



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

Horizon Healthcare Services, Inc.

(Name)

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

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 Plaza 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
(Street and Number)
Newark, NJ, US 07105-2248 973-466-5607
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 3 Penn Plaza 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
(Street and Number)
Newark, NJ, US 07105-2248 973-466-5607
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Jordan Greenberg , 973-466-5607
(Name) (Area Code) (Telephone Number) (Extension)
Jordan_Greenberg@horizonblue.com 973-466-7110
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
<u>Gary Dean St. Hilaire</u> ,	<u>CEO & President</u>	<u>Nicholas Herbert Peterson #</u> ,	<u>SVP, General Counsel and Secretary</u>
<u>David Jeffrey Rosenberg</u> ,	<u>CFO and SVP</u>	<u>Jennifer Gail Velez #</u> ,	<u>EVP, Health Network Solutions</u>

OTHER OFFICERS

<u>Patrick Shawn Aylward</u> ,	<u>SVP and Chief of Staff</u>	<u>Mark Leon Barnard</u> ,	<u>EVP, Government Programs & Operations</u>
<u>Nicholas Loukas Coussoule</u> ,	<u>SVP Enterprise Business & Technology Solutions</u>		
<u>Allen James Karp</u> ,	<u>EVP, Healthcare Management and Transformation</u>	<u>Steven John Krupinski</u> ,	<u>SVP & Chief Human Resources Officer</u>
<u>Christopher Michael Lepre</u> ,	<u>EVP, Commercial</u>	<u>Timothy Scott Susantin</u> ,	<u>SVP, Audit, Risk and Compliance</u>
<u>Ulises Esteban Diaz #</u> ,	<u>SVP Government and Community Affairs</u>		

DIRECTORS OR TRUSTEES

<u>Gary Dean St. Hilaire</u>	<u>Mark Leon Barnard</u>	<u>Jennifer Gail Velez</u>	<u>Christopher Michael Lepre</u>
_____	_____	_____	_____
_____	_____	_____	_____

State of _____

County of _____ **ss**

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

 Nicholas Herbert Peterson
 SVP, General Counsel and Secretary

 David Jeffrey Rosenberg
 SVP and 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 of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,022,732,605	31.199	1,022,732,605	0	1,022,732,605	31.199
1.02 All other governments	7,173,866	0.219	7,173,866	0	7,173,866	0.219
1.03 U.S. states, territories and possessions, etc. guaranteed	1,968,274	0.060	1,968,274	0	1,968,274	0.060
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,816,667	0.086	2,816,667	0	2,816,667	0.086
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	533,499,122	16.275	533,499,122	0	533,499,122	16.275
1.06 Industrial and miscellaneous	1,427,852,768	43.557	1,427,852,768	0	1,427,852,768	43.557
1.07 Hybrid securities	4,629,090	0.141	4,629,090	0	4,629,090	0.141
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	4,578,493	0.140	4,578,493	0	4,578,493	0.140
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	3,005,250,884	91.676	3,005,250,883	0	3,005,250,883	91.676
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	511,228	0.016	511,228	0	511,228	0.016
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	511,228	0.016	511,228	0	511,228	0.016
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	59,541,787	1.816	59,541,787	0	59,541,787	1.816
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	159,393,128	4.862	159,393,128	0	159,393,128	4.862
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	47,519,294	1.450	47,519,294	0	47,519,294	1.450
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	101,951,167	3.110	101,951,167	0	101,951,167	3.110
3.09 Total common stocks	368,405,377	11.238	368,405,377	0	368,405,377	11.238
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(400,728,029)	(12.224)	(400,728,029)	0	(400,728,029)	(12.224)
6.02 Cash equivalents (Schedule E, Part 2)	227,474,629	6.939	227,474,629	0	227,474,629	6.939
6.03 Short-term investments (Schedule DA)	8,602,631	0.262	8,602,631	0	8,602,631	0.262
6.04 Total cash, cash equivalents and short-term investments	(164,650,769)	(5.023)	(164,650,769)	0	(164,650,769)	(5.023)
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	9	0.000	9	0	9	0.000
9. Other invested assets (Schedule BA)	32,069,065	0.978	32,069,065	0	32,069,065	0.978
10. Receivables for securities	36,538,167	1.115	36,538,167	0	36,538,167	1.115
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	3,278,123,961	100.000	3,278,123,960	0	3,278,123,960	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.....		0
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.....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13.....	.0	
9.2 Totals, Part 3, Column 13.....	.0	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.....		0
13. Subtotal (Line 11 plus Line 12).....		0
14. Deduct total nonadmitted amounts.....		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....		46,397,379
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	827,535	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	35,769,766	36,597,301
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.....		.0
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13.....	4,489,259	
5.2 Totals, Part 3, Column 9.....	.0	4,489,259
6. Total gain (loss) on disposals, Part 3, Column 19.....		42,255
7. Deduct amounts received on disposals, Part 3, Column 16.....		41,536,659
8. Deduct amortization of premium and depreciation.....		734
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.....	13,919,735	
10.2 Totals, Part 3, Column 11.....	.0	13,919,735
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		32,069,065
12. Deduct total nonadmitted amounts.....		.0
13. Statement value at end of current period (Line 11 minus Line 12).....		32,069,065

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		4,879,345,495
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		1,742,435,895
3. Accrual of discount.....		6,074,902
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	(33,543,609)	
4.2 Part 2, Section 1, Column 15.....	(84,103)	
4.3 Part 2, Section 2, Column 13.....	(35,639,499)	
4.4 Part 4, Column 11.....	(13,549,254)	(82,816,465)
5. Total gain (loss) on disposals, Part 4, Column 19.....		(11,858,987)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,131,025,460
7. Deduct amortization of premium.....		8,113,687
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15.....	.0	
8.2 Part 2, Section 1, Column 19.....	.0	
8.3 Part 2, Section 2, Column 16.....	(3,101,321)	
8.4 Part 4, Column 15.....	(2,250,220)	(5,351,540)
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14.....	7,747,233	
9.2 Part 2, Section 1, Column 17.....	.0	
9.3 Part 2, Section 2, Column 14.....	4,878,060	
9.4 Part 4, Column 13.....	1,706,077	14,331,369
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2).....		66,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		3,374,424,784
12. Deduct total nonadmitted amounts.....		.0
13. Statement value at end of current period (Line 11 minus Line 12).....		3,374,424,784

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	1,022,732,605	950,461,036	1,021,607,525	1,028,070,313
	2. Canada	0	0	0	0
	3. Other Countries	7,173,866	7,052,863	7,957,676	7,906,000
	4. Totals	1,029,906,471	957,513,899	1,029,565,202	1,035,976,313
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	1,968,274	1,842,471	1,973,756	1,857,143
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	2,816,667	2,257,230	2,849,798	2,815,000
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	533,499,122	495,710,388	538,179,809	530,621,273
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,070,213,500	991,672,162	1,110,721,666	1,103,875,691
	9. Canada	37,432,879	36,613,074	38,750,516	41,361,384
	10. Other Countries	329,413,971	308,574,154	332,774,605	334,079,961
	11. Totals	1,437,060,350	1,336,859,389	1,482,246,787	1,479,317,036
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	3,005,250,884	2,794,183,378	3,054,815,351	3,050,586,764
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	511,228	511,228	584,784	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	511,228	511,228	584,784	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	511,228	511,228	584,784	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	157,406,089	157,406,089	150,075,237	
	21. Canada	3,306,188	3,306,188	2,646,311	
	22. Other Countries	48,299,971	48,299,971	45,691,336	
	23. Totals	209,012,249	209,012,249	198,412,884	
Parent, Subsidiaries and Affiliates	24. Totals	159,393,128	159,393,128	0	
	25. Total Common Stocks	368,405,377	368,405,377	198,412,884	
	26. Total Stocks	368,916,604	368,916,604	198,997,668	
	27. Total Bonds and Stocks	3,374,167,488	3,163,099,983	3,253,813,019	

ANNUAL STATEMENT FOR THE YEAR 2022 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	193,544,587	545,915,932	266,502,847	24,160,651	770,067	XXX	1,030,894,084	34.2	1,031,807,649	34.8	1,030,894,084	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	193,544,587	545,915,932	266,502,847	24,160,651	770,067	XXX	1,030,894,084	34.2	1,031,807,649	34.8	1,030,894,084	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	3,188,109	0	0	0	XXX	3,188,109	0.1	1,487,841	0.1	0	3,188,109
2.3 NAIC 3	1,219,747	923,033	984,938	0	858,040	XXX	3,985,757	0.1	1,210,851	0.0	3,985,757	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	1,219,747	4,111,142	984,938	0	858,040	XXX	7,173,866	0.2	2,698,692	0.1	3,985,757	3,188,109
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	124,606	498,425	623,031	722,211	0	XXX	1,968,274	0.1	1,659,029	0.1	1,968,274	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	124,606	498,425	623,031	722,211	0	XXX	1,968,274	0.1	1,659,029	0.1	1,968,274	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	2,635,000	0	0	XXX	2,635,000	0.1	4,635,000	0.2	2,635,000	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	181,667	0	0	XXX	181,667	0.0	207,768	0.0	181,667	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	2,816,667	0	0	XXX	2,816,667	0.1	4,842,768	0.2	2,816,667	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	131,966,789	177,788,385	84,294,399	82,741,786	31,507,960	XXX	508,299,320	16.9	445,558,083	15.0	507,920,701	378,619
5.2 NAIC 2	2,297,469	2,786,271	5,284,107	2,417,575	6,214,066	XXX	18,999,489	0.6	25,446,178	0.9	17,085,285	1,914,204
5.3 NAIC 3	2,067,411	0	0	3,446,596	860,465	XXX	6,374,472	0.2	7,549,447	0.3	4,598,242	1,776,230
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	136,331,670	180,574,656	89,578,506	88,605,958	38,582,491	XXX	533,673,281	17.7	478,553,708	16.1	529,604,228	4,069,053

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ANNUAL STATEMENT FOR THE YEAR 2022 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	80,362,632	325,717,212	272,589,427	64,902,016	31,496,873	XXX	775,068,160	25.7	711,690,858	24.0	253,636,734	521,431,425
6.2 NAIC 2	21,153,875	169,210,711	186,678,557	11,757,991	11,558,143	XXX	400,359,278	13.3	377,810,452	12.7	198,559,751	201,799,527
6.3 NAIC 3	4,965,002	41,076,981	76,401,412	4,543,758	3,886,022	XXX	130,873,174	4.3	175,956,164	5.9	43,346,665	87,526,509
6.4 NAIC 4	920,906	54,161,444	54,037,376	707,088	139,000	XXX	109,965,814	3.6	155,228,593	5.2	18,011,028	91,954,786
6.5 NAIC 5	0	4,665,762	4,740,505	920,407	0	XXX	10,326,673	0.3	11,204,036	0.4	835,768	9,490,905
6.6 NAIC 6	0	438,609	1,227,340	0	347,060	XXX	2,013,009	0.1	77,982	0.0	0	2,013,009
6.7 Totals	107,402,415	595,270,719	595,674,617	82,831,260	47,427,097	XXX	1,428,606,108	47.4	1,431,968,085	48.3	514,389,947	914,216,162
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	416,595	0	0	1,961,814	XXX	2,378,409	0.1	1,158,160	0.0	1,745,466	632,943
7.3 NAIC 3	0	0	0	0	1,954,151	XXX	1,954,151	0.1	897,521	0.0	233,700	1,720,451
7.4 NAIC 4	0	0	0	0	288,400	XXX	288,400	0.0	0	0.0	0	288,400
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	8,130	XXX	8,130	0.0	7,679	0.0	8,130	0
7.7 Totals	0	416,595	0	0	4,212,494	XXX	4,629,090	0.2	2,063,360	0.1	1,987,296	2,641,794
8. Parent, Subsidiaries and Affiliates												
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
9. SVO Identified Funds												
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
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	2,344,800	0.1	0	0
10.4 NAIC 4	0	2,035,825	2,334,985	0	0	XXX	4,370,810	0.1	10,879,787	0.4	4,370,810	0
10.5 NAIC 5	0	207,682	0	0	0	XXX	207,682	0.0	0	0.0	116,916	90,766
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	2,243,507	2,334,985	0	0	XXX	4,578,493	0.2	13,224,587	0.5	4,487,726	90,766
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 405,874,009	1,049,421,530	626,021,673	171,804,453	63,774,900	0	2,316,896,564	76.9	XXX	XXX	1,795,086,520	521,810,044
12.2 NAIC 2	(d) 23,575,951	176,100,112	192,585,696	14,897,778	19,734,023	0	426,893,559	14.2	XXX	XXX	219,358,775	207,534,784
12.3 NAIC 3	(d) 8,252,160	42,000,013	77,568,016	7,990,354	7,558,677	0	143,369,221	4.8	XXX	XXX	52,346,031	91,023,190
12.4 NAIC 4	(d) 920,906	56,197,269	56,372,361	707,088	427,400	0	114,625,025	3.8	XXX	XXX	22,381,839	92,243,186
12.5 NAIC 5	(d) 0	4,873,444	4,740,505	920,407	0	(c) 0	10,534,355	0.3	XXX	XXX	952,684	9,581,671
12.6 NAIC 6	(d) 0	438,609	1,227,340	0	355,190	0	2,021,139	0.1	XXX	XXX	8,130	2,013,009
12.7 Totals	438,623,025	1,329,030,976	958,515,591	196,320,080	91,850,190	0	(b) 3,014,339,863	100.0	XXX	XXX	2,090,133,978	924,205,885
12.8 Line 12.7 as a % of Col. 7	14.6	44.1	31.8	6.5	3.0	0.0	100.0	XXX	XXX	XXX	69.3	30.7
13. Total Bonds Prior Year												
13.1 NAIC 1	196,591,320	1,297,191,206	524,478,833	139,981,387	35,448,845	0	XXX	XXX	2,193,691,590	73.9	1,696,249,289	497,442,301
13.2 NAIC 2	17,279,717	175,091,121	165,673,386	29,591,007	19,926,428	0	XXX	XXX	407,561,660	13.7	204,865,378	202,696,282
13.3 NAIC 3	12,557,382	79,446,289	78,689,800	8,077,225	9,395,854	0	XXX	XXX	188,166,550	6.3	84,982,619	103,183,931
13.4 NAIC 4	19,175,168	92,377,148	53,651,473	904,591	0	0	XXX	XXX	166,108,380	5.6	35,047,650	131,060,729
13.5 NAIC 5	1,441,264	7,354,153	2,408,619	0	0	0	XXX	XXX	(c) 11,204,036	0.4	639,091	10,564,945
13.6 NAIC 6	0	0	14,280	0	71,381	0	XXX	XXX	(c) 85,661	0.0	7,679	77,982
13.7 Totals	247,044,851	1,651,459,918	824,916,390	178,554,209	64,842,508	0	XXX	XXX	(b) 2,966,817,877	100.0	2,021,791,707	945,026,170
13.8 Line 13.7 as a % of Col. 9	8.3	55.7	27.8	6.0	2.2	0.0	XXX	XXX	100.0	XXX	68.1	31.9
14. Total Publicly Traded Bonds												
14.1 NAIC 1	339,448,851	832,074,258	466,076,050	123,811,891	33,675,471	0	1,795,086,520	59.6	1,696,249,289	57.2	1,795,086,520	XXX
14.2 NAIC 2	10,513,337	86,196,494	103,469,030	7,267,940	11,911,973	0	219,358,775	7.3	204,865,378	6.9	219,358,775	XXX
14.3 NAIC 3	4,371,050	14,805,953	25,197,274	2,718,804	5,252,950	0	52,346,031	1.7	84,982,619	2.9	52,346,031	XXX
14.4 NAIC 4	920,906	12,036,015	8,578,829	707,088	139,000	0	22,381,839	0.7	35,047,650	1.2	22,381,839	XXX
14.5 NAIC 5	0	952,684	0	0	0	0	952,684	0.0	639,091	0.0	952,684	XXX
14.6 NAIC 6	0	0	0	0	8,130	0	8,130	0.0	7,679	0.0	8,130	XXX
14.7 Totals	355,254,144	946,065,404	603,321,183	134,505,724	50,987,523	0	2,090,133,978	69.3	2,021,791,707	68.2	2,090,133,978	XXX
14.8 Line 14.7 as a % of Col. 7	17.0	45.3	28.9	6.4	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	11.8	31.4	20.0	4.5	1.7	0.0	69.3	XXX	XXX	XXX	69.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	66,425,158	217,347,272	159,945,624	47,992,562	30,099,429	0	521,810,044	17.3	497,442,301	16.8	XXX	521,810,044
15.2 NAIC 2	13,062,613	89,903,617	89,116,665	7,629,838	7,822,050	0	207,534,784	6.9	202,696,282	6.8	XXX	207,534,784
15.3 NAIC 3	3,881,110	27,194,061	52,370,742	5,271,550	2,305,727	0	91,023,190	3.0	103,183,931	3.5	XXX	91,023,190
15.4 NAIC 4	0	44,161,254	47,793,532	0	288,400	0	92,243,186	3.1	131,060,729	4.4	XXX	92,243,186
15.5 NAIC 5	0	3,920,760	4,740,505	920,407	0	0	9,581,671	0.3	10,564,945	0.4	XXX	9,581,671
15.6 NAIC 6	0	438,609	1,227,340	0	347,060	0	2,013,009	0.1	77,982	0.0	XXX	2,013,009
15.7 Totals	83,368,881	382,965,572	355,194,408	61,814,356	40,862,667	0	924,205,885	30.7	945,026,170	31.9	XXX	924,205,885
15.8 Line 15.7 as a % of Col. 7	9.0	41.4	38.4	6.7	4.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.8	12.7	11.8	2.1	1.4	0.0	30.7	XXX	XXX	XXX	XXX	30.7

(a) Includes \$ 686,731,402 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 3,161,000 current year of bonds with Z designations, and \$ 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.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 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 \$ 8,335,638 ; NAIC 2 \$ 0 ; NAIC 3 \$ 255,680 ; NAIC 4 \$ 497,661 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2022 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	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	191,566,629	540,092,408	262,662,173	20,951,805	388,586	XXX	1,015,661,600	33.7	993,996,238	33.5	1,015,661,600	0
1.02 Residential Mortgage-Backed Securities	1,927,159	5,620,327	3,840,674	3,208,846	381,481	XXX	14,978,487	0.5	37,811,411	1.3	14,978,487	0
1.03 Commercial Mortgage-Backed Securities	50,800	203,198	0	0	0	XXX	253,998	0.0	0	0.0	253,998	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	193,544,587	545,915,932	266,502,847	24,160,651	770,067	XXX	1,030,894,084	34.2	1,031,807,649	34.8	1,030,894,084	0
2. All Other Governments												
2.01 Issuer Obligations	1,219,747	4,111,142	984,938	0	858,040	XXX	7,173,866	0.2	2,698,692	0.1	3,985,757	3,188,109
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	1,219,747	4,111,142	984,938	0	858,040	XXX	7,173,866	0.2	2,698,692	0.1	3,985,757	3,188,109
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	124,606	498,425	623,031	722,211	0	XXX	1,968,274	0.1	1,659,029	0.1	1,968,274	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	124,606	498,425	623,031	722,211	0	XXX	1,968,274	0.1	1,659,029	0.1	1,968,274	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	2,816,667	0	0	XXX	2,816,667	0.1	4,842,768	0.2	2,816,667	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	2,816,667	0	0	XXX	2,816,667	0.1	4,842,768	0.2	2,816,667	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	114,292,301	96,315,321	21,319,239	21,834,322	18,666,799	XXX	272,427,983	9.0	263,830,321	8.9	268,358,929	4,069,053
5.02 Residential Mortgage-Backed Securities	21,442,777	81,090,300	66,768,407	66,303,887	18,579,918	XXX	254,185,289	8.4	208,310,655	7.0	254,185,289	0
5.03 Commercial Mortgage-Backed Securities	590,474	3,144,564	903,583	406,572	551,190	XXX	5,596,383	0.2	6,412,732	0.2	5,596,383	0
5.04 Other Loan-Backed and Structured Securities	6,118	24,471	587,277	61,176	784,585	XXX	1,463,626	0.0	0	0.0	1,463,626	0
5.05 Totals	136,331,670	180,574,656	89,578,506	88,605,958	38,582,491	XXX	533,673,281	17.7	478,553,708	16.1	529,604,228	4,069,053
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	39,045,344	331,837,849	468,072,266	69,853,330	44,512,536	XXX	953,321,325	31.6	953,208,697	32.1	399,272,649	554,048,675
6.02 Residential Mortgage-Backed Securities	6,663,339	16,472,660	7,564,120	5,756,785	2,306,618	XXX	38,763,522	1.3	46,152,242	1.6	8,924,791	29,838,731
6.03 Commercial Mortgage-Backed Securities	37,835,946	105,851,017	47,199,515	3,592,006	0	XXX	194,478,484	6.5	194,210,438	6.6	101,897,159	92,581,325
6.04 Other Loan-Backed and Structured Securities	23,857,786	141,109,193	72,838,715	3,629,139	607,943	XXX	242,042,777	8.0	238,396,708	8.0	4,295,347	237,747,430
6.05 Totals	107,402,415	595,270,719	595,674,617	82,831,260	47,427,097	XXX	1,428,606,108	47.4	1,431,968,085	48.3	514,389,947	914,216,162
7. Hybrid Securities												
7.01 Issuer Obligations	0	416,595	0	0	4,212,494	XXX	4,629,090	0.2	2,063,360	0.1	1,987,296	2,641,794
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	416,595	0	0	4,212,494	XXX	4,629,090	0.2	2,063,360	0.1	1,987,296	2,641,794
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2022 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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans - Acquired	0	2,243,507	2,334,985	0	0	XXX	4,578,493	0.2	13,224,587	0.4	4,487,726	90,766
10.03 Totals	0	2,243,507	2,334,985	0	0	XXX	4,578,493	0.2	13,224,587	0.4	4,487,726	90,766
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	346,248,627	973,271,739	756,478,314	113,361,668	68,638,455	XXX	2,257,998,803	74.9	XXX	XXX	1,694,051,172	563,947,632
12.02 Residential Mortgage-Backed Securities	30,033,274	103,183,287	78,173,201	75,269,519	21,268,017	XXX	307,927,298	10.2	XXX	XXX	278,088,567	29,838,731
12.03 Commercial Mortgage-Backed Securities	38,477,220	109,198,779	48,103,098	3,998,578	551,190	XXX	200,328,865	6.6	XXX	XXX	107,747,540	92,581,325
12.04 Other Loan-Backed and Structured Securities	23,863,904	141,133,664	73,425,993	3,690,316	1,392,528	XXX	243,506,404	8.1	XXX	XXX	5,758,973	237,747,430
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	2,243,507	2,334,985	0	0	XXX	4,578,493	0.2	XXX	XXX	4,487,726	90,766
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	438,623,025	1,329,030,976	958,515,591	196,320,080	91,850,190	0	3,014,339,863	100.0	XXX	XXX	2,090,133,978	924,205,884
12.10 Lines 12.09 as a % Col. 7	14.6	44.1	31.8	6.5	3.0	0.0	100.0	XXX	XXX	XXX	69.3	30.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	153,210,793	1,291,178,082	608,777,622	115,392,279	53,740,328	XXX	XXX	XXX	2,222,299,104	74.9	1,639,773,631	582,525,473
13.02 Residential Mortgage-Backed Securities	47,643,146	124,628,870	66,812,655	42,550,359	10,639,278	XXX	XXX	XXX	292,274,308	9.9	257,328,320	34,945,988
13.03 Commercial Mortgage-Backed Securities	20,257,244	109,231,396	64,997,509	5,860,225	276,796	XXX	XXX	XXX	200,623,170	6.8	107,229,564	93,393,606
13.04 Other Loan-Backed and Structured Securities	25,933,668	119,195,328	78,330,260	14,751,346	186,106	XXX	XXX	XXX	238,396,708	8.0	4,235,606	234,161,102
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	7,226,242	5,998,344	0	0	XXX	XXX	XXX	13,224,587	0.5	13,224,587	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	247,044,851	1,651,459,918	824,916,390	178,554,209	64,842,508	0	XXX	XXX	2,966,817,877	100.0	2,021,791,707	945,026,170
13.10 Line 13.09 as a % of Col. 9	8.3	55.7	27.8	6.0	2.2	0.0	XXX	XXX	100.0	XXX	68.1	31.9
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	325,410,815	780,071,370	497,263,462	60,898,601	30,406,924	XXX	1,694,051,172	56.2	1,639,773,631	55.3	1,694,051,172	XXX
14.02 Residential Mortgage-Backed Securities	25,224,264	90,771,004	71,994,440	70,854,035	19,244,825	XXX	278,088,567	9.2	257,328,320	8.7	278,088,567	XXX
14.03 Commercial Mortgage-Backed Securities	3,614,551	70,763,624	30,144,253	2,673,922	551,190	XXX	107,747,540	3.6	107,229,564	3.6	107,747,540	XXX
14.04 Other Loan-Backed and Structured Securities	1,004,514	2,306,666	1,584,043	79,166	784,585	XXX	5,758,973	0.2	4,235,606	0.1	5,758,973	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	2,152,741	2,334,985	0	0	XXX	4,487,726	0.1	13,224,587	0.5	4,487,726	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	355,254,144	946,065,404	603,321,183	134,505,724	50,987,523	0	2,090,133,978	69.3	2,021,791,707	68.2	2,090,133,978	XXX
14.10 Line 14.09 as a % of Col. 7	17.0	45.3	28.9	6.4	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	11.8	31.4	20.0	4.5	1.7	0.0	69.3	XXX	XXX	XXX	69.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	20,837,812	193,200,370	259,214,852	52,463,066	38,231,531	XXX	563,947,632	18.7	582,525,473	19.6	XXX	563,947,632
15.02 Residential Mortgage-Backed Securities	4,809,010	12,412,283	6,178,761	4,415,484	2,023,192	XXX	29,838,731	1.0	34,945,988	1.2	XXX	29,838,731
15.03 Commercial Mortgage-Backed Securities	34,862,669	38,435,155	17,958,844	1,324,656	92,581,325	XXX	92,581,325	3.1	93,393,606	3.2	XXX	92,581,325
15.04 Other Loan-Backed and Structured Securities	22,859,390	138,826,998	71,841,950	3,611,150	607,943	XXX	237,747,430	7.9	234,161,102	7.9	XXX	237,747,430
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	90,766	0	0	0	XXX	90,766	0.0	XXX	XXX	90,766	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
15.09 Totals	83,368,881	382,965,572	355,194,408	61,814,356	40,862,667	0	924,205,885	30.7	945,026,170	31.9	XXX	924,205,885
15.10 Line 15.09 as a % of Col. 7	9.0	41.4	38.4	6.7	4.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.8	12.7	11.8	2.1	1.4	0.0	30.7	XXX	XXX	XXX	XXX	30.7

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ANNUAL STATEMENT FOR THE YEAR 2022 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	14,148,571	14,148,571	0	0	0
2. Cost of short-term investments acquired	5,935,144	5,935,144	0	0	0
3. Accrual of discount	84,156	84,156	0	0	0
4. Unrealized valuation increase (decrease)	(540)	(540)	0	0	0
5. Total gain (loss) on disposals	(1,816)	(1,816)	0	0	0
6. Deduct consideration received on disposals	11,557,664	11,557,664	0	0	0
7. Deduct amortization of premium	5,220	5,220	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)	8,602,631	8,602,631	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)	8,602,631	8,602,631	0	0	0

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

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	0	
2. Cost paid/(consideration received) on additions:		
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0	
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	26,055	26,055
3. Unrealized valuation increase/(decrease):		
3.1 Section 1, Column 17.....	0	
3.2 Section 2, Column 19.....	0	0
4. SSAP No. 108 adjustments.....		0
5. Total gain (loss) on termination recognized, Section 2, Column 22.....		1,824
6. Considerations received/(paid) on terminations, Section 2, Column 15.....		27,878
7. Amortization:		
7.1 Section 1, Column 19.....	0	
7.2 Section 2, Column 21.....	0	0
8. Adjustment to the book/adjusted carrying value of hedged item:		
8.1 Section 1, Column 20.....	0	
8.2 Section 2, Column 23.....	0	0
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Section 1, Column 18.....	9	
9.2 Section 2, Column 20.....	0	9
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9).....		9
11. Deduct nonadmitted assets.....		0
12. Statement value at end of current period (Line 10 minus Line 11).....		9

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year).....	0	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column).....		0
3.1 Add:		
Change in the variation margin on open contracts – Highly effective hedges:		
3.11 Section 1, Column 15, current year minus.....	0	
3.12 Section 1, Column 15, prior year.....	0	0
Change in the variation margin on open contracts – All other:		
3.13 Section 1, Column 18, current year minus.....	0	
3.14 Section 1, Column 18, prior year.....	0	0
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	0	
3.24 Section 1, Column 19, prior year plus.....	0	
3.25 SSAP No. 108 adjustments.....	0	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		0
4.2 Less:		
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17).....	0	
4.22 Amount recognized (Section 2, Column 16).....	0	
4.23 SSAP No. 108 adjustments.....	0	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Total gain (loss) recognized for terminations in prior year.....	0	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....	0	0
6. Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2).....		0
7. Deduct total nonadmitted amounts.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		0

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	.9
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.0
3.	Total (Line 1 plus Line 2).....	.9
4.	Part D, Section 1, Column 6.....	.9
5.	Part D, Section 1, Column 7.....	.0
6.	Total (Line 3 minus Line 4 minus Line 5).....	.0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	.9
8.	Part B, Section 1, Column 13.....	.0
9.	Total (Line 7 plus Line 8).....	.9
10.	Part D, Section 1, Column 9.....	.9
11.	Part D, Section 1, Column 10.....	.0
12.	Total (Line 9 minus Line 10 minus Line 11).....	.0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	.2
14.	Part B, Section 1, Column 20.....	.0
15.	Part D, Section 1, Column 12.....	.2
16.	Total (Lines 13 plus Line 14 minus Line 15).....	.0

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.....	69,996,049	0	69,996,049	0
2. Cost of cash equivalents acquired.....	9,144,940,109	286,803,278	8,858,136,831	0
3. Accrual of discount.....	53,489	53,489	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	134	134	0	0
6. Deduct consideration received on disposals.....	8,987,515,151	286,370,552	8,701,144,599	0
7. Deduct amortization of premium.....	0	0	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).....	227,474,629	486,348	226,988,281	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	227,474,629	486,348	226,988,281	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Horizon Healthcare Services, Inc.

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.				
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																				
000000-00-0	AXIOM EMERGING MARKETS EQUITY FUND		USA		AXIOM		07/01/2021		13,950,837	13,950,837	13,950,837	2,123,698	0	8,339,710	0	0	0	0	0	0.000
000000-00-0	CC&L EMERGING MARKETS EQUITY FUND		USA		CC&L		07/02/2021		16,710,522	16,710,522	16,710,522	2,013,080	0	5,580,025	0	0	0	0	0	0.000
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																				
									30,661,359	30,661,359	30,661,359	4,136,778	0	13,919,735	0	0	0	0	0	XXX
Any Other Class of Assets - Unaffiliated																				
000000-00-0	Newark Venture Partners Fund		NJ		Newark Venture Partners		06/30/2018		493,562	1,407,707	1,407,707	352,481	0	0	0	0	0	0	0	0.000
5899999 - Any Other Class of Assets - Unaffiliated																				
									493,562	1,407,707	1,407,707	352,481	0	0	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																				
000000-00-0																				
6099999 - Subtotals - Unaffiliated																				
									31,154,921	32,069,066	32,069,066	4,489,259	0	13,919,735	0	0	0	0	0	XXX
6199999 - Subtotals - Affiliated																				
									0	0	0	0	0	0	0	0	0	0	0	XXX
6299999 Totals																				
									31,154,921	32,069,066	32,069,066	4,489,259	0	13,919,735	0	0	0	0	0	XXX

E07

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

ANNUAL STATEMENT FOR THE YEAR 2022 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	3 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	9 Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Surplus Debentures, etc. - Unaffiliated																			
256141-AA-0	DOCTORS CO		CA	DOCTORS CO	06/26/2017	01/19/2022	0	0	(734)	0	0	(734)	0	826,801	869,056	0	42,255	42,255	13,578
2799999 - Surplus Debentures, etc. - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
000000-00-0	NJ Collaborative Care, LLC	Newark	NJ				4,897,837	0	0	0	0	0	0	35,769,766	40,667,603	0	0	0	0
5999999 - Any Other Class of Assets - Affiliated																			
6099999 - Subtotals - Unaffiliated																			
6199999 - Subtotals - Affiliated																			
6299999 Totals																			

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-TA-6	UNITED STATES TREASURY				1.A	16,970,502	68,9531	12,042,663	17,465,000	16,996,940	0	20,767	0	0	1.750	1.921	FA	115,445	305,638	09/30/2021	08/15/2041
912810-TC-2	UNITED STATES TREASURY				1.A	1,330,442	71,9531	1,003,746	1,395,000	1,332,698	0	1,395,000	0	0	2.000	2.292	MN	3,622	27,900	03/15/2022	11/15/2041
912810-TF-5	UNITED STATES TREASURY				1.A	167,667	76,8750	134,531	175,000	167,889	0	221	0	0	2.375	2.647	FA	1,570	2,078	03/24/2022	02/15/2042
912810-TJ-7	UNITED STATES TREASURY				1.A	388,301	83,2813	374,766	450,000	388,586	0	285	0	0	3.000	3.669	FA	5,099	0	09/30/2022	08/15/2052
912810-TK-4	UNITED STATES TREASURY				1.A	1,125,008	89,9688	1,169,594	1,300,000	1,125,971	0	963	0	0	3.375	4.401	FA	16,572	0	10/31/2022	08/15/2042
912810-TM-0	UNITED STATES TREASURY				1.A	1,328,336	98,5938	1,281,719	1,300,000	1,328,307	0	(29)	0	0	4.000	3.842	MN	6,751	0	12/19/2022	11/15/2042
912828-6B-1	UNITED STATES TREASURY				1.A	296,848	92,6563	254,805	275,000	291,196	0	(2,505)	0	0	2.625	1.608	FA	2,727	7,219	03/03/2021	02/15/2029
912828-B6-6	UNITED STATES TREASURY				1.A	29,889,612	97,8125	29,343,750	30,000,000	29,968,058	0	28,121	0	0	2.750	2.847	FA	311,617	825,000	10/11/2018	02/15/2024
912828-G3-8	UNITED STATES TREASURY				1.A	43,120,938	96,0625	41,306,875	43,000,000	43,025,123	0	(12,513)	0	0	2.250	2.218	MN	125,615	967,500	12/01/2014	11/15/2024
912828-K7-4	UNITED STATES TREASURY				1.A	45,096,016	94,4688	43,455,625	46,000,000	45,740,334	0	95,646	0	0	2.000	2.223	FA	347,500	920,000	11/16/2015	08/15/2025
912828-M5-6	UNITED STATES TREASURY				1.A	62,462,500	94,7188	57,778,438	61,000,000	61,457,870	0	(153,599)	0	0	2.250	1.979	MN	178,198	1,372,500	02/16/2016	11/15/2025
912828-N3-0	UNITED STATES TREASURY				1.A	0	100,0000	0	0	0	0	0	0	0	2.125	2.125	JD	159,375	0	03/28/2017	12/31/2022
912828-Z7-8	UNITED STATES TREASURY				1.A	763,533	90,3750	695,888	770,000	764,671	0	1,137	0	0	1.500	1.676	JJ	4,833	5,775	02/03/2022	01/31/2027
912828-ZY-9	UNITED STATES TREASURY				1.A	5,517,230	97,5625	5,390,328	5,525,000	5,523,669	0	2,657	0	0	0.125	0.173	JJ	3,190	6,906	08/11/2020	07/15/2023
91282C-AE-1	UNITED STATES TREASURY				1.A	64,986,912	78,9219	62,697,714	66,772,000	65,366,181	0	177,271	0	0	0.625	0.911	FA	157,631	417,325	11/09/2020	08/15/2030
91282C-AF-8	UNITED STATES TREASURY				1.A	32,333,389	97,1875	31,464,453	32,375,000	32,366,258	0	14,032	0	0	0.125	0.168	FA	15,286	40,469	09/03/2020	08/15/2023
91282C-AK-7	UNITED STATES TREASURY				1.A	425,567	96,8594	412,621	426,000	425,899	0	144	0	0	0.125	0.159	MS	533	533	09/15/2020	09/15/2023
91282C-AP-6	UNITED STATES TREASURY				1.A	13,078,857	96,4688	12,661,523	13,125,000	13,112,602	0	15,751	0	0	0.125	0.245	AO	3,516	16,406	11/09/2020	10/15/2023
91282C-BA-8	UNITED STATES TREASURY				1.A	21,191,895	95,7656	20,350,195	21,250,000	21,231,083	0	19,808	0	0	0.125	0.219	JD	1,241	26,563	01/08/2021	12/15/2023
91282C-BJ-9	UNITED STATES TREASURY				1.A	22,147,627	85,1719	19,163,672	22,500,000	22,239,705	0	49,692	0	0	0.750	0.984	JJ	70,618	168,750	02/25/2021	06/15/2028
91282C-BL-4	UNITED STATES TREASURY				1.A	18,417,188	81,7344	15,700,193	19,208,800	18,543,488	0	76,293	0	0	1.125	1.581	FA	81,624	216,099	05/07/2021	02/15/2031
91282C-BN-0	UNITED STATES TREASURY				1.A	64,040,993	99,3281	63,644,496	64,075,000	64,072,273	0	17,018	0	0	0.125	0.152	FA	27,214	80,094	03/26/2017	02/28/2023
91282C-BX-8	UNITED STATES TREASURY				1.A	7,386,247	98,5625	7,283,769	7,390,000	7,389,368	0	1,922	0	0	0.125	0.151	AO	1,582	9,238	05/17/2021	04/30/2023
91282C-CB-5	UNITED STATES TREASURY				1.A	25,862,025	84,4063	21,641,763	25,640,000	25,830,347	0	(21,093)	0	0	1.625	1.530	MN	54,095	416,650	08/09/2021	05/15/2031
91282C-CG-4	UNITED STATES TREASURY				1.A	24,700,741	93,8594	23,333,441	24,860,000	24,781,868	0	53,462	0	0	0.250	0.467	JD	2,903	62,150	06/25/2021	06/15/2024
91282C-CL-3	UNITED STATES TREASURY				1.A	25,019,531	93,6719	23,417,969	25,000,000	25,010,178	0	(6,586)	0	0	0.375	0.348	JJ	43,308	93,750	07/30/2021	07/15/2024
91282C-CN-9	UNITED STATES TREASURY				1.A	19,975,000	97,3594	19,471,875	20,000,000	19,992,733	0	12,483	0	0	0.125	0.188	JJ	10,462	25,000	07/30/2021	07/31/2023
91282C-CS-8	UNITED STATES TREASURY				1.A	3,228,163	81,4375	2,717,569	3,337,000	3,240,858	0	10,335	0	0	1.250	1.609	FA	15,756	41,713	10/08/2021	08/15/2031
91282C-CT-6	UNITED STATES TREASURY				1.A	66,929,336	93,4375	62,603,125	67,000,000	66,961,100	0	23,877	0	0	0.375	0.411	FA	94,901	251,250	09/01/2021	08/15/2024
91282C-DA-6	UNITED STATES TREASURY				1.A	2,697,996	96,7188	2,611,406	2,700,000	2,699,253	0	1,002	0	0	0.250	0.250	MS	1,725	6,750	09/30/2021	09/30/2023
91282C-DB-4	UNITED STATES TREASURY				1.A	14,469,414	93,3906	13,541,641	14,500,000	14,481,324	0	10,380	0	0	0.625	0.698	AO	19,420	90,625	11/08/2021	10/15/2024
91282C-DD-0	UNITED STATES TREASURY				1.A	16,581,195	96,4063	16,003,438	16,600,000	16,592,111	0	9,504	0	0	0.375	0.433	AO	10,662	62,250	11/08/2021	10/31/2023
91282C-DH-1	UNITED STATES TREASURY				1.A	15,441,875	93,3750	14,473,125	15,500,000	15,463,033	0	19,550	0	0	0.750	0.879	MN	15,093	116,250	12/02/2021	11/15/2024
91282C-DJ-7	UNITED STATES TREASURY				1.A	15,965,590	81,6719	13,301,898	16,287,000	15,995,084	0	28,633	0	0	1.375	1.591	MN	29,076	223,946	02/04/2022	11/15/2031
91282C-DK-4	UNITED STATES TREASURY				1.A	939,961	89,7969	866,540	965,000	942,946	0	3,002	0	0	1.250	1.846	MN	1,060	10,563	06/22/2022	11/30/2026
91282C-DL-2	UNITED STATES TREASURY				1.A	9,345,645	87,0000	8,095,350	9,305,000	9,337,728	0	(7,652)	0	0	1.500	1.436	MN	12,270	137,288	07/19/2022	11/30/2028
91282C-DN-8	UNITED STATES TREASURY				1.A	1,343,725	93,6094	1,263,727	1,350,000	1,345,793	0	2,068	0	0	1.000	1.162	JD	630	13,500	01/07/2022	12/15/2024
91282C-DQ-1	UNITED STATES TREASURY				1.A	103,085	89,6406	94,123	105,000	103,441	0	356	0	0	1.250	1.635	JD	660	656	01/18/2022	12/31/2026
91282C-DS-7	UNITED STATES TREASURY				1.A	71,218,916	93,5938	67,808,672	72,450,000	71,586,054	0	367,138	0	0	1.125	1.723	JJ	376,523	407,531	02/10/2022	01/15/2025
91282C-DW-8	UNITED STATES TREASURY				1.A FE	1,400,109	88,0313	1,232,438	1,400,000	1,400,096	0	(13)	0	0	1.750	1.749	JJ	12,250	12,250	01/31/2022	01/31/2029
91282C-DY-4	UNITED STATES TREASURY				1.A FE	4,666,687	85,0781	4,117,781	4,840,000	4,678,285	0	11,598	0	0	1.875	2.279	FA	34,278	45,375	04/05/2022	02/15/2032
91282C-DZ-1	UNITED STATES TREASURY				1.A FE	65,562,851	94,1563	61,747,669	65,580,000	65,567,786	0	4,936	0	0	1.500	1.509	FA	371,561	491,850	03/01/2022	02/15/2025
91282C-EA-5	UNITED STATES TREASURY				1.A FE	21,960,514	96,4063	21,353,984	22,150,000	22,036,090	0	75,577	0	0	1.500	1.951	FA	112,892	166,125	03/18/2022	02/29/2024
91282C-ED-9	UNITED STATES TREASURY				1.A FE	32,130,566	94,5000	30,712,500	32,500,000	32,225,247	0	94,681	0	0	1.750	2.145	MS	169,682	284,375	03/18/2022	03/15/2025
91282C-EE-7	UNITED STATES TREASURY				1.A FE	11,811,434	91,1875	11,033,688	12,100,000	11,838,083	0	26,650	0	0	2.375	2.754	MS	73,423	143,688	04/26/2022	03/31/2029
91282C-EK-3	UNITED STATES TREASURY				1.A FE	13,452,495	97,1563	13,120,952	13,505,000	13,469,581	0	17,086	0	0	2.500	2.702	AO	57,825	168,813	05/05/2022	04/30/2024
91282C-EP-2	UNITED STATES TREASURY				1.A FE	72,598,137	92,4688	67,927,544	73,460,000	72,641,306	0	43,169	0	0	2.875	3.012	MN	274,207	1,0		

ANNUAL STATEMENT FOR THE YEAR 2022 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 , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179M-5K-2	G2 MA0850 - RMBS			4	1.A	70,431	86.9356	63,205	72,703	70,626	0	39	0	0	2.500	3.044	MON	151	1,818	01/04/2019	03/20/2043
36179N-LC-0	G2 MA1223 - RMBS			4	1.A	57,558	90.6280	50,898	56,161	57,411	0	(28)	0	0	3.000	2.578	MON	140	1,685	06/26/2017	08/20/2043
36179O-3K-5	G2 MA2602 - RMBS			4	1.A	371,242	97.2690	339,724	(345)	349,483	0	(345)	0	0	4.000	2.871	MON	1,164	13,970	06/26/2017	02/20/2045
36179Q-RZ-6	G2 MA2304 - RMBS			4	1.A	922,083	97.2691	847,791	871,593	919,960	0	(816)	0	0	4.000	2.943	MON	2,905	34,864	06/26/2017	10/20/2044
36179Q-WF-4	G2 MA2446 - RMBS			4	1.A	708,996	97.2685	645,956	664,096	705,566	0	(693)	0	0	4.000	2.823	MON	2,214	26,564	06/26/2017	12/20/2044
36179R-7J-2	G2 MA3597 - RMBS			4	1.A	73,606	93.5143	67,607	72,296	73,736	0	(22)	0	0	3.500	3.156	MON	211	2,530	04/30/2019	04/20/2046
36179R-F8-7	G2 MA2891 - RMBS			4	1.A	35,474	91.4635	32,274	35,286	35,451	0	(3)	0	0	3.000	2.908	MON	88	1,059	02/01/2017	06/20/2045
36179R-Q3-6	G2 MA3174 - RMBS			4	1.A	869,612	97.2708	796,569	818,919	866,775	0	(691)	0	0	4.000	2.938	MON	2,730	32,757	06/26/2017	10/20/2045
36179R-VA-4	G2 MA3309 - RMBS			4	1.A	335,144	91.4613	300,551	328,611	334,575	0	(99)	0	0	3.000	2.679	MON	822	9,858	06/26/2017	12/20/2045
36179R-VB-2	G2 MA3310 - RMBS			4	1.A	153,565	93.0927	137,258	147,442	153,179	0	(89)	0	0	3.500	2.839	MON	430	5,160	06/26/2017	12/20/2045
36179R-XE-4	G2 MA3377 - RMBS			4	1.A	67,410	97.2715	62,281	64,028	67,272	0	(46)	0	0	4.000	3.075	MON	213	2,561	07/14/2017	01/20/2046
36179R-ZU-6	G2 MA3455 - RMBS			4	1.A	66,839	97.2707	61,754	63,486	66,706	0	(46)	0	0	4.000	3.073	MON	212	2,539	07/14/2017	02/20/2046
36179S-5K-9	G2 MA4450 - RMBS			4	1.A	89,332	90.9004	78,525	86,386	89,205	0	(40)	0	0	3.000	2.473	MON	216	2,592	02/12/2020	05/20/2047
36179S-5L-7	G2 MA4451 - RMBS			4	1.A	542,495	92.5104	485,699	525,021	541,383	0	(208)	0	0	3.500	2.983	MON	1,531	18,376	12/01/2017	05/20/2047
36179S-B7-1	G2 MA3662 - RMBS			4	1.A	559,658	91.0577	484,714	532,315	558,512	0	(422)	0	0	3.000	2.227	MON	1,331	15,969	10/01/2019	05/20/2046
36179S-JS-7	G2 MA3873 - RMBS			4	1.A	151,946	91.0565	137,637	151,156	152,017	0	(18)	0	0	3.000	2.900	MON	378	4,535	02/23/2018	08/20/2046
36179T-SJ-5	G2 MA5021 - RMBS			4	1.A	121,216	98.7462	116,581	118,061	121,525	0	(35)	0	0	4.500	3.938	MON	443	5,313	10/23/2018	02/20/2048
36179T-Z6-5	G2 MA5265 - RMBS			4	1.A	311,097	98.5699	296,077	300,373	310,814	0	(93)	0	0	4.500	3.870	MON	1,126	13,517	01/14/2019	06/20/2048
36179U-KY-7	G2 MA5711 - RMBS			4	1.A	580,474	98.5692	548,022	555,977	579,952	0	(201)	0	0	4.500	3.733	MON	2,085	25,019	07/11/2019	01/20/2049
36179W-2V-9	G2 MA7988 - RMBS			4	1.A	470,711	89.1399	432,830	485,562	471,325	0	614	0	0	3.000	3.476	MON	1,214	7,283	05/26/2022	04/20/2052
36179W-ND-6	G2 MA7534 - RMBS			4	1.A	614,815	83.8621	531,886	634,239	615,882	0	1,067	0	0	2.000	2.423	MON	1,057	10,571	02/11/2022	09/20/2051
36179W-TY-4	G2 MA7767 - RMBS			4	1.A	1,068,742	86.9316	1,063,330	1,223,181	1,068,742	0	0	0	0	2.500	4.698	MON	1,869	0	12/30/2022	12/20/2051
36179X-HW-9	G2 MA8345 - RMBS			4	1.A	908,027	91.9411	915,570	995,823	909,490	0	1,464	0	0	3.500	5.045	MON	2,904	5,809	09/30/2022	10/20/2052
36179X-HX-7	G2 MA8346 - RMBS			4	1.A	458,951	94.7953	472,893	498,857	459,323	0	372	0	0	4.000	5.409	MON	1,663	1,663	10/18/2022	10/20/2052
36200M-Y8-0	GN 604735 - RMBS			4	1.A	3,884	105.0407	6,579	6,263	6,321	0	(4)	0	0	6.000	5.733	MON	31	376	02/14/2005	10/15/2033
36200N-4T-5	GN 605734 - RMBS			4	1.A	1,337	102.6745	2,889	2,814	2,840	0	(1)	0	0	6.000	5.765	MON	14	169	03/18/2005	10/15/2034
36200N-RE-3	GN 605385 - RMBS			4	1.A	3,461	101.3674	3,517	3,470	3,461	0	0	0	0	5.500	5.569	MON	16	191	03/23/2007	04/15/2034
36200W-NB-3	GN 574686 - RMBS			4	1.A	2,725	102.4608	2,748	2,682	2,709	0	(2)	0	0	6.000	5.739	MON	13	161	03/23/2007	04/15/2034
36201E-CX-6	GN 580686 - RMBS			4	1.A	2,756	103.1653	2,851	2,764	2,757	0	0	0	0	5.500	5.569	MON	13	152	03/23/2007	05/15/2034
36201M-JF-0	GN 587162 - RMBS			4	1.A	8,694	105.9262	9,052	8,545	8,631	0	(8)	0	0	6.000	5.666	MON	43	513	03/23/2007	07/15/2032
36201Y-N7-7	GN 607114 - RMBS			4	1.A	10,857	100.3980	18,522	18,449	18,594	0	(14)	0	0	6.000	5.725	MON	92	1,107	09/20/2004	03/15/2034
36202E-JY-6	G2 003879 - RMBS			4	1.A	1,440	110.6586	6,733	6,085	6,124	0	(2)	0	0	6.000	5.807	MON	30	365	02/28/2008	07/20/2036
36202E-RE-1	G2 004085 - RMBS			4	1.A	31,897	103.7227	32,595	31,425	31,814	0	(11)	0	0	6.000	5.676	MON	157	1,886	12/01/2008	02/20/2038
36202F-4Q-6	G2 005331 - RMBS			4	1.A	631,272	93.8250	560,330	597,208	626,102	0	(680)	0	0	3.500	2.546	MON	1,742	20,902	11/01/2013	03/20/2042
36202F-M8-6	G2 004883 - RMBS			4	1.A	110,248	100.0128	101,709	101,696	109,254	0	(184)	0	0	4.500	2.923	MON	381	4,576	04/08/2014	12/20/2040
36202F-P7-5	G2 004946 - RMBS			4	1.A	357,353	100.0126	336,870	336,828	355,945	0	(458)	0	0	4.500	3.275	MON	1,263	15,157	08/16/2013	02/20/2041
36202F-Q8-2	G2 004979 - RMBS			4	1.A	51,370	101.7059	47,973	47,169	50,933	0	(68)	0	0	5.000	2.982	MON	197	2,358	06/23/2011	03/20/2041
36202F-SD-9	G2 005016 - RMBS			4	1.A	68,237	97.2684	62,088	63,831	67,719	0	(101)	0	0	4.000	2.749	MON	213	2,553	03/18/2016	04/20/2041
36202F-TM-8	G2 005056 - RMBS			4	1.A	59,182	102.1143	55,166	54,024	58,841	0	(88)	0	0	5.000	2.762	MON	225	2,701	06/26/2017	05/20/2041
36210H-UU-4	GN 492995 - RMBS			4	1.A	4,331	102.6574	7,926	7,721	7,756	0	(7)	0	0	6.000	5.764	MON	39	463	12/16/2003	11/15/2028
36212F-2S-2	GN 532785 - RMBS			4	1.A	857	101.2584	854	844	852	0	(1)	0	0	6.000	5.733	MON	4	51	03/23/2007	02/15/2034
36225B-2V-9	GN 781688 - RMBS			4	1.A	6,291	103.0363	8,719	8,463	8,550	0	(6)	0	0	6.000	5.696	MON	42	508	02/14/2005	12/15/2033
36225B-TQ-1	GN 781459 - RMBS			4	1.A	10,812	104.5258	13,327	12,750	12,881	0	(12)	0	0	6.000	5.646	MON	64	765	03/23/2007	06/15/2032
36225B-UH-9	GN 781484 - RMBS			4	1.A	4,398	105.9168	4,577	4,321	4,368	0	(4)	0	0	6.000	5.645	MON	22	259	03/23/2007	08/15/2032
36225B-WZ-7	GN 781564 - RMBS			4	1.A	10,181	105.7925	10,588	10,008	10,116	0	(9)	0	0	6.000	5.669	MON	50	600	03/23/2007	02/15/2033
36225B-ZP-6	GN 781650 - RMBS			4	1.A	18,847	105.8225	19,603	18,524	18,723	0	(6)	0	0	6.000	5.661	MON	93	1,111	03/23/2007	08/15/2033
36241K-WS-3	GN 782457 - RMBS			4	1.A	54,317	106.0751	52,647	49,632	53,724	0	(136)	0	0	5.500	3.773	MON	227	2,730	11/01/2013	11/15/2038
36241L-T9-7	GN 783276 - RMBS			4	1.A	266,470	98.5800	240,583	244,048	263,992	0	(551)	0	0	4.500	2.929	MON	915	10,982	03/29/2012	03/15/2041
36290Q-BV-6	GN 613952 - RMBS			4	1.A	675	101.0634	1,927	1,907	1,923	0	(1)	0	0	6.000	5.761	MON	10	114	03/18/2005	01/15/2034
36290R-MX-8	GN 615174 - RMBS			4	1.A	7,818	103.0924	8,081	7,838	7,820	0	0	0	0	5.500	5.569	MON	36	431	03/23/2007	09/15/2034
36290R-OC-0	GN 615251 - RMBS			4	1.A	243	102.6352	250	244	243	0	0	0	0	5.500	5.561	MON	1	13	03/23/2007	06/15/2033
36290S-R8-6	GN 616211 - RMBS			4	1.A	6,308	102.7011	6,495	6,325	6,309	0	0	0	0	5.500	5.569	MON	29	348	03/23/2007	01/15/2034
36290X-HT-0	GN 620442 - RMBS			4	1.A	8,441	102.7105	8,690	8,460	8,441	0	0	0	0	5.500	5.564	MON	39	465	03/23/2007	08/15/2033
36291B-QX-8	GN 623370 - RMBS			4	1.A	13,471	102.5721	13,853	13,506	13,473	0	0	0	0	5.500	5.569	MON	62	743	03/23/2007	01/15/2034
36291G-XM-3	GN 628084 - RMBS			4	1.A	6,236	99.0958	6,195	6,252	6,237	0	0	0	0	5.500	5.569	MON</				

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
36291M-KH-5	GN 632196 - RMBS			4	1.A	979	101,2646	976	964	974	0	(1)	0	0	6.000	5.747	MON	5	58	03/23/2007	11/15/2034
36292M-FT-4	GN 652778 - RMBS			4	1.A	3,482	103,5072	3,271	3,160	3,409	0	(15)	0	0	5.000	3.052	MON	13	158	06/26/2017	04/15/2036
36295F-HU-1	GN 669043 - RMBS			4	1.A	5,282	100,7845	5,262	5,221	5,264	0	(2)	0	0	6.000	5.830	MON	26	313	08/01/2008	05/15/2037
36295K-4L-4	GN 673227 - RMBS			4	1.A	44,288	99,2936	39,951	40,235	43,773	0	(122)	0	0	5.000	3.165	MON	168	2,012	06/26/2017	11/15/2038
36295K-HG-1	GN 672631 - RMBS			4	1.A	(2,743)	100,8835	526	521	526	0	0	0	6.500	6.309	MON	3	34	06/01/2008	03/15/2038	
36295M-6H-7	GN 675072 - RMBS			4	1.A	2,988	102,6586	2,786	2,714	2,952	0	(6)	0	0	5.000	3.208	MON	11	136	06/26/2017	01/15/2038
36295P-RJ-3	GN 676489 - RMBS			4	1.A	333	102,6434	341	332	333	0	0	0	6.000	5.960	MON	2	20	11/03/2008	12/15/2037	
362950-HL-7	GN 677135 - RMBS			4	1.A	150,652	98,8640	136,236	137,801	148,846	0	(299)	0	0	5.000	3.440	MON	574	6,890	11/01/2013	06/15/2040
36296D-YL-6	GN 688415 - RMBS			4	1.A	8,247	103,2197	8,474	8,209	8,236	0	(1)	0	0	6.000	5.950	MON	41	493	09/01/2008	05/15/2038
38381R-PZ-6	GNR 2019-023 KA - CMO/RMBS			4	1.A	1,599,307	91,8590	1,464,074	1,593,828	1,598,399	0	705	0	0	3.500	3.435	MON	4,649	55,784	02/01/2019	10/20/2048
38381R-QH-5	GNR 2019-023 LE - CMO/RMBS			4	1.A	1,559,827	94,0406	1,457,081	1,549,417	1,558,291	0	1,111	0	0	3.500	3.364	MON	4,519	54,230	02/01/2019	07/20/2048
38383P-NA-5	GNR 2022-051 SC - CMO/RMBS			3,5	1.A	10,940	1,8107	8,566	0	10,038	0	(1,462)	0	0	0.000	0.000	MON	189	1,371	09/06/2022	03/20/2052
38383R-WA-1	GNR 2022-078 MS - CMO/RMBS			3,5	1.A	9,380	0,6482	2,665	0	9,249	0	(561)	0	0	0.000	29,880	MON	221	1,330	09/02/2022	04/20/2052
38383T-2H-5	GNR 2022-126 CS - CMO/RMBS			3,5	1.A	10,289	1,6618	9,119	0	9,826	0	(571)	0	0	0.000	0.000	MON	0	2,022	09/06/2022	07/20/2052
0029999999	- Bonds - U.S. Governments - Residential Mortgage-Backed Securities					14,979,169	XXX	13,942,168	14,874,513	14,978,487	0	(4,064)	0	0	XXX	XXX	XXX	44,125	450,142	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38381D-XT-2	GNR 2021-120 10 - CMBS			3	1.A	335,421	7,1808	263,496	0	253,998	0	(89,799)	0	0	0.991	6,499	MON	3,029	51,712	07/22/2021	02/16/2063
0039999999	- Bonds - U.S. Governments - Commercial Mortgage-Backed Securities					335,421	XXX	263,496	0	253,998	0	(89,799)	0	0	XXX	XXX	XXX	3,029	51,712	XXX	XXX
0109999999	- Bonds - U.S. Governments - Subtotals - U.S. Governments					1,021,607,525	XXX	950,461,036	1,028,070,313	1,022,732,605	0	1,041,003	0	0	XXX	XXX	XXX	3,619,290	10,246,179	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
05968C-AC-6	FOREIGN TRADE BANK OF LATIN AMERICA INC. COMISION FEDERAL DE ELECTRICIDAD			1,2	2.B FE	1,189,855	91,3251	1,084,942	1,188,000	1,189,008	0	(371)	0	0	2.375	2.340	MS	8,386	28,215	09/18/2020	09/14/2025
200447-AD-2	ECOPETROL SA			1	2.B FE	1,992,655	99,1082	1,982,164	2,000,000	1,999,101	0	868	0	0	4.875	4.920	JJ	44,958	97,500	12/13/2013	01/15/2024
279158-AJ-8	PETROLEOS MEXICANOS			1	3.A FE	1,039,757	70,0000	693,700	991,000	693,700	(252,955)	(998)	0	0	5.875	5.502	MN	5,337	58,221	08/11/2021	05/28/2045
716540-BG-6	EMPRESA NACIONAL DEL PETROLEO			1	3.C FE	1,175,100	99,8156	1,219,747	1,222,000	1,219,747	(1,432)	10,328	0	0	3.500	4.372	JJ	17,940	42,770	10/22/2020	01/30/2023
P37110-AK-2	PETROLEOS DEL PERU PETROPERU			1,2	3.A FE	1,015,335	94,0910	923,033	981,000	923,033	(77,791)	(5,509)	0	0	3.750	3.110	FA	14,919	36,788	03/11/2020	08/05/2026
P7808B-AA-5	PETROLEOS DEL PERU PETROPERU			1	3.B FE	1,292,090	77,2500	984,938	1,275,000	984,938	(304,303)	(2,093)	0	0	4.750	4.582	JD	2,019	62,475	04/13/2022	06/19/2032
P7808B-AB-3	PETROLEOS DEL PERU PETROPERU			1	3.B FE	252,884	66,0000	164,340	249,000	164,340	(88,474)	(67)	0	0	5.625	5.510	JD	467	14,380	12/13/2021	06/19/2047
0219999999	- Bonds - All Other Governments - Issuer Obligations					7,957,676	XXX	7,052,863	7,906,000	7,173,866	(724,955)	2,158	0	0	XXX	XXX	XXX	94,026	340,349	XXX	XXX
0309999999	- Bonds - All Other Governments - Subtotals - All Other Governments					7,957,676	XXX	7,052,863	7,906,000	7,173,866	(724,955)	2,158	0	0	XXX	XXX	XXX	94,026	340,349	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
452151-LF-8	ILLINOIS ST			1	2.A FE	1,297,839	96,4650	1,254,045	1,300,000	1,297,982	0	143	0	0	5.100	5.119	JD	5,525	33,150	07/12/2022	06/01/2033
452152-GS-4	ILLINOIS ST			1	2.A FE	675,917	105,6150	588,426	557,143	670,292	0	(6,225)	0	0	7.350	5.129	JJ	20,475	20,475	03/01/2022	07/01/2035
0419999999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					1,973,756	XXX	1,842,471	1,857,143	1,968,274	0	(5,482)	0	0	XXX	XXX	XXX	26,000	53,625	XXX	XXX
0509999999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					1,973,756	XXX	1,842,471	1,857,143	1,968,274	0	(5,482)	0	0	XXX	XXX	XXX	26,000	53,625	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167505-XC-5	CHICAGO ILL BRD ED			2	3.A FE	214,798	100,9260	181,667	180,000	181,667	(22,919)	(3,182)	0	0	5.000	2.812	JD	750	9,000	09/06/2019	12/01/2033
68587F-BB-9	OREGON ED DIST FULL FAITH & CR PENSION			1	1.C FE	2,635,000	78,7690	2,075,563	2,635,000	2,635,000	0	0	0	0	1.887	1.887	JD	138	49,722	07/23/2021	06/30/2031
0619999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					2,849,798	XXX	2,257,230	2,815,000	2,816,667	(22,919)	(3,182)	0	0	XXX	XXX	XXX	888	58,722	XXX	XXX
0709999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					2,849,798	XXX	2,257,230	2,815,000	2,816,667	(22,919)	(3,182)	0	0	XXX	XXX	XXX	888	58,722	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																					

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
01026C-AD-3.	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT.			1.	1.G FE.	2,125,740	94,4730	1,941,420	2,055,000	2,103,067	0	(3,912)	0	0	4.263	3.970	MS	25,795	87,605	08/24/2018	09/15/2032
010869-JG-1.	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV.	@		1.	1.G FE.	152,562	32,4070	158,794	490,000	157,163	0	4,602	0	0	0.000	6.510	N/A	0	0	07/01/2022	10/01/2040
010869-JL-0.	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV.			1,2.	1.E FE.	170,000	95,1880	161,820	170,000	170,000	0	0	0	0	5.396	5.397	AO	2,293	1,962	07/01/2022	10/01/2046
01179R-J4-6.	ALASKA MUN BD BK ALASKA MUN BD BK AUTH.			2.	1.E FE.	485,255	114,4870	412,153	360,000	467,547	0	(11,258)	0	0	5.000	1.420	JD	1,500	18,000	06/02/2021	12/01/2032
018444-AY-5.	ALLENTOWN PA NEIGHBORHOOD IMPT ZONE DEV.			2.	3.C FE.	1,036,050	88,9880	889,880	1,000,000	889,880	(128,026)	(3,612)	0	0	5.000	4.540	MN	8,333	50,000	06/30/2017	05/01/2042
02765U-EQ-3.	AMERICAN MUN PWR OHIO INC REV.			1.	1.F FE.	352,238	105,6820	327,614	310,000	351,901	0	(2,360)	0	0	6.270	5.323	FA	7,813	9,719	06/16/2022	02/15/2050
04052B-JZ-8.	ARIZONA INDL DEV AUTH REV.			2.	3.C FE.	171,442	95,7530	157,992	165,000	157,992	(10,995)	(785)	0	0	5.000	4.402	JJ	4,125	8,250	09/19/2019	07/01/2054
041806-L6-5.	ARLINGTON HIGHER EDUCATION FINANCE CORPO.			2.	3.B FE.	902,923	83,3750	712,856	855,000	712,856	(180,742)	(5,494)	0	0	4.000	3.195	FA	12,920	34,200	05/11/2021	08/15/2041
052398-GZ-1.	AUSTIN TEX ARPT SYS REV.			2.	1.E FE.	522,760	100,9370	504,685	500,000	521,532	0	(1,228)	0	0	5.000	4.270	MN	3,194	12,500	07/11/2022	11/15/2048
072024-WS-7.	BAY AREA TOLL AUTH CALIF TOLL BRDG REV.			1.	1.C FE.	110,000	87,6780	96,446	110,000	110,000	0	0	0	0	2.574	2.574	AO	708	2,831	09/20/2019	04/01/2031
072024-XZ-0.	BAY AREA TOLL AUTH CALIF TOLL BRDG REV.			1,2.	1.D FE.	507,131	78,8960	497,045	630,000	511,310	0	4,179	0	0	2.763	4.970	AO	4,352	8,703	06/16/2022	04/01/2034
08454A-AB-7.	BERKS CNTY PA MUN AUTH UNIV REV.			2.	3.A FE.	50,890	94,2210	42,399	45,000	42,399	(6,922)	(561)	0	0	5.000	3.395	AO	563	2,250	02/12/2020	10/01/2039
09182R-AR-2.	BLACK BELT ENERGY GAS DIST ALA GAS PREPA.			1,2.	1.E FE.	139,650	98,9320	138,505	140,000	139,685	0	35	0	0	4.000	4.083	JD	467	2,800	09/20/2022	12/01/2049
10623A-BV-4.	BRAZOS TEX HIGHER ED AUTH INC STUDENT LN.			2.	2.B FE.	175,754	73,1760	128,058	175,000	175,568	0	(65)	0	0	3.000	2.950	AO	1,313	5,250	02/27/2020	04/01/2040
114894-YR-3.	BROWARD CNTY FLA ARPT SYS REV.			2.	1.E FE.	564,680	89,5190	447,595	500,000	552,460	0	(7,117)	0	0	4.000	2.311	AO	5,000	20,000	04/08/2021	10/01/2044
11861M-BK-1.	BUCKS CNTY PA INDL DEV AUTH HOSP REV.			2.	3.B FE.	745,926	88,0340	563,418	640,000	563,418	(165,950)	(9,051)	0	0	5.000	3.117	JJ	16,000	32,000	02/24/2021	07/01/2041
12008E-SZ-0.	BUILD NYC RESOURCE CORP N Y REV.			2.	2.C FE.	379,905	93,7670	351,626	375,000	379,660	0	(245)	0	0	5.000	4.801	JJ	8,698	0	07/08/2022	07/01/2052
13033D-AE-5.	CALIFORNIA HSG FIN AGY MUN CTFS.			2.	2.A FE.	274,804	90,2300	219,801	243,601	272,173	0	(2,315)	0	0	3.500	2.438	MON	261	8,536	03/17/2021	11/20/2035
13054W-AC-1.	CALIFORNIA POLLUTION CTL FING AUTH WTR F.			2.	2.C FE.	1,629,960	93,9260	1,878,520	2,000,000	1,684,825	0	6,038	0	0	5.000	6.311	JJ	50,000	100,000	11/14/2013	11/21/2045
130795-Z6-7.	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV.			1.	1.C FE.	2,013,040	114,5340	1,758,097	1,535,000	1,863,616	0	(21,876)	0	0	7.550	5.597	MN	14,808	118,158	06/26/2017	05/15/2040
14054C-CA-5.	CAPITAL TR AGY FLA EDL FACS REV.			2.	2.C FE.	64,180	96,2040	57,722	60,000	62,202	0	(586)	0	0	5.000	3.855	JD	133	3,000	06/14/2019	12/15/2049
14054C-CB-3.	CAPITAL TR AGY FLA EDL FACS REV.			2.	2.C FE.	387,580	94,6660	364,464	385,000	387,301	0	(278)	0	0	5.000	4.809	JD	856	9,625	07/06/2022	12/15/2054
14054C-CG-2.	CAPITAL TR AGY FLA EDL FACS REV.			2.	3.A FE.	319,313	99,9050	289,725	290,000	289,725	(20,145)	(2,936)	0	0	5.000	3.705	JJ	7,250	14,500	08/23/2019	07/01/2054
154871-CP-0.	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ.			2.	2.A FE.	567,256	100,6300	412,583	410,000	550,407	0	(5,337)	0	0	5.000	2.736	MS	6,833	20,500	01/07/2020	09/01/2042
155498-KQ-0.	CENTRAL TEX REGL MOBILITY AUTH REV.			2.	1.G FE.	652,183	87,1730	496,886	570,000	640,729	0	(9,291)	0	0	4.000	2.086	JJ	11,400	22,800	11/20/2020	01/01/2050
155498-MR-6.	CENTRAL TEX REGL MOBILITY AUTH REV.			2.	1.G FE.	410,959	70,4170	288,710	410,000	410,855	0	(86)	0	0	3.267	3.239	JJ	6,697	9,116	10/12/2021	01/01/2045
19648A-M4-4.	COLORADO HEALTH FACS AUTH REV.			2.	1.A	1,005,460	100,9300	1,009,300	1,000,000	1,000,314	0	(678)	0	0	5.625	5.547	JD	4,688	56,250	09/30/2013	06/01/2043
19648F-RZ-9.	COLORADO HEALTH FACS AUTH REV.			2.	1.G FE.	550,000	77,6940	427,317	550,000	550,000	0	0	0	0	4.480	4.480	JD	2,053	24,640	10/16/2020	12/01/2040
246387-SV-7.	DELAWARE ST ECONOMIC DEV AUTH REV.			2.	2.C FE.	330,535	91,4100	301,653	330,000	330,380	0	(135)	0	0	1.250	1.207	AO	1,031	4,125	11/30/2020	10/01/2045
25483V-XM-1.	DISTRICT COLUMBIA REV.			1.	1.F FE.	159,056	69,6820	139,364	200,000	159,649	0	593	0	0	3.432	5.088	AO	1,716	3,432	07/08/2022	04/01/2042
3130A0-F7-0.	FEDERAL HOME LOAN BANKS			1.	1.A	35,233,557	98,6114	34,025,864	34,505,000	34,595,980	0	(94,342)	0	0	3.375	3.086	JD	74,401	1,164,544	10/11/2018	12/08/2023
3130A0-XE-5.	FEDERAL HOME LOAN BANKS			1.	1.A	15,066,786	98,2626	14,739,390	15,000,000	15,015,820	0	(12,554)	0	0	3.250	3.158	MS	153,021	487,500	10/11/2018	03/08/2024
3130A1-XJ-2.	FEDERAL HOME LOAN BANKS			1.	1.A	26,187,460	97,4367	25,333,542	26,000,000	26,031,131	0	(20,579)	0	0	2.875	2.790	JD	35,299	747,500	08/19/2014	06/14/2024
3130A3-GE-8.	FEDERAL HOME LOAN BANKS			1.	1.A	12,630,840	96,7158	11,605,896	12,000,000	12,135,401	0	(67,442)	0	0	2.750	2.155	JD	16,500	330,000	02/02/2015	12/13/2024

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ANNUAL STATEMENT FOR THE YEAR 2022 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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130A4-CH-3	FEDERAL HOME LOAN BANKS				1.A	26,600,940	95.7537	25,853,499	27,000,000	26,903,825	0	42,697	0	0	2.375	2.543	MS	190,594	641,250	03/11/2015	03/14/2025
3130A6-EU-7	FEDERAL HOME LOAN BANKS				1.A	5,030,800	96.0791	4,803,955	5,000,000	5,009,267	0	(3,223)	0	0	2.750	2.677	MS	45,451	137,500	11/16/2015	09/02/2025
313383-OR-5	FEDERAL HOME LOAN BANKS				1.A	9,076,481	99.3240	8,939,160	9,000,000	9,007,665	0	(17,110)	0	0	3.250	3.052	JD	17,875	292,500	10/11/2018	06/09/2023
313560-5G-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	59,919,053	97.6770	58,606,200	60,000,000	59,985,779	0	27,168	0	0	0.250	0.295	JJ	71,250	150,000	08/03/2020	07/10/2023
313660-U6-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	2,834,528	95.9572	2,878,716	3,000,000	2,946,652	0	28,093	0	0	2.250	3.261	A0	11,438	67,500	10/11/2018	10/30/2024
345105-JE-1	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C			1,2	2.B FE	212,581	77.7600	163,296	210,000	211,491	0	(718)	0	0	4.094	3.727	JJ	3,964	7,779	04/06/2022	01/15/2049
38122N-B7-6	GOLDEN ST TOB SECURITIZATION CORP CALIF				1	1.D FE	89.7680	1,983,873	2,210,000	2,210,000	0	0	0	0	3.000	3.000	JD	5,525	70,145	09/30/2021	06/01/2046
38122N-C9-1	GOLDEN ST TOB SECURITIZATION CORP CALIF				1	1.F FE	81.9360	1,638,720	2,000,000	2,000,000	0	0	0	0	2.687	2.687	JD	4,478	51,650	12/08/2021	06/01/2030
39081J-DZ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			1,2	1.E FE	257,388	69.4120	208,236	300,000	258,180	0	792	0	0	3.473	4.697	JJ	5,210	0	07/07/2022	07/01/2041
392274-2F-2	GREATER ORLANDO AVIATION AUTH ORLANDO FL				2	1.D FE	89.4690	447,345	500,000	557,412	0	(7,836)	0	0	4.000	2.162	A0	5,000	20,000	04/09/2021	10/01/2044
407272-Y4-9	HAMILTON CNTY OHIO HOSP FACS REV			2	1.G FE	789,264	100.2980	752,235	750,000	787,284	0	(1,980)	0	0	5.000	4.193	MS	11,042	18,750	07/15/2022	09/15/2050
45204E-FC-7	ILLINOIS FIN AUTH REV			2	1.B FE	1,036,190	102.0990	1,020,990	1,000,000	1,017,115	0	(3,649)	0	0	5.000	4.540	FA	18,889	50,000	03/30/2017	02/15/2041
45204F-HU-2	ILLINOIS FIN AUTH REV			2	3.A FE	100,555	85.9340	77,341	90,000	77,341	(21,448)	(1,013)	0	0	5.000	3.502	MN	575	4,500	03/24/2021	05/15/2051
452227-TH-4	ILLINOIS ST SALES TAX REV			2	1.C FE	489,339	71.4620	350,164	490,000	489,416	0	78	0	0	3.159	3.168	JD	688	18,747	01/03/2022	06/15/2039
45506D-GW-9	INDIANA ST FIN AUTH REV			2	1.A	909,455	100.9270	1,009,270	1,000,000	970,825	0	53,701	0	0	5.250	11.418	JJ	26,250	52,500	11/13/2013	01/01/2051
45506D-GX-7	INDIANA ST FIN AUTH REV			2	1.E FE	933,340	101.0680	1,010,680	1,000,000	983,440	0	31,132	0	0	5.000	8.452	JJ	25,000	50,000	09/30/2013	07/01/2035
45506E-DG-5	INDIANA ST FIN AUTH REV			1,2	1.E FE	368,010	66.5330	332,665	500,000	369,158	0	1,148	0	0	3.313	5.184	MS	5,522	8,283	07/19/2022	03/01/2051
46246K-4T-6	IOWA FIN AUTH REV			2	2.B FE	1,119,110	84.3140	843,140	1,000,000	1,072,974	0	(15,332)	0	0	5.000	3.197	MN	6,389	50,000	01/03/2020	05/15/2048
462590-NG-1	IOWA STUDENT LN LIQUIDITY CORP STUDENT L			2	1.C FE	115,000	89.4340	102,849	115,000	115,000	0	0	0	0	5.080	5.080	JD	487	2,564	06/09/2022	12/01/2039
472682-RN-5	JEFFERSON CNTY ALA SWR REV			2	3.B FE	2,108,800	107.5800	2,151,600	2,000,000	2,067,411	0	(470)	0	0	7.000	6.733	A0	35,000	140,000	02/07/2014	10/01/2051
49130N-EK-1	KENTUCKY HIGHER ED STUDENT LN CORP STUDE				1.F FE	42,514	108.1530	37,854	35,000	40,943	0	(856)	0	0	5.000	2.152	JD	146	1,750	02/24/2021	06/01/2029
491397-AB-1	KENTUCKY PUB TRANSN INFRASTRUCTURE AUTH			2	2.B FE	1,501,050	100.9270	1,513,905	1,500,000	1,500,070	0	(135)	0	0	5.750	5.740	JJ	43,125	86,250	01/03/2014	07/01/2049
491397-BF-1	KENTUCKY PUB TRANSN INFRASTRUCTURE AUTH			1,2	1.E FE	379,088	57.1720	214,395	375,000	378,619	0	(367)	0	0	3.221	3.091	JJ	6,039	8,858	09/20/2021	07/01/2053
52481M-AB-6	LEHIGH CNTY PA INDL DEV AUTH CHARTER SCH			2	3.B FE	1,077,550	79.9410	799,410	1,000,000	799,410	(265,753)	(7,823)	0	0	4.000	3.003	MN	6,667	40,000	05/26/2021	05/01/2041
531127-AC-2	LIBERTY N Y DEV CORP REV			1	1.F FE	1,403,460	109.7850	1,097,850	1,000,000	1,338,559	0	(22,835)	0	0	5.250	2.191	A0	13,125	52,500	02/06/2020	10/01/2035
54627R-AM-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & LOWER ALA GAS DIST GAS PROJ				1.A FE	910,000	94.5600	860,496	910,000	910,000	0	0	0	0	4.145	4.144	FA	23,260	0	05/12/2022	02/01/2033
547804-AE-4	MARYLAND ST ECONOMIC DEV CORP PRIVATE AC			1	1.F FE	615,452	102.1190	485,065	475,000	606,828	0	(3,545)	0	0	5.000	3.263	MS	7,917	18,125	07/28/2022	09/01/2046
57422J-CA-4	MASSACHUSETTS EDL FING AUTH			2	2.C FE	331,774	101.3870	319,369	315,000	330,812	0	(962)	0	0	5.250	4.592	JD	8,315	3,491	04/12/2022	06/30/2055
57563R-RE-1	MASSACHUSETTS EDL FING AUTH			2	1.C FE	110,000	87.6230	96,385	110,000	110,000	0	0	0	0	3.605	3.605	JJ	4,236	4,490	10/23/2020	07/01/2036
57563R-SU-4	MASSACHUSETTS EDL FING AUTH			2	1.C FE	435,000	99.8920	434,530	435,000	435,000	0	0	0	0	4.949	4.949	JJ	11,242	0	06/03/2022	07/01/2038
57587A-7Y-8	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	128,404	85.7840	107,230	125,000	127,848	0	(387)	0	0	1.950	1.601	JD	203	2,438	07/22/2021	12/01/2031
586111-PN-0	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT			2	1.F FE	529,490	101.2420	506,210	500,000	528,343	0	(1,147)	0	0	5.000	4.200	JJ	12,500	0	07/27/2022	07/01/2049
592250-ES-9	METROPOLITAN PIER & EXPOSITION AUTH ILL	@		3	1.G FE	433,840	42.2690	422,690	1,000,000	442,929	0	9,089	0	0	0.000	4.720	N/A	0	0	07/19/2022	06/15/2040
59261A-G5-0	METROPOLITAN TRANSN AUTH N Y REV			2	1.G FE	533,145	98.7590	493,795	500,000	531,673	0	(1,472)	0	0	5.250	4.240	MN	3,354	13,125	08/01/2022	11/15/2055
592643-BM-1	METROPOLITAN WASH D C ARPTS AUTH DULLES			2	1.F FE	1,405,050	113.2840	1,699,260	1,500,000	1,438,596	0	13,937	0	0	6.500	7.775	A0	24,375	97,500	10/29/2013	10/01/2041

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ANNUAL STATEMENT FOR THE YEAR 2022 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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
592643-DQ-0.	METROPOLITAN WASH D C ARPTS AUTH DULLES	@			1.C FE	493,160		48,7610	1,000,000	503,968	0	10,808	0	0	0.000	4.700	N/A	0	0	07/11/2022	10/01/2037
59335K-AT-4.	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.G FE	1,045,190		1,022,790	1,000,000	1,004,293	0	(5,420)	0	0	6.000	5.405	AO	15,000	60,000	09/11/2013	10/01/2038
603827-YC-4.	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1.E FE	337,422		91,5640	370,000	337,662	0	240	0	0	4.196	5.335	JJ	7,763	0	11/23/2022	01/01/2033
607120-FL-1.	MOBILE ALA ARPT AUTH ARPT REV				1.F	891,646		86,8600	891,646	891,646	0	0	0	0	3.180	3.180	FMAN	4,096	28,354	06/17/2019	05/09/2039
607120-FN-7.	MOBILE ALA ARPT AUTH ARPT REV				1.F	891,646		86,8600	891,646	891,646	0	0	0	0	3.180	3.180	FMAN	4,096	28,354	06/17/2019	05/09/2039
613520-MF-9.	MONTGOMERY CNTY OHIO HOSP REV			2	2.A FE	609,900		104,6130	500,000	577,740	0	(10,254)	0	0	5.000	2.521	MN	3,194	25,000	10/09/2019	11/15/2037
613603-G9-4.	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.F FE	529,775		96,2040	500,000	528,709	0	(1,066)	0	0	5.000	4.248	MN	4,167	18,681	07/08/2022	05/01/2057
613609-D6-0.	MONTGOMERY CNTY PA INDL DEV AUTH REV			2	2.B FE	493,040		100,2160	500,000	493,135	0	95	0	0	5.000	5.100	JD	2,083	12,500	06/28/2022	12/01/2046
626207-Z5-6.	MUNICIPAL ELEC AUTH GA			2	1.F FE	543,335		100,3280	450,000	519,609	0	(11,852)	0	0	5.000	2.015	JJ	11,250	22,500	12/23/2020	01/01/2056
62620H-EL-2.	MUNICIPAL ELEC AUTH GA			2	1.G FE	190,413		100,0890	185,000	190,207	0	(206)	0	0	5.000	4.630	JJ	4,342	0	06/30/2022	07/01/2052
63607V-AF-3.	NATIONAL FIN AUTH N H FED LEASE REV			1,2	2.C FE	2,325,000		75,7130	2,325,000	2,325,000	0	0	0	0	3.300	3.300	JAJO	19,181	71,397	10/15/2021	04/01/2032
63607V-AH-9.	NATIONAL FIN AUTH N H FED LEASE REV			1,2	2.C FE	500,000		84,1780	500,000	500,000	0	0	0	0	3.250	3.250	JAJO	4,063	12,865	12/10/2021	04/01/2028
645420-BK-8.	NEW HOPE CULTURAL ED FACs FIN CORP TEX E			2	2.C FE	238,495		92,4490	215,000	229,379	0	(2,819)	0	0	5.000	3.423	FA	4,061	10,750	08/21/2019	08/15/2051
64577B-7M-0.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	1,169,880		104,0350	1,000,000	1,123,245	0	(15,731)	0	0	5.000	3.021	JD	2,222	50,000	12/13/2019	06/15/2037
64577B-7N-8.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	1,162,520		104,0600	1,000,000	1,117,924	0	(15,001)	0	0	5.000	3.101	JD	2,222	50,000	12/05/2019	06/15/2038
64577B-7V-0.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	320,936		107,0940	275,000	308,142	0	(4,223)	0	0	5.000	3.062	JD	611	13,750	11/13/2019	06/15/2034
64577B-8K-3.	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.G FE	59,476		87,0300	55,000	59,079	0	(327)	0	0	3.870	3.037	JD	95	2,129	10/13/2021	06/15/2033
64577B-8L-1.	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.G FE	434,848		85,9780	435,000	434,880	0	15	0	0	3.920	3.923	JD	758	17,052	12/02/2019	06/15/2034
64577B-KK-9.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	458,326		102,7170	405,000	439,546	0	(13,936)	0	0	4.250	0.735	JD	765	17,213	08/25/2021	06/15/2026
64577B-L2-8.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	283,613		103,3110	240,000	267,257	0	(5,760)	0	0	5.000	2.302	JD	533	12,000	02/05/2020	06/15/2033
645918-2A-0.	NEW JERSEY ECONOMIC DEV AUTH REV			2	2.A FE	27,690		100,6220	25,000	25,395	0	(382)	0	0	5.125	3.503	JJ	641	1,281	05/19/2016	01/01/2034
645918-2C-6.	NEW JERSEY ECONOMIC DEV AUTH REV			2	2.A FE	1,931,420		100,0380	2,000,760	1,937,361	0	812	0	0	5.625	5.851	JJ	56,250	112,500	11/06/2013	01/01/2052
646108-YC-8.	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	1,100,000		90,6090	1,100,000	1,100,000	0	0	0	0	3.950	3.950	MN	7,242	43,450	09/07/2018	11/01/2043
646136-4F-5.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	535,340		107,3340	500,000	522,414	0	(3,255)	0	0	5.000	4.143	JD	1,111	25,000	10/04/2018	12/15/2034
646136-4G-3.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	66,069		105,5850	55,000	62,387	0	(1,137)	0	0	5.000	2.554	JD	122	2,750	08/29/2019	12/15/2035
646136-5E-7.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	1,179,300		106,1840	1,000,000	1,121,528	0	(18,564)	0	0	5.000	2.771	JD	2,222	50,000	10/15/2019	06/15/2033
646136-5R-8.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	754,305		101,0830	655,000	722,502	0	(10,194)	0	0	5.000	3.091	JD	1,456	32,750	10/08/2019	06/15/2050
646136-6R-7.	NEW JERSEY ST TRANSN TR FD AUTH			1	1.G FE	1,008,000		81,3070	1,000,000	1,007,054	0	(320)	0	0	4.081	4.018	JD	1,814	40,810	01/08/2020	06/15/2039
646136-6S-5.	NEW JERSEY ST TRANSN TR FD AUTH			1	1.G FE	287,073		79,3870	250,000	285,046	0	(1,431)	0	0	4.131	3.109	JD	459	10,328	07/28/2021	06/15/2042
649519-DV-4.	NEW YORK LIBERTY DEV CORP LIBERTY REV			2	1.F FE	250,000		68,6190	250,000	250,000	0	0	0	0	2.875	2.875	MN	918	8,405	08/20/2021	11/15/2046
64971P-LA-1.	NEW YORK N Y CITY INDL DEV AGY REV			2	1.E FE	81,589		103,7490	65,000	78,576	0	(1,604)	0	0	4.000	1.249	JJ	1,300	2,600	02/11/2021	01/01/2032

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
64971X-JD-1.	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1.	1.A FE.	1,699,847	91,3420	1,552,814	1,700,000	1,699,944	0	52	0	0	2.980	2.981	MN	8,443	50,660	03/27/2019	11/01/2027
64990B-YQ-0.	NEW YORK STATE DORMITORY AUTHORITY			2.	1.G FE.	25,024	100.7790	25,195	25,000	25,002	0	(4)	0	0	5.000	4.978	MN	208	1,250	05/01/2016	05/01/2027
64990B-YR-8.	NEW YORK STATE DORMITORY AUTHORITY			2.	1.A	14,552	100.7790	15,117	15,000	14,931	0	203	0	0	5.000	6.431	MN	125	750	05/01/2016	05/01/2028
64990B-ZF-3.	NEW YORK STATE DORMITORY AUTHORITY			2.	2.C	785,790	100.4810	813,896	810,000	797,399	0	2,060	0	0	5.000	5.339	MN	6,750	40,500	05/01/2016	05/01/2028
64990F-QZ-0.	NEW YORK STATE DORMITORY AUTHORITY			1.	1.B FE.	2,053,000	84,2130	1,684,260	2,000,000	2,042,596	0	(3,560)	0	0	3.027	2.784	FA	22,871	60,540	01/06/2020	02/15/2033
650116-FM-3.	NEW YORK TRANSN DEV CORP SPL FAC REV			2.	2.B FE.	757,180	101.2820	688,718	680,000	752,747	0	(4,433)	0	0	5.000	3.701	JD	2,833	22,006	04/06/2022	12/01/2037
650116-FR-2.	NEW YORK TRANSN DEV CORP SPL FAC REV			2.	2.B FE.	69,207	99.3310	64,565	65,000	69,073	0	(134)	0	0	5.000	4.220	JD	271	1,625	07/28/2022	12/01/2041
650116-FS-0.	NEW YORK TRANSN DEV CORP SPL FAC REV			2.	2.B FE.	31,848	98.8030	29,641	30,000	31,791	0	(57)	0	0	5.000	4.256	JD	125	750	08/03/2022	12/01/2042
656178-EJ-5.	NORMAN OKLA REGL HOSP AUTH HOSP REV			2.	2.B FE.	310,753	100.7480	302,244	300,000	310,182	0	(571)	0	0	5.000	4.406	MS	5,000	7,500	07/21/2022	09/01/2045
65820Y-SK-3.	NORTH CAROLINA MED CARE COMMN RETIREMENT			2.	2.C FE.	63,446	85.7400	47,157	55,000	62,024	0	(887)	0	0	4.000	2.098	MS	733	2,200	05/20/2021	09/01/2041
658262-GN-4.	NORTH CAROLINA ST ED ASSISTANCE AUTH REV			1.	1.F FE.	410,031	110.9330	377,172	340,000	393,194	0	(7,608)	0	0	5.000	2.357	JD	1,417	17,000	02/24/2021	06/01/2029
66285W-E5-1.	NORTH TEX TWY AUTH REV			2.	1.E FE.	340,000	72.0980	245,133	340,000	340,000	0	0	0	0	3.011	3.011	JJ	5,119	10,237	05/06/2021	01/01/2043
66285W-F4-3.	NORTH TEX TWY AUTH REV			2.	1.F FE.	314,914	114.7220	326,958	285,000	314,185	0	(728)	0	0	5.000	3.520	JJ	7,125	0	10/04/2022	01/01/2031
67760H-NB-3.	OHIO ST TPK COMMN TPK REV			2.	1.E FE.	409,275	72.6560	363,280	500,000	410,212	0	937	0	0	3.216	4.482	FA	6,075	8,040	08/01/2022	02/15/2048
70878C-AG-0.	PASSTD 20AB B			2.	2.B FE.	255,000	67.5650	172,291	255,000	255,000	0	0	0	0	3.000	3.000	JD	638	7,650	02/28/2020	06/01/2047
70878C-AU-9.	PENNSYLVANIA HIGHER ED ASSISTANCE AGY ED			2.	1.F FE.	417,175	96.9810	397,622	410,000	416,886	0	(543)	0	0	4.500	4.260	JD	1,538	9,126	07/19/2022	06/01/2043
71780C-BH-2.	PHILADELPHIA PA AUTH FOR INDL DEV CHARTE			2.	3.B FE.	121,152	79.8250	87,808	110,000	87,808	(30,035)	(1,020)	0	0	4.000	2.804	JD	367	4,400	09/03/2021	06/01/2051
71885F-DP-9.	PHOENIX ARIZ INDL DEV AUTH ED REV			2.	3.B FE.	251,978	99.0400	247,600	250,000	247,600	(2,975)	(211)	0	0	5.000	4.901	JJ	6,250	12,500	03/20/2015	07/01/2045
73358X-AT-9.	PORT AUTH N Y & N J PUBLIC FIN AUTH WIS CHARTER			2.	1.D FE.	598,990	94.4970	481,935	510,000	585,292	0	(7,976)	0	0	4.000	2.102	JJ	9,407	20,400	04/08/2021	07/15/2038
744396-EZ-1.	SCH REV KENTUCKY INC KY PUB ENERGY			2.	3.B FE.	491,535	97.4740	438,633	450,000	438,633	(37,374)	(5,184)	0	0	5.000	3.608	JJ	10,375	22,500	11/22/2019	07/15/2039
74440D-AR-5.	AUTH GAS SUPP PUBLIC PWR GENERATION AGY NEB			2.	1.E FE.	228,850	99.8180	229,581	230,000	229,045	0	195	0	0	4.000	4.346	AO	2,300	4,600	09/27/2022	04/01/2048
744434-CW-9.	REV PUBLIC FINANCE AUTHORITY			1.	1.G FE.	1,074,555	112.5810	973,826	865,000	1,035,584	0	(11,356)	0	0	7.242	5.502	JJ	32,408	62,643	06/26/2017	01/01/2041
74447C-AC-3.	SALT LAKE CITY UTAH ARPT REV			1,2.	2.B FE.	375,000	98.4610	369,229	375,000	375,000	0	0	0	0	6.145	6.146	FMAN	3,841	7,873	06/16/2022	08/01/2028
795576-KB-2.	SALT LAKE CITY UTAH ARPT REV SALT VERDE FINL CORP GAS REV			2.	1.F FE.	374,549	102.2350	357,823	350,000	373,707	0	(842)	0	0	5.000	4.050	JJ	8,750	0	08/16/2022	07/01/2046
79575E-AR-9.	ARIZ SALT VERDE FINL CORP GAS REV			1.	2.A FE.	118,802	105.3640	94,828	90,000	112,626	0	(2,028)	0	0	5.000	2.168	JD	375	4,500	02/11/2020	12/01/2032
79575E-AS-7.	ARIZ SOUTH CAROLINA JOBS-ECONOMIC			1.	2.A FE.	715,004	101.6700	533,768	525,000	690,967	0	(9,087)	0	0	5.000	2.451	JD	2,188	25,625	08/04/2022	12/01/2037
83703F-LN-0.	DEV AUTH HO SOUTH JERSEY PORT CORP N J			2.	1.G FE.	564,162	101.9020	494,225	485,000	549,891	0	(11,322)	0	0	5.000	2.317	MN	4,042	24,250	11/12/2020	05/01/2043
838530-NL-3.	REV SOUTH JERSEY PORT CORP N J			1.	2.C FE.	412,529	103.2810	335,663	325,000	403,087	0	(2,652)	0	0	7.365	5.208	JJ	11,968	19,517	04/06/2022	01/01/2040
838530-RG-0.	REV STOCKTON CALIF PUB FING AUTH			2.	2.A FE.	127,510	99.6110	119,533	120,000	124,107	0	(723)	0	0	5.000	4.233	JJ	3,000	6,000	11/17/2017	01/01/2042
861398-BE-4.	WTR REV TENNESSEE HOUSING DEVELOPMENT			2.	1.F FE.	2,307,551	102.6210	2,206,352	2,150,000	2,165,033	0	(19,130)	0	0	6.250	5.281	AO	33,594	134,375	11/15/2013	10/01/2040
880461-UN-6.	AGENCY TEXAS PRIVATE ACTIVITY BD			2.	1.B FE.	261,432	100.3810	240,914	240,000	255,765	0	(3,988)	0	0	3.350	1.823	JJ	4,188	8,040	04/15/2021	01/01/2031
882667-AN-8.	SURFACE TRANSN			2.	2.B FE.	1,009,900	95.5310	955,310	1,000,000	1,009,380	0	(520)	0	0	5.000	4.830	JD	25,139	0	07/15/2022	06/30/2058

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
882667-AZ-1.	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN.			1.	2.B FE.	532,775	76,6010	383,005	500,000	531,328	0	(905)	0	0	3.922	3.516	JD	9,859	9,805	05/19/2021	12/31/2049
90407J-AA-6.	UMASS MEMORIAL HEALTH CARE INC.			1,2.	2.A FE.	390,495	93,2202	363,559	390,000	390,527	0	32	0	0	5.363	5.353	JJ	11,794	0	07/06/2022	07/01/2052
913366-KV-1.	UNIV CALIF REGTS MED CTR POOLED REV.			1.	1.D FE.	130,000	92,5210	120,277	130,000	130,000	0	0	0	0	4.132	4.132	MN	686	2,745	04/28/2022	05/15/2032
914437-UT-3.	UNIVERSITY MASS BLDG AUTH REV.			2.	1.C FE.	223,920	70,9540	177,385	250,000	225,780	0	732	0	0	3.504	4.209	MN	1,460	8,760	03/19/2020	11/01/2044
914440-SU-7.	UNIVERSITY MASS BLDG AUTH PROJ REV.			2.	1.C FE.	439,000	73,6350	368,175	500,000	442,133	0	1,326	0	0	3.544	4.311	MN	2,953	17,720	03/19/2020	11/01/2050
915217-WX-7.	UNIVERSITY VA UNIV REVS			1,2.	1.A FE.	100,000	75,2260	75,226	100,000	100,000	0	0	0	0	4.179	4.179	MS	1,393	4,179	09/21/2017	09/01/2117
92812V-TZ-9.	VIRGINIA ST HSG DEV AUTH.			2.	1.B FE.	998,750	102,5320	1,025,320	1,000,000	998,913	0	61	0	0	4.100	4.108	JD	3,417	41,000	11/15/2018	12/01/2043
92818N-R3-4.	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.				1.C FE.	126,761	110,2350	110,235	100,000	121,309	0	(3,513)	0	0	5.000	1.205	MN	833	5,000	06/10/2021	11/01/2028
92818N-R4-2.	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.				1.C FE.	135,751	111,8310	117,423	105,000	130,286	0	(3,523)	0	0	5.000	1.304	MN	875	5,250	06/10/2021	11/01/2029
92818N-R5-9.	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.				1.C FE.	144,808	113,1370	124,451	110,000	139,337	0	(3,527)	0	0	5.000	1.393	MN	917	5,500	06/10/2021	11/01/2030
92818N-S7-4.	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.			2.	1.C FE.	201,336	96,9170	164,759	170,000	196,902	0	(2,757)	0	0	4.000	2.033	MN	1,133	6,800	05/18/2021	11/01/2040
92818N-S8-2.	VIRGINIA ST RES AUTH INFRASTRUCTURE REV.			2.	1.C FE.	365,865	95,8390	297,101	310,000	357,975	0	(4,907)	0	0	4.000	2.073	MN	2,067	12,400	05/18/2021	11/01/2041
93978H-WB-7.	WASHINGTON ST HEALTH CARE FACS AUTH REV.			2.	1.G FE.	587,405	108,9970	523,186	480,000	555,859	0	(10,503)	0	0	5.000	2.391	FA	10,000	24,000	12/04/2019	08/01/2032
93978H-WC-5.	WASHINGTON ST HEALTH CARE FACS AUTH REV.			2.	1.G FE.	923,471	108,2810	817,522	755,000	874,266	0	(16,513)	0	0	5.000	2.392	FA	15,729	37,750	12/13/2019	08/01/2033
95235T-AS-2.	WEST CORNWALL TWP PA MUN AUTH HEALTHCARE.			2.	2.B FE.	39,023	89,1450	31,201	35,000	38,379	0	(362)	0	0	4.000	2.686	MN	179	1,400	03/12/2021	11/15/2041
0819999999	- 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					275,122,635	XXX	261,088,462	271,411,892	272,253,824	(870,365)	(398,688)	0	0	XXX	XXX	XXX	1,599,942	7,144,275	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																					
3128K8-FH-4.	FH A47368 - RMBS			4.	1.A	95,397	101,6536	87,995	86,563	93,865	0	(390)	0	0	5.000	3.055	MON	361	4,328	06/26/2017	10/01/2035
3128L9-NE-9.	FH A75789 - RMBS			4.	1.A	59,122	101,9491	54,841	53,793	58,523	0	(168)	0	0	5.000	3.286	MON	224	2,690	06/26/2017	04/01/2038
3128M6-ED-6.	FH G04332 - RMBS			4.	1.A	26,941	100,5782	24,648	24,506	26,619	0	(87)	0	0	5.000	3.214	MON	102	1,225	06/26/2017	03/01/2038
3128M7-UU-8.	FH G05695 - RMBS			4.	1.A	33,408	99,3719	30,672	30,865	33,098	0	(80)	0	0	4.500	3.110	MON	116	1,389	06/26/2017	11/01/2039
3128MB-2F-3.	FH G13274 - RMBS			4.	1.A	2,914	100,3756	2,730	2,720	2,725	0	(17)	0	0	5.500	4.372	MON	12	150	11/13/2009	10/01/2023
3128ME-WV-9.	FH G15860 - RMBS			4.	1.A	199,013	93,0502	183,746	197,470	198,607	0	(121)	0	0	2.500	2.300	MON	411	4,937	07/24/2019	07/01/2031
3128MF-CN-6.	FH G16177 - RMBS			4.	1.A	93,845	91,3406	90,558	99,143	95,389	0	321	0	0	2.000	3.132	MON	165	1,983	06/28/2018	01/01/2032
3128MJ-2M-1.	FH G08779 - RMBS			4.	1.A	170,664	92,0362	152,128	165,292	170,348	0	(83)	0	0	3.500	3.048	MON	482	5,785	08/04/2017	09/01/2047
3128MJ-2R-0.	FH G08783 - RMBS			4.	1.A	1,583,039	89,5902	1,453,855	1,622,784	1,584,656	0	632	0	0	3.000	3.345	MON	4,057	48,684	01/14/2019	10/01/2047
3128MJ-2J-3.	FH G08786 - RMBS			4.	1.A	96,906	98,2620	92,232	93,863	96,830	0	(37)	0	0	4.500	3.999	MON	352	4,224	12/17/2018	10/01/2047
3128MJ-6H-8.	FH G08871 - RMBS			4.	1.A	298,038	92,2720	270,837	293,521	298,415	0	401	0	0	3.500	3.116	MON	856	10,273	05/15/2019	04/01/2049
3128MJ-SN-1.	FH G08524 - RMBS			4.	1.A	111,804	90,3987	99,922	110,535	111,663	0	(34)	0	0	3.000	2.832	MON	276	3,316	06/26/2017	03/01/2043
3128MJ-X5-4.	FH G08699 - RMBS			4.	1.A	121,894	95,9839	111,444	116,107	121,559	0	(91)	0	0	4.000	3.268	MON	387	4,644	12/01/2017	03/01/2046
3128MJ-XF-2.	FH G08677 - RMBS			4.	1.A	96,670	96,2515	92,771	96,384	96,954	0	(11)	0	0	4.000	3.911	MON	321	3,855	10/18/2018	11/01/2045
3128MJ-XY-1.	FH G08694 - RMBS			4.	1.A	290,951	95,9880	266,019	277,138	290,143	0	(217)	0	0	4.000	3.268	MON	924	11,086	12/01/2017	02/01/2046
3128MJ-Z4-5.	FH G08762 - RMBS			4.	1.A	595,457	95,7535	540,767	564,749	595,329	0	(452)	0	0	4.000	3.171	MON	1,883	22,590	08/10/2017	05/01/2047
3128MJ-ZP-8.	FH G08749 - RMBS			4.	1.A	106,778	95,7480	106,778	104,237	106,692	0	(36)	0	0	4.000	3.633	MON	347	4,169	02/06/2019	02/01/2047
3128MJ-ZS-2.	FH G08752 - RMBS			4.	1.A	167,355	95,7523	152,638	159,409	166,955	0	(112)	0	0	4.000	3.270	MON	531	6,376	12/01/2017	03/01/2047
3128MM-V8-3.	FH G18638 - RMBS			4.	1.A	50,576	97,2232	47,682	49,043	50,274	0	(102)	0	0	3.500	2.755	MON	143	1,717	06/14/2019	03/01/2032
3128MM-VC-4.	FH G18610 - RMBS			4.	1.A	70,125	97,2231	65,145	67,005	69,217	0	(186)	0	0	3.500	2.483	MON	195	2,345	06/26/2017	08/01/2031
3128P7-NZ-2.	FH C91308 - RMBS			4.	1.A	56,086	99,1279	50,792	51,239	54,620	0	(333)	0	0	5.000	2.480	MON	213	2,562	06/26/2017	06/01/2030
312936-6H-5.	FH A89872 - RMBS			4.	1.A	157,637	102,2197	154,939	151,574	156,718	0	(179)	0	0	5.000	4.313	MON	632	7,579	01/26/2010	11/01/2039
312936-SR-9.	FH A89528 - RMBS			4.	1.A	6,385	103,1074	6,197	6,011	6,317	0	(11)	0	0	5.000	3.973	MON	25	301	07/16/2010	11/01/2039
312937-BL-8.	FH A89943 - RMBS			4.	1.A	43,241	102,2059	42,495	41,578	42,999	0	(48)	0	0	5.000	4.313	MON	173	2,079	01/26/2010	11/01/2039
312939-ZJ-3.	FH A91645 - RMBS			4.	1.A	675,125	99,0428	614,685	620,626	668,980	0	(1,712)	0	0	4.500	3.019	MON	2,327	27,928	08/20/2015	02/01/2040
312941-UZ-8.	FH A93300 - RMBS			4.	1.A	38,813	103,0447	36,431	35,355	38,488	0	(93)	0	0	5.000	3.379	MON	147	1,768	06/26/2017	08/01/2040

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
31294N-UB-3	FH E04178 - RMBS			4	1.A	15,787	94,1473	14,563	15,469	15,613	0	(29)	0	0	2,500	2,006	MON	32	387	06/26/2017	02/01/2028
31296U-SS-1	FH A19529 - RMBS			4	1.A	14,006	100,3676	29,872	29,763	28,888	0	42	0	0	5,000	5,777	MON	124	1,488	03/23/2007	03/01/2034
31297E-UZ-7	FH A26900 - RMBS			4	1.A	(3,059)	100,9369	13,731	13,604	13,246	0	16	0	0	5,500	6,301	MON	62	748	09/13/2004	09/01/2034
31307J-VS-9	FH J29625 - RMBS			4	1.A	56,339	91,8249	50,688	55,201	55,826	0	(84)	0	0	2,500	2,053	MON	115	1,380	06/26/2017	10/01/2029
31307L-FA-1	FH J30161 - RMBS			4	1.A	60,388	92,4500	54,702	59,170	59,843	0	(94)	0	0	2,500	2,045	MON	123	1,479	06/26/2017	12/01/2029
31307L-GD-4	FH J30196 - RMBS			4	1.A	22,318	91,7307	20,067	21,876	22,125	0	(31)	0	0	2,500	2,074	MON	46	547	06/26/2017	12/01/2029
31307L-H4-3	FH J30251 - RMBS			4	1.A	17,108	92,3364	15,488	16,773	16,960	0	(25)	0	0	2,500	2,059	MON	35	419	06/26/2017	12/01/2029
31307L-Q5-0	FH J30476 - RMBS			4	1.A	32,636	92,4549	29,564	31,977	32,329	0	(53)	0	0	2,500	2,037	MON	67	799	06/26/2017	01/01/2030
31307L-RF-7	FH J30486 - RMBS			4	1.A	95,984	92,3401	86,857	94,062	95,156	0	(138)	0	0	2,500	2,061	MON	196	2,352	06/26/2017	01/01/2030
31307L-SV-1	FH J30532 - RMBS			4	1.A	110,409	92,3583	99,808	108,066	109,374	0	(177)	0	0	2,500	2,023	MON	225	2,702	02/18/2015	01/01/2030
3131XY-UL-1	FH ZM5087 - RMBS			4	1.A	94,083	89,8699	80,682	89,777	93,963	0	(81)	0	0	3,000	2,355	MON	224	2,693	10/08/2020	12/01/2047
3132A5-FW-0	FH ZS4681 - RMBS			4	1.A	62,136	86,2339	51,076	59,230	62,044	0	(63)	0	0	2,500	1,842	MON	123	1,481	12/02/2020	10/01/2046
3132DM-3Y-9	FH SD0815 - RMBS			4	1.A	458,120	89,1115	420,119	522	471,454	0	522	0	0	3,000	3,389	MON	1,179	9,429	04/07/2022	01/01/2052
3132DM-4T-9	FH SD0834 - RMBS			4	1.A	3,116,158	92,2398	2,777,977	3,011,690	3,107,206	0	(8,952)	0	0	3,500	3,011	MON	8,784	79,057	03/02/2022	01/01/2052
3132DM-5S-0	FH SD0857 - RMBS			4	1.A	713,166	85,8174	637,236	742,549	714,241	0	1,075	0	0	2,500	2,979	MON	1,547	13,923	03/23/2022	01/01/2052
3132DM-5T-8	FH SD0858 - RMBS			4	1.A	618,925	85,7512	550,520	641,997	619,749	0	824	0	0	2,500	2,934	MON	1,337	12,037	03/23/2022	01/01/2052
3132DM-6A-8	FH SD0865 - RMBS			4	1.A	801,613	91,0330	727,743	799,427	801,329	0	(284)	0	0	3,500	3,455	MON	2,332	20,985	03/30/2022	02/01/2052
3132DM-CS-2	FH SD0081 - RMBS			4	1.A	2,613,771	88,3660	2,238,677	2,533,414	2,612,190	0	(1,157)	0	0	3,000	2,565	MON	6,334	76,002	09/24/2019	09/01/2049
3132DN-A6-0	FH SD0929 - RMBS			4	1.A	1,927,943	85,4720	1,746,646	2,043,530	1,932,853	0	4,910	0	0	2,500	3,218	MON	4,257	34,059	04/06/2022	03/01/2052
3132DN-AL-7	FH SD0911 - RMBS			4	1.A	2,810,603	86,1854	2,552,760	2,961,940	2,816,506	0	5,902	0	0	2,500	3,128	MON	6,171	49,366	04/05/2022	02/01/2052
3132DN-B6-7	FH SD0939 - RMBS			4	1.A	1,143,689	86,4634	1,043,992	1,207,437	1,146,381	0	2,711	0	0	2,500	3,170	MON	2,515	20,124	04/05/2022	03/01/2052
3132DN-BK-8	FH SD0942 - RMBS			4	1.A	1,976,333	85,4607	1,791,436	2,096,210	1,981,442	0	5,109	0	0	2,500	3,229	MON	4,367	34,937	04/06/2022	03/01/2052
3132DV-3P-8	FH SD8006 - RMBS			4	1.A	713,216	95,1696	654,280	687,489	712,976	0	(284)	0	0	4,000	3,427	MON	2,292	27,500	11/13/2019	08/01/2049
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	205,085	82,0103	166,086	202,518	204,950	0	(94)	0	0	2,000	1,837	MON	338	4,050	02/22/2021	09/01/2050
3132DV-K7-9	FH SD7518 - RMBS			4	1.A	2,582,491	89,5967	2,155,764	2,406,077	2,576,511	0	(4,781)	0	0	3,000	2,046	MON	6,015	72,182	11/03/2020	06/01/2050
3132DV-L8-6	FH SD7551 - RMBS			4	1.A	4,540,045	88,9599	4,122,437	4,634,037	4,543,172	0	3,127	0	0	3,000	3,279	MON	11,585	99,595	04/07/2022	01/01/2052
3132DW-AN-3	FH SD8113 - RMBS			4	1.A	180,303	82,0077	144,015	175,611	180,058	0	(195)	0	0	2,000	1,674	MON	293	3,512	02/01/2021	12/01/2050
3132DW-B5-1	FH SD8160 - RMBS			4	1.A	2,896,116	81,8392	2,335,360	2,853,598	2,893,252	0	(2,486)	0	0	2,000	1,817	MON	4,756	57,072	07/21/2021	08/01/2051
3132DW-B6-9	FH SD8161 - RMBS			4	1.A	1,811,206	85,2370	1,549,507	1,817,881	1,811,380	0	174	0	0	2,500	2,537	MON	3,787	37,873	02/03/2022	08/01/2051
3132DW-BJ-1	FH SD8141 - RMBS			4	1.A	344,125	85,2444	282,861	331,824	343,426	0	(682)	0	0	2,500	2,059	MON	691	8,296	07/12/2021	04/01/2051
3132DW-BY-8	FH SD8155 - RMBS			4	1.A	7,866,670	81,8420	6,337,243	7,743,262	7,859,007	0	(6,958)	0	0	2,000	1,803	MON	12,905	154,865	07/07/2021	07/01/2051
3132DW-C8-4	FH SD8195 - RMBS			4	1.A	220,838	88,0614	207,386	235,501	221,430	0	593	0	0	3,000	3,878	MON	589	4,121	05/04/2022	02/01/2052
3132DW-C0-4	FH SD8179 - RMBS			4	1.A	440,109	88,2167	405,549	459,719	440,926	0	816	0	0	3,000	3,979	MON	1,149	9,194	04/11/2022	11/01/2051
3132DW-DJ-9	FH SD8205 - RMBS			4	1.A	443,704	85,0041	417,876	491,596	444,761	0	1,058	0	0	2,500	3,806	MON	1,024	4,097	07/06/2022	04/01/2052
3132DW-DL-4	FH SD8207 - RMBS			4	1.A	1,086,162	91,0973	987,189	1,083,664	1,085,782	0	(380)	0	0	3,500	3,462	MON	3,161	28,446	03/30/2022	04/01/2052
3132DW-EQ-2	FH SD8243 - RMBS			4	1.A	5,319,641	91,0146	5,101,885	5,605,567	5,325,382	0	5,741	0	0	3,500	4,243	MON	16,350	49,049	09/01/2022	09/01/2052
3132DW-FC-2	FH SD8263 - RMBS			4	1.A	599,745	87,9604	627,730	713,651	600,039	0	293	0	0	3,000	5,466	MON	1,784	0	10/25/2022	11/01/2052
3132DW-F0-1	FH SD8275 - RMBS			4	1.A	473,012	96,5435	480,815	498,030	473,230	0	219	0	0	4,500	5,918	MON	1,868	1,868	10/07/2022	12/01/2052
3132GG-A4-7	FH Q02727 - RMBS			4	1.A	1,110,211	99,2299	1,042,670	1,050,762	1,105,190	0	(1,513)	0	0	4,500	3,575	MON	3,940	47,284	06/26/2017	08/01/2041
3132GR-L6-6	FH Q06349 - RMBS			4	1.A	347,021	94,2441	314,811	334,038	345,617	0	(350)	0	0	3,500	2,888	MON	974	11,691	06/26/2017	02/01/2042
3132GS-5M-7	FH Q07752 - RMBS			4	1.A	164,695	95,1603	146,567	154,021	163,700	0	(254)	0	0	4,000	2,925	MON	513	6,161	06/26/2017	04/01/2042
3132GU-KS-2	FH Q09005 - RMBS			4	1.A	590,162	93,6913	562,377	600,244	590,857	0	227	0	0	3,500	3,785	MON	1,751	21,009	10/10/2018	06/01/2042
3132HM-KF-7	FH Q11194 - RMBS			4	1.A	351,195	90,9790	315,725	347,031	350,425	0	(116)	0	0	3,000	2,833	MON	868	10,411	11/01/2013	09/01/2042
3132HR-FV-7	FH Q14680 - RMBS			4	1.A	93,126	89,4430	82,121	91,814	92,974	0	(37)	0	0	3,000	2,784	MON	230	2,754	06/26/2017	01/01/2043
3132KE-JK-2	FH V60266 - RMBS			4	1.A	37,336	93,6760	34,271	36,585	36,955	0	(63)	0	0	2,500	2,029	MON	76	915	06/26/2017	09/01/2028
3132L5-VF-7	FH V80614 - RMBS			4	1.A	68,593	94,3894	60,990	64,615	68,207	0	(80)	0	0	4,000	3,104	MON	215	2,585	09/03/2015	11/01/2043
3132QM-YR-6	FH Q31619 - RMBS			4	1.A	28,793	90,4751	25,711	28,418	28,761	0	(9)	0	0	3,000	2,813	MON	71	853	06/26/2017	02/01/2045
3132QS-WK-0	FH Q36049 - RMBS			4	1.A	357,575	93,3675	325,072	348,164	356,924	0	(179)	0	0	3,500	3,111	MON	1,015	12,186	06/26/2017	09/01/2045
3132QU-WF-6	FH Q37845 - RMBS			4	1.A	757,285	90,8413	681,664	750,391	756,692	0	(153)	0	0	3,000	2,873	MON	1,876	22,512	06/26/2017	12/01/2045
3132WG-YX-9	FH Q43425 - RMBS			4	1.A	27,229	89,8215	24,262	27,011	27,212	0	(4)	0	0	3,000	2,891	MON	68	810	06/26/2017	10/01/2046
3132XC-RX-5	FH Q67702 - RMBS			4	1.A	481,280	95,5087	450,548	471,735	480,890	0	(156)	0	0	4,000	3,692	MON	1,572	18,869	12/06/2018	01/01/2047
3132Y3-B3-7	FH Q59057 - RMBS			4	1.A	1,026,472	95,6930	981,802	1,025,991	1,026,422	0	(18)	0	0	4,000	4,002	MON	3,420	41,040	12/01/2018	10/01/2048
3132Y3-WH-3	FH Q59647 - RMBS			4	1.A	67,331	95,5344	64,294	67,300	67,328	0	(1)	0	0	4,000	4,002	MON	224	2,692	12/01/2018	11/01/2048
31335A-KS-6	FH G60305 - RMBS			4	1.A	704,151	94,9684	641,017	674,979	702,069	0	(570)	0	0	3,500						

ANNUAL STATEMENT FOR THE YEAR 2022 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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31335H-3M-3	FH C90804 - RMBS			4	1.A	13,833	100.0754	12,647	12,638	12,863	0	(194)	0	0	5.000	1.696	MON	53	632	06/26/2017	03/01/2024
3133A6-TL-5	FH Q0555 - RMBS			4	1.A	1,274,406	89.7878	1,051,438	1,171,026	1,270,393	0	(3,758)	0	0	3.000	1.875	MON	2,928	35,131	10/20/2020	06/01/2050
3133A7-PJ-2	FH Q1325 - RMBS			4	1.A	1,582,489	89.7288	1,304,762	1,454,117	1,577,084	0	(5,099)	0	0	3.000	1.878	MON	3,635	43,624	10/20/2020	07/01/2050
3133AE-N8-3	FH Q07615 - RMBS			4	1.A	314,537	83.3108	257,853	309,507	314,277	0	(233)	0	0	2.000	1.794	MON	516	6,190	09/01/2021	01/01/2051
3133AK-6K-1	FH Q01774 - RMBS			4	1.A	3,890,491	85.7520	3,216,557	3,751,001	3,881,110	0	(8,184)	0	0	2.500	2.068	MON	7,815	93,775	04/28/2021	05/01/2051
3133AN-3Y-8	FH Q04415 - RMBS			4	1.A	584,895	88.0094	612,528	695,980	584,857	0	(38)	0	0	3.000	5.711	MON	1,740	0	10/25/2022	07/01/2051
3133AN-ZZ-0	FH Q04360 - RMBS			4	1.A	1,245,366	88.0669	1,305,055	1,481,890	1,245,290	0	(76)	0	0	3.000	5.704	MON	3,705	0	10/25/2022	07/01/2051
3133B0-FS-7	FH Q02877 - RMBS			4	1.A	594,007	87.9668	621,769	706,822	594,080	0	73	0	0	3.000	5.654	MON	1,767	0	10/25/2022	12/01/2051
3133B6-Z8-6	FH Q08867 - RMBS			4	1.A	585,628	84.9471	602,999	709,852	586,325	0	697	0	0	2.500	5.107	MON	1,479	1,479	10/27/2022	03/01/2052
3133BB-PB-9	FH Q02218 - RMBS			4	1.A	543,872	87.9307	516,286	587,151	544,638	0	766	0	0	3.000	4.061	MON	1,468	4,404	09/02/2022	04/01/2052
3133BC-TD-9	FH Q03248 - RMBS			4	1.A	584,711	88.0741	612,786	695,761	584,915	0	204	0	0	3.000	5.543	MON	1,739	0	10/25/2022	06/01/2052
3133KG-LG-1	FH RA1227 - RMBS			4	1.A	1,620,625	89.6350	1,427,882	1,592,996	1,620,119	0	(435)	0	0	3.000	2.755	MON	3,982	47,790	10/25/2019	08/01/2049
3133KM-G5-8	FH RA5620 - RMBS			4	1.A	988,021	82.3264	795,746	966,575	986,612	0	(1,222)	0	0	2.000	1.735	MON	1,611	19,331	07/22/2021	08/01/2051
3133KM-JE-6	FH RA5661 - RMBS			4	1.A	59,170	82.2094	47,623	57,929	59,090	0	(68)	0	0	2.000	1.740	MON	97	1,159	07/22/2021	07/01/2051
3133KM-Z6-5	FH RA6165 - RMBS			4	1.A	3,743,031	86.3923	3,405,564	3,941,978	3,750,265	0	7,234	0	0	2.500	3.129	MON	8,212	65,700	04/05/2022	11/01/2051
3133KN-N3-3	FH RA6710 - RMBS			4	1.A	1,865,215	86.2019	1,694,564	1,965,809	1,869,124	0	3,909	0	0	2.500	3.126	MON	4,095	32,764	04/05/2022	02/01/2052
3133KP-QM-3	FH RA7660 - RMBS			4	1.A	2,766,962	94.7389	2,612,003	2,757,054	2,766,301	0	(661)	0	0	4.000	3.941	MON	9,190	45,951	07/05/2022	07/01/2052
3133KY-TW-9	FH RB5065 - RMBS			4	1.A	85,4231	85.4231	286,473	335,358	345,903	0	(549)	0	0	2.000	1.661	MON	559	6,707	01/29/2021	07/01/2040
31346Y-5J-8	FH QA5349 - RMBS			4	1.A	254,871	89.5862	222,999	248,921	254,717	0	(112)	0	0	3.000	2.670	MON	622	7,468	12/12/2019	12/01/2049
31346Y-ZM-8	FH QA5248 - RMBS			4	1.A	244,026	89.5729	213,478	238,329	243,878	0	(107)	0	0	3.000	2.671	MON	596	7,150	12/12/2019	12/01/2049
31360H-NQ-2	FN 190399 - RMBS			4	1.A	286,552	102.0485	263,407	258,119	283,401	0	(926)	0	0	5.500	3.112	MON	1,183	14,197	06/26/2017	11/01/2039
3136AA-5U-5	FNR 2012-151 WH - CMO/RMBS			4	1.A	746,693	84.6269	613,545	725,000	743,966	0	(1,651)	0	0	2.500	2.245	MON	1,510	18,125	05/24/2021	01/25/2043
3136B9-GC-5	FNR 2020-24 SP - CMO/RMBS			4	1.A	13,567	11.3803	11,384	0	12,978	0	(1,199)	0	0	1.661	(1.441)	MON	28	949	08/29/2022	04/25/2050
31371K-TC-5	FN 254447 - RMBS			4	1.A	3,607	105.6688	3,758	3,556	3,587	0	(3)	0	0	6.000	5.522	MON	18	213	03/23/2007	09/01/2032
31371K-UB-5	FN 254478 - RMBS			4	1.A	4,567	105.6777	4,758	4,502	4,542	0	(4)	0	0	6.000	5.521	MON	23	270	03/23/2007	10/01/2032
31371M-3W-5	FN 256513 - RMBS			4	1.A	14,286	100.4095	12,841	12,789	14,080	0	(57)	0	0	5.500	2.904	MON	59	703	06/26/2017	12/01/2036
31371P-SY-7	FN 258035 - RMBS			4	1.A	848	101.4309	1,072	1,057	1,028	0	2	0	0	5.000	5.805	MON	4	53	03/23/2007	06/01/2034
31374T-2X-6	FN 323990 - RMBS			4	1.A	1,003	106.5119	1,051	994	994	0	0	0	0	6.000	5.480	MON	5	59	03/23/2007	10/01/2029
3137F1-SB-5	FHR 4700 KZ - CMO/RMBS			4	1.A	406,038	89.7327	338,314	377,025	406,420	0	(3,077)	0	0	3.500	2.467	MON	1,100	13,986	04/30/2021	07/15/2047
3137F3-CW-2	FHR 4768 FG - CMO/RMBS			4	1.A	647,527	97.5623	634,917	650,781	645,669	0	(373)	0	0	4.618	4.813	MON	1,336	11,741	05/19/2020	03/15/2048
3137FU-KP-8	FHR 4989 FA - CMO/RMBS			4	1.A	244,697	97.9860	156,418	159,633	172,013	0	(783)	0	0	4.470	2.081	MON	1,008	2,257	06/22/2020	08/15/2040
3137FU-KQ-6	FHR 4989 FB - CMO/RMBS			4	1.A	235,844	98.1252	152,492	155,406	164,856	0	(564)	0	0	3.404	2.597	MON	869	2,268	06/22/2020	10/15/2040
31384W-KA-7	FN 535889 - RMBS			4	1.A	5,051	104.0039	5,095	4,899	4,987	0	(9)	0	0	6.500	5.579	MON	27	318	03/23/2007	04/01/2031
31385J-JD-1	FN 545760 - RMBS			4	1.A	6,356	105.4345	9,596	9,101	9,290	0	(18)	0	0	6.500	5.481	MON	49	592	08/10/2004	07/01/2032
31385J-RT-7	FN 545998 - RMBS			4	1.A	4,740	105.6786	4,936	4,671	4,712	0	(5)	0	0	6.000	5.509	MON	23	280	03/23/2007	11/01/2032
31385W-2D-0	FN 555272 - RMBS			4	1.A	2,656	105.6789	2,767	2,619	2,641	0	(2)	0	0	6.000	5.525	MON	13	157	03/23/2007	03/01/2033
31385X-D9-5	FN 555528 - RMBS			4	1.A	6,768	105.6735	10,530	9,964	10,043	0	(9)	0	0	6.000	5.554	MON	50	598	03/23/2007	04/01/2033
31385X-HR-1	FN 555640 - RMBS			4	1.A	2,724	105.8780	2,841	2,683	2,707	0	(3)	0	0	6.000	5.513	MON	13	161	03/23/2007	07/01/2033
31385X-M8-7	FN 555783 - RMBS			4	1.A	13,157	97.9223	23,023	23,511	23,540	0	(7)	0	0	4.500	4.423	MON	88	1,058	01/20/2009	10/01/2033
31387E-MM-6	FN 581864 - RMBS			4	1.A	5,292	102.3206	9,137	8,929	9,095	0	(19)	0	0	6.500	5.530	MON	48	580	02/08/2005	07/01/2031
31389J-VX-9	FN 627130 - RMBS			4	1.A	31,135	104.8152	34,461	32,878	33,594	0	(59)	0	0	6.500	5.495	MON	178	2,137	03/23/2007	03/01/2032
31389L-VB-2	FN 628910 - RMBS			4	1.A	336	106.7645	349	327	333	0	(1)	0	0	6.500	5.556	MON	2	21	03/23/2007	03/01/2032
31389S-HN-7	FN 633937 - RMBS			4	1.A	89	100.4694	87	86	88	0	0	0	0	6.500	5.594	MON	0	6	03/23/2007	03/01/2032
3138A2-VU-0	FN AH1526 - RMBS			4	1.A	70,911	98.9247	67,450	68,184	69,176	0	(356)	0	0	3.500	2.254	MON	199	2,386	12/01/2017	12/01/2025
3138AM-K2-0	FN A17512 - RMBS			4	1.A	14,984	98.6654	14,046	14,236	14,577	0	(96)	0	0	4.000	2.227	MON	47	569	06/26/2017	07/01/2026
3138AN-JB-0	FN A18357 - RMBS			4	1.A	121,975	99.0770	110,443	111,472	120,569	0	(253)	0	0	4.500	3.060	MON	418	5,016	10/09/2012	08/01/2041
3138EO-RA-9	FN AJ7680 - RMBS			4	1.A	441,721	93.5865	403,032	430,651	439,999	0	(312)	0	0	3.500	3.102	MON	1,256	15,073	07/07/2014	12/01/2041
3138E1-JJ-7	FN AJ8364 - RMBS			4	1.A	1,904,061	97.0376	1,721,204	1,773,750	1,893,430	0	(3,196)	0	0	4.000	2.842	MON	5,913	70,950	06/26/2017	01/01/2042
3138EG-2G-8	FN AL0774 - RMBS			4	1.A	11,577	102.6302	10,640	10,367	11,432	0	(45)	0	0	5.500	2.911	MON	48	570	06/26/2017	09/01/2041
3138EG-3S-1	FN AL0808 - RMBS			4	1.A	19,930	105.6800	18,201	17,223	19,705	0	(92)	0	0	6.500	1.821	MON	93	1,119	06/26/2017	05/01/2040
3138EG-NK-6	FN AL0393 - RMBS			4	1.A	75,333	99.4038	69,102	69,517	74,743	0	(162)	0	0	4.500	3.128	MON	261	3,128	06/26/2017	06/01/2041
3138EG-TJ-3	FN AL0552 - RMBS			4	1.A	951	100.5022	856	851	939	0	(3)	0	0	5.500	2.937	MON	4	47	06/26/2017	07/01/2038
3138EG-Z4-9	FN AL0762 - RMBS			4	1.A	53,558	99.0799	49,850	50,313	53,103	0	(82)	0	0	4.500	3.477	MON	189	2,264	03/01/2014	10/01/2041
3138EJ-C9-7	FN AL1895 - RMBS			4	1.A	94,504	94.7795	88,101	92,953	94,237	0	(41)	0	0	3.500	3.239	MON	271	3,253	10/08/2013	06/01/2042
3138EJ-KC-1	FN AL2090 - RMBS			4	1.A	15,585	99.4030	14,740	14,829	15,129	0	(105)	0	0	4.000	2.233	MON				

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3138EJ-XR-4	FN AL2487 - RMBS			4	1.A	348,586	97,3702	309,530	317,890	343,153	0	(864)	0	0	4.000	2.569	MON	1,060	12,716	10/01/2012	06/01/2042
3138EK-4T-9	FN AL3533 - RMBS			4	1.A	134,541	94,2913	122,137	129,531	134,041	0	(130)	0	0	3.500	2.889	MON	378	4,534	06/26/2017	08/01/2042
3138EK-G7-4	FN AL2921 - RMBS			4	1.A	300,899	94,7812	270,099	402,972	298,906	0	(402)	0	0	3.500	2.654	MON	831	9,974	06/26/2017	08/01/2042
3138EK-VJ-1	FN AL3316 - RMBS			4	1.A	80,838	95,3377	74,133	77,758	80,542	0	(80)	0	0	3.500	2.876	MON	227	2,722	06/26/2017	03/01/2043
3138EK-W3-5	FN AL3365 - RMBS			4	1.A	105,864	105,7333	98,305	92,975	104,289	0	(467)	0	0	6.000	1.955	MON	465	5,578	06/26/2017	05/01/2041
3138EM-Y5-4	FN AL5231 - RMBS			4	1.A	201,857	98,9081	184,524	186,561	200,302	0	(459)	0	0	4.500	3.106	MON	700	8,395	06/26/2017	09/01/2042
3138EN-6K-0	FN AL6273 - RMBS			4	1.A	263,753	98,8950	237,480	240,133	262,513	0	(391)	0	0	5.000	3.326	MON	1,001	12,007	06/26/2017	11/01/2044
3138EN-HB-8	FN AL5625 - RMBS			4	1.A	647,002	94,7820	584,387	616,559	642,885	0	(761)	0	0	3.500	2.752	MON	1,798	21,580	01/02/2015	03/01/2044
3138EN-T8-2	FN AL5974 - RMBS			4	1.A	281,051	101,7650	259,178	254,682	275,451	0	(1,506)	0	0	5.000	2.804	MON	1,061	12,734	06/26/2017	07/01/2037
3138EP-N9-1	FN AL6715 - RMBS			4	1.A	53,210	96,5280	48,584	50,331	53,078	0	(57)	0	0	4.000	3.114	MON	168	2,013	11/06/2015	02/01/2045
3138EQ-FH-0	FN AL7367 - RMBS			4	1.A	307,869	99,0306	281,832	284,590	305,694	0	(651)	0	0	4.500	3.135	MON	1,067	12,807	06/26/2017	01/01/2042
3138EQ-J8-6	FN AL7486 - RMBS			4	1.A	50,448	93,3656	45,525	48,760	50,333	0	(33)	0	0	3.500	2.995	MON	142	1,707	06/26/2017	10/01/2045
3138ER-6K-1	FN AL9873 - RMBS			4	1.A	1,133,151	98,8788	1,036,683	1,048,439	1,128,055	0	(2,371)	0	0	4.500	3.124	MON	3,932	47,180	06/26/2017	10/01/2045
3138ER-UB-4	FN AL9577 - RMBS			4	1.A	66,306	94,8067	59,896	63,177	65,347	0	(406)	0	0	3.000	1.322	MON	158	1,895	08/18/2020	03/01/2030
3138ER-WR-7	FN AL9655 - RMBS			4	1.A	356,082	88,1619	310,472	352,162	355,772	0	(81)	0	0	3.000	2.840	MON	880	10,565	06/26/2017	12/01/2046
3138MS-L8-0	FN AP2150 - RMBS			4	1.A	53,403	94,2931	49,730	52,740	53,289	0	(18)	0	0	3.500	3.300	MON	154	1,846	11/01/2013	08/01/2042
3138MG-AB-3	FN AP2701 - RMBS			4	1.A	1,146,665	94,8288	1,054,243	1,111,732	1,143,248	0	(1,092)	0	0	3.500	2.957	MON	3,243	38,911	06/26/2017	09/01/2042
3138MF-SZ-1	FN AQ0535 - RMBS			4	1.A	267,698	92,3572	243,914	264,098	267,253	0	(110)	0	0	3.000	2.783	MON	660	7,923	06/26/2017	11/01/2042
3138MK-3Q-7	FN AQ4406 - RMBS			4	1.A	21,116	94,2333	19,753	20,962	21,088	0	(5)	0	0	3.500	3.378	MON	61	734	06/26/2017	10/01/2042
3138MP-ZM-0	FN AQ7947 - RMBS			4	1.A	22,775	93,5424	21,039	22,492	22,727	0	(7)	0	0	3.500	3.310	MON	66	787	11/01/2013	12/01/2042
3138MQ-DR-1	FN AQ8211 - RMBS			4	1.A	24,992	92,7222	22,841	22,634	24,929	0	(10)	0	0	3.500	3.280	MON	72	862	11/01/2013	02/01/2043
3138NY-4L-6	FN AR2626 - RMBS			4	1.A	66,902	85,7721	58,521	68,229	67,154	0	25	0	0	2.500	2.740	MON	142	1,706	09/19/2017	02/01/2043
3138W1-LC-9	FN AR3922 - RMBS			4	1.A	442,228	90,4668	404,683	447,328	442,869	0	92	0	0	3.000	3.150	MON	1,118	13,420	11/01/2013	03/01/2043
3138W7-GG-3	FN AR9198 - RMBS			4	1.A	135,879	90,4069	121,342	134,217	135,685	0	(48)	0	0	3.000	2.807	MON	336	4,027	06/26/2017	03/01/2043
3138W7-TX-2	FN AR9565 - RMBS			4	1.A	157,594	93,2823	141,678	151,881	154,129	0	(435)	0	0	2.500	1.741	MON	316	3,797	03/21/2013	03/01/2028
3138W9-KQ-2	FN AS0302 - RMBS			4	1.A	47,592	90,3940	42,507	47,024	47,529	0	(16)	0	0	3.000	2.814	MON	118	1,411	06/26/2017	08/01/2043
3138W9-KR-0	FN AS0303 - RMBS			4	1.A	713,173	90,4004	637,023	704,668	712,198	0	(233)	0	0	3.000	2.815	MON	1,762	21,140	06/26/2017	08/01/2043
3138WA-FR-3	FN AS1075 - RMBS			4	1.A	32,599	90,3896	29,115	32,211	32,556	0	(11)	0	0	3.000	2.814	MON	81	966	06/26/2017	11/01/2043
3138WA-VM-6	FN AS1519 - RMBS			4	1.A	26,839	94,9447	26,298	27,698	27,296	0	57	0	0	2.000	2.605	MON	46	554	02/01/2014	09/01/2028
3138WC-BK-8	FN AS2741 - RMBS			4	1.A	98,715	98,8998	88,887	89,875	98,284	0	(140)	0	0	5.000	3.330	MON	374	4,494	06/26/2017	06/01/2044
3138WC-JE-4	FN AS2960 - RMBS			4	1.A	329,883	96,4887	300,169	311,093	327,814	0	(372)	0	0	4.000	3.112	MON	1,037	12,444	06/26/2017	07/01/2044
3138WD-BG-5	FN AS3638 - RMBS			4	1.A	490,113	92,5000	430,102	464,975	488,254	0	(467)	0	0	4.000	3.190	MON	1,550	18,599	01/11/2017	10/01/2044
3138WD-JP-7	FN AS3869 - RMBS			4	1.A	27,475	96,5015	24,874	25,776	27,458	0	(35)	0	0	4.000	2.957	MON	86	1,031	10/27/2015	11/01/2044
3138WD-V6-5	FN AS4236 - RMBS			4	1.A	54,283	92,5670	48,523	52,420	54,152	0	(38)	0	0	3.500	2.967	MON	153	1,835	06/26/2017	01/01/2045
3138WE-6S-3	FN AS5380 - RMBS			4	1.A	60,044	94,6099	53,295	56,332	60,028	0	(70)	0	0	4.000	2.967	MON	188	2,253	10/27/2015	07/01/2045
3138WE-G2-9	FN AS4716 - RMBS			4	1.A	177,120	96,2524	159,942	166,170	177,052	0	(212)	0	0	4.000	2.958	MON	554	6,647	10/27/2015	04/01/2045
3138WE-RN-1	FN AS4992 - RMBS			4	1.A	624,202	93,9675	566,898	603,291	622,568	0	(410)	0	0	3.500	2.993	MON	1,760	21,115	06/26/2017	05/01/2045
3138WF-HF-6	FN AS5629 - RMBS			4	1.A	53,416	93,9779	48,447	51,551	53,287	0	(37)	0	0	3.500	2.970	MON	150	1,804	06/26/2017	08/01/2045
3138WG-CY-8	FN AS6386 - RMBS			4	1.A	174,370	90,1139	155,690	172,771	174,232	0	(37)	0	0	3.000	2.863	MON	432	5,183	06/26/2017	12/01/2045
3138WG-DC-5	FN AS6398 - RMBS			4	1.A	63,492	93,3611	57,337	61,414	63,353	0	(40)	0	0	3.500	3.007	MON	179	2,150	06/26/2017	12/01/2045
3138WG-MA-9	FN AS6652 - RMBS			4	1.A	52,282	93,1211	47,092	50,571	52,170	0	(31)	0	0	3.500	3.008	MON	148	1,770	06/26/2017	02/01/2046
3138WG-TD-6	FN AS6847 - RMBS			4	1.A	169,673	95,9825	152,091	158,457	168,894	0	(174)	0	0	4.000	2.983	MON	528	6,338	12/01/2016	03/01/2046
3138WG-VR-2	FN AS6923 - RMBS			4	1.A	29,358	93,1317	26,636	28,600	29,297	0	(13)	0	0	3.500	3.117	MON	83	1,001	12/01/2016	04/01/2046
3138WG-WH-3	FN AS6947 - RMBS			4	1.A	328,010	93,1293	297,117	319,037	327,408	0	(159)	0	0	3.500	3.090	MON	931	11,166	12/01/2017	04/01/2046
3138WG-X9-0	FN AS7003 - RMBS			4	1.A	432,216	89,5126	392,929	438,965	432,665	0	101	0	0	3.000	3.206	MON	1,097	13,169	12/23/2016	04/01/2046
3138WG-XQ-2	FN AS6986 - RMBS			4	1.A	5,753	93,1461	5,107	5,482	5,732	0	(5)	0	0	3.500	2.809	MON	16	192	12/01/2016	04/01/2046
3138WG-YN-8	FN AS7016 - RMBS			4	1.A	129,497	93,1191	117,475	126,156	129,232	0	(58)	0	0	3.500	3.120	MON	368	4,415	12/01/2016	04/01/2046
3138WG-YR-9	FN AS7019 - RMBS			4	1.A	106,635	93,3660	96,838	103,718	106,427	0	(57)	0	0	3.500	3.091	MON	303	3,630	12/01/2017	12/01/2045
3138WH-MC-3	FN AS7554 - RMBS			4	1.A	124,024	96,2381	116,483	121,036	123,906	0	(48)	0	0	4.000	3.614	MON	403	4,841	03/06/2019	07/01/2046
3138WH-NF-5	FN AS7589 - RMBS			4	1.A	1,631,608	93,6532	1,517,385	1,620,216	1,630,929	0	(257)	0	0	3.500	3.385	MON	4,726	56,708	01/04/2019	07/01/2046
3138WH-NP-3	FN AS7597 - RMBS			4	1.A	88,457	93,1217	88,457	94,991	98,009	0	(56)	0	0	3.500	3.011	MON	277	3,325	06/26/2017	07/01/2046
3138WH-XU-1	FN AS7890 - RMBS			4	1.A	160,122	89,4908	135,743	151,684	159,823	0	(166)	0	0	3.000	2.228	MON	379	4,551	06/02/2020	09/01/2046
3138WJ-FK-9	FN AS8269 - RMBS			4	1.A	103,501	89,8360	87,925	97,873	103,271	0	(109)	0	0	3.000	2.205	MON	245	2,936	08/14/2020	11/01/2046
3138WJ-G6-9	FN AS8320 - RMBS			4	1.A	88,639	89,8326	77,355	86,110	88,412	0	(47)	0	0	3.000	2.600	MON	215	2,583	12/01/2016	08/01/2046
3138WK-4R-3	FN AS9831 - RMBS			4	1.A	127,654	95,7470	116,474	121,647	127,352	0	(85)	0	0	4.000	3.262	MON	405	4,8		

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3138WS-6B-9	FN AT5365 - RMBS			4	1.A	99,086	92,0770	87,891	95,454	98,741	0	(87)	0	0	3.500	2.946	MON	278	3,341	06/26/2017	05/01/2043
3138WT-RW-8	FN AT5900 - RMBS			4	1.A	172,260	90,3974	153,862	170,206	172,024	0	(59)	0	0	3.000	2.813	MON	426	5,106	06/26/2017	06/01/2043
3138WV-BT-7	FN AT7249 - RMBS			4	1.A	170,245	94,9354	161,232	169,833	169,962	0	(56)	0	0	2.000	1.918	MON	283	3,397	06/26/2017	08/01/2028
3138X0-ZA-9	FN AU1636 - RMBS			4	1.A	1,267,411	93,5810	1,174,676	1,255,251	1,266,179	0	(342)	0	0	3.500	3.343	MON	3,661	43,934	02/02/2018	07/01/2043
3138X1-V2-9	FN AU2432 - RMBS			4	1.A	16,146	90,0886	14,390	15,974	16,130	0	(4)	0	0	3.000	2.838	MON	40	479	06/26/2017	04/01/2045
3138X3-XL-1	FN AU4282 - RMBS			4	1.A	322,028	93,6848	292,749	312,483	321,372	0	(247)	0	0	3.500	3.023	MON	911	10,937	06/26/2017	09/01/2043
3138X3-XS-6	FN AU4288 - RMBS			4	1.A	132,478	97,6855	123,378	126,301	131,800	0	(136)	0	0	4.000	3.258	MON	421	5,052	03/14/2014	09/01/2043
3138X5-A3-1	FN AU5425 - RMBS			4	1.A	54,850	90,3874	48,986	54,196	54,778	0	(17)	0	0	3.000	2.817	MON	135	1,626	06/26/2017	08/01/2043
3138X5-O4-2	FN AU5874 - RMBS			4	1.A	443,449	97,6857	409,632	419,337	440,876	0	(490)	0	0	4.000	3.140	MON	1,398	16,773	05/07/2014	09/01/2043
3138X5-OA-8	FN AU5848 - RMBS			4	1.A	566,346	93,5690	524,839	560,912	565,822	0	(144)	0	0	3.500	3.347	MON	1,636	19,632	02/02/2018	09/01/2043
3138X6-V9-3	FN AU6939 - RMBS			4	1.A	39,324	97,9237	35,689	36,446	39,122	0	(61)	0	0	4.500	3.257	MON	137	1,640	06/26/2017	10/01/2043
3138XG-S9-5	FN AV5043 - RMBS			4	1.A	32,172	96,4989	29,127	30,183	32,139	0	(44)	0	0	4.000	2.940	MON	101	1,207	10/27/2015	02/01/2044
3138XJ-AU-1	FN AV6318 - RMBS			4	1.A	348,940	97,3657	320,611	329,285	340,035	0	(1,588)	0	0	3.500	2.040	MON	960	11,525	06/26/2017	08/01/2028
3138XW-NA-2	FN AW6684 - RMBS			4	1.A	40,648	96,4832	36,794	38,135	40,613	0	(54)	0	0	4.000	2.945	MON	127	1,525	10/27/2015	06/01/2044
3138XY-T6-1	FN AW8672 - RMBS			4	1.A	49,196	96,1738	45,263	47,063	48,279	0	(166)	0	0	3.000	1.970	MON	118	1,412	12/01/2016	07/01/2029
3138Y4-PB-9	FN AX3117 - RMBS			4	1.A	93,144	92,5731	82,615	89,243	92,790	0	(86)	0	0	3.500	2.846	MON	260	3,124	03/10/2016	10/01/2044
3138Y8-HE-3	FN AX6528 - RMBS			4	1.A	93,568	92,5985	84,144	90,870	93,471	0	(56)	0	0	3.500	3.042	MON	265	3,180	11/03/2014	12/01/2044
3138YA-H2-4	FN AX8348 - RMBS			4	1.A	422,525	90,8307	378,387	416,586	422,034	0	(130)	0	0	3.000	2.796	MON	1,041	12,498	06/26/2017	03/01/2045
3138YA-JJ-5	FN AX8364 - RMBS			4	1.A	424,575	90,8002	380,095	418,606	424,028	0	(158)	0	0	3.000	2.782	MON	1,047	12,558	06/26/2017	05/01/2045
3138YA-RR-8	FN AX8595 - RMBS			4	1.A	15,451	94,0932	15,451	16,421	17,495	0	(22)	0	0	4.000	2.960	MON	55	657	10/27/2015	12/01/2044
3138YB-DW-0	FN AX9116 - RMBS			4	1.A	308,299	94,0899	274,489	291,730	307,222	0	(342)	0	0	4.000	3.125	MON	972	11,669	06/26/2017	12/01/2044
3138YC-AN-1	FN AX9912 - RMBS			4	1.A	20,460	97,6117	18,898	19,361	20,395	0	(20)	0	0	4.000	3.159	MON	65	774	06/26/2017	12/01/2044
3138YC-CV-1	FN AX9983 - RMBS			4	1.A	30,289	96,4889	27,418	28,416	30,269	0	(39)	0	0	4.000	2.952	MON	95	1,137	10/27/2015	01/01/2045
3138YF-JN-5	FN AY2068 - RMBS			4	1.A	224,661	91,9612	199,509	216,949	224,110	0	(159)	0	0	3.500	2.976	MON	633	7,593	06/26/2017	01/01/2045
3138YS-FB-7	FN AZ1061 - RMBS			4	1.A	196,861	96,8603	179,517	185,336	192,754	0	(734)	0	0	3.500	2.133	MON	541	6,487	07/28/2016	06/01/2030
3138YY-DL-4	FN AZ6406 - RMBS			4	1.A	18,755	90,1154	16,746	18,583	18,740	0	(4)	0	0	3.000	2.863	MON	46	557	06/26/2017	11/01/2045
31391G-PW-0	FN 666537 - RMBS			4	1.A	2,166	101,3639	2,164	2,135	2,153	0	(2)	0	0	6.000	5.515	MON	11	128	03/23/2007	11/01/2032
31391H-CR-3	FN 667080 - RMBS			4	1.A	217	105,5058	222	211	214	0	0	0	6.500	5.571	MON	14	14	03/23/2007	07/01/2032	
31400R-R9-4	FN 695412 - RMBS			4	1.A	67,948	102,0285	66,311	64,993	66,965	0	(152)	0	0	5.000	4.100	MON	271	3,250	03/04/2010	06/01/2033
31401N-3N-7	FN 713705 - RMBS			4	1.A	1,506	102,1414	1,386	1,356	1,464	0	(10)	0	0	5.500	2.669	MON	6	75	06/26/2017	08/01/2033
31402C-4B-5	FN 725418 - RMBS			4	1.A	895	105,4483	916	868	886	0	(2)	0	0	6.500	5.529	MON	5	56	03/23/2007	05/01/2034
31402C-4H-2	FN 725424 - RMBS			4	1.A	57,375	102,1395	53,328	52,211	56,067	0	(263)	0	0	5.500	3.207	MON	239	2,872	05/20/2013	04/01/2034
31402C-PL-0	FN 725027 - RMBS			4	1.A	27,295	101,7660	25,949	25,499	26,829	0	(96)	0	0	5.000	3.552	MON	106	1,275	06/26/2017	11/01/2033
31402C-U6-7	FN 725205 - RMBS			4	1.A	57,441	101,7645	55,912	54,942	56,673	0	(124)	0	0	5.000	4.104	MON	229	2,747	03/04/2010	03/01/2034
31402C-VZ-2	FN 725232 - RMBS			4	1.A	6,482	101,7651	6,309	6,200	6,395	0	(14)	0	0	5.000	4.099	MON	26	310	03/04/2010	03/01/2034
31402D-JS-0	FN 725773 - RMBS			4	1.A	79,298	102,1372	76,341	74,743	78,048	0	(206)	0	0	5.500	4.120	MON	343	4,111	03/04/2010	09/01/2034
31402D-M5-6	FN 725880 - RMBS			4	1.A	565	109,1974	602	551	561	0	(1)	0	0	6.500	5.674	MON	3	36	03/23/2007	09/01/2034
31402R-JL-4	FN 735667 - RMBS			4	1.A	703,392	103,6001	683,042	659,306	691,870	0	(2,154)	0	0	5.000	3.678	MON	2,747	32,965	06/26/2017	07/01/2035
31402V-GU-8	FN 739211 - RMBS			4	1.A	1,289	101,2030	1,270	1,254	1,279	0	(2)	0	0	6.500	5.633	MON	7	82	03/23/2007	09/01/2033
31403D-DX-4	FN 745418 - RMBS			4	1.A	103,918	104,2198	98,177	94,202	102,220	0	(407)	0	0	5.500	3.178	MON	432	5,181	06/26/2017	04/01/2036
31403K-J7-9	FN 750986 - RMBS			4	1.A	1,522	105,3934	7,549	7,163	7,219	0	(6)	0	0	6.000	5.568	MON	36	430	12/09/2003	11/01/2033
31403M-E9-6	FN 752660 - RMBS			4	1.A	8,036	102,4811	7,404	7,225	7,856	0	(45)	0	0	5.500	2.801	MON	33	397	06/26/2017	02/01/2034
31403V-S8-3	FN 759343 - RMBS			4	1.A	1,343	100,6796	1,316	1,307	1,332	0	(2)	0	0	6.500	5.590	MON	7	85	03/23/2007	01/01/2034
31404E-C7-9	FN 766094 - RMBS			4	1.A	5,128	101,1802	5,060	5,001	5,095	0	(6)	0	0	6.500	5.678	MON	27	325	03/23/2007	02/01/2034
31404L-X5-4	FN 772100 - RMBS			4	1.A	5,195	97,9219	14,224	14,526	14,545	0	(4)	0	0	4.500	4.425	MON	54	654	02/01/2009	10/01/2033
31405H-GX-0	FN 789614 - RMBS			4	1.A	901	101,4709	892	879	896	0	(1)	0	0	6.500	5.672	MON	5	57	03/23/2007	08/01/2034
31405L-SY-6	FN 792635 - RMBS			4	1.A	9,256	101,3646	12,934	12,759	13,033	0	(17)	0	0	6.500	5.587	MON	69	829	02/08/2005	08/01/2034
31405S-L4-4	FN 797847 - RMBS			4	1.A	2,603	99,0000	9,377	9,472	9,481	0	(2)	0	0	4.500	4.442	MON	36	426	05/06/2009	02/01/2035
31406N-4K-7	FN 815426 - RMBS			4	1.A	815	99,0050	3,946	3,986	3,769	0	11	0	0	4.500	5.910	MON	15	179	03/23/2007	02/01/2035
31406W-HT-4	FN 822042 - RMBS			4	1.A	24,066	101,5645	27,809	27,381	26,540	0	34	0	0	5.000	5.748	MON	114	1,369	03/23/2007	04/01/2035
31406X-FP-2	FN 822874 - RMBS			4	1.A	(1,126)	101,6364	426	419	406	0	1	0	0	5.000	5.816	MON	2	21	08/09/2005	05/01/2035
31407B-TX-7	FN 825966 - RMBS			4	1.A	6,793	100,7841	12,418	12,321	11,937	0	16	0	0	5.000	5.753	MON	51	616	03/23/2007	07/01/2035
31407E-VQ-3	FN 828723 - RMBS			4	1.A	7,252	104,9287	14,604	13,918	13,993	0	(6)	0	0	6.000	5.722	MON	70	835	07/07/2005	07/01/2035
31407H-EX-0	FN 830950 - RMBS			4	1.A	459	102,1800	14,971	14,652	14,158	0	22	0	0	5.000	5.848	MON	61	733	08/09/2005	08/01/2035
3140E7-JH-4	FN BA2963 - RMBS			4	1.A	734,611	93,3665	663,438	710,574	732,981	0	(467)	0	0	3.500	3.010	MON	2,073	24,870	06/26/2017	11/01/2045
3140E7-JW-1	FN BA2976 - RMBS			4	1.A	19,508	93,3788	17,620	17,620	19,466	0	(12)	0								

ANNUAL STATEMENT FOR THE YEAR 2022 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 SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3140E8-LV-8	FN BA3939 - RMBS		4	1.A	389,586	90.0927	347,770	386,013	389,238	0	(86)	0	0	3.000	2.863	MON	965	11,580	06/26/2017	01/01/2046	
3140EB-DV-0	FN BA6415 - RMBS		4	1.A	151,248	89.8072	134,586	149,861	151,127	0	(32)	0	0	3.000	2.861	MON	375	4,496	06/26/2017	01/01/2046	
3140EB-V6-5	FN BA6936 - RMBS		4	1.A	166,234	95.5432	151,885	158,970	163,731	0	(499)	0	0	3.000	1.994	MON	397	4,769	06/26/2017	03/01/2031	
3140EB-VM-0	FN BA6919 - RMBS		4	1.A	360,114	96.8817	327,296	337,831	358,755	0	(379)	0	0	4.000	3.039	MON	1,126	13,513	06/26/2017	02/01/2046	
3140EU-C6-4	FN BC0092 - RMBS		4	1.A	47,101	93.7625	42,718	45,559	46,999	0	(29)	0	0	3.500	3.019	MON	133	1,595	06/26/2017	12/01/2045	
3140EU-X3-8	FN BC0697 - RMBS		4	1.A	134,054	95.5587	122,548	128,243	131,866	0	(394)	0	0	3.000	2.030	MON	321	3,847	12/01/2016	02/01/2031	
3140EV-5K-9	FN BC1749 - RMBS		4	1.A	145,382	93.8871	131,532	140,096	145,021	0	(101)	0	0	3.500	2.945	MON	409	4,903	06/26/2017	01/01/2046	
3140EV-GP-6	FN BC1105 - RMBS		4	1.A	8,577	93.1305	7,612	8,173	8,546	0	(7)	0	0	3.500	2.803	MON	24	286	12/01/2016	02/01/2046	
3140EV-PA-9	FN BC1316 - RMBS		4	1.A	36,762	95.5323	33,597	35,168	36,189	0	(98)	0	0	3.000	2.081	MON	88	1,055	12/01/2016	01/01/2031	
3140EW-SQ-9	FN BC2326 - RMBS		4	1.A	428,976	93.1384	389,233	417,908	428,087	0	(193)	0	0	3.500	3.120	MON	1,219	14,627	12/01/2016	03/01/2046	
3140EY-3T-6	FN BC4409 - RMBS		4	1.A	13,736	95.5459	12,555	13,140	13,526	0	(39)	0	0	3.000	2.031	MON	33	394	12/01/2016	03/01/2031	
3140F2-A3-4	FN BC6325 - RMBS		4	1.A	77,527	92.5423	69,398	74,991	77,366	0	(43)	0	0	3.500	3.015	MON	219	2,625	06/26/2017	04/01/2046	
3140F3-7A-0	FN BC8088 - RMBS		4	1.A	135,987	95.5544	124,309	130,092	133,898	0	(369)	0	0	3.000	2.074	MON	325	3,903	12/01/2016	06/01/2031	
3140F3-VR-6	FN BC7823 - RMBS		4	1.A	129,323	93.1054	114,741	123,238	128,843	0	(107)	0	0	3.500	2.801	MON	359	4,313	12/01/2016	05/01/2046	
3140F5-CV-3	FN BC9083 - RMBS		4	1.A	300,617	89.8305	267,734	298,044	300,403	0	(56)	0	0	3.000	2.871	MON	745	8,941	06/26/2017	12/01/2046	
3140FE-D8-4	FN BD6426 - RMBS		4	1.A	1,131,612	89.8207	1,007,723	1,121,927	1,130,794	0	(212)	0	0	3.000	2.872	MON	2,805	33,658	06/26/2017	10/01/2046	
3140FP-FH-7	FN BE3767 - RMBS		4	1.A	585,342	92.8238	528,434	569,287	584,386	0	(264)	0	0	3.500	3.091	MON	1,660	19,925	12/01/2017	07/01/2047	
3140FP-U3-1	FN BE4201 - RMBS		4	1.A	1,884,994	96.4916	1,802,665	1,868,209	1,889,676	0	(507)	0	0	4.000	3.795	MON	6,227	74,728	10/31/2018	01/01/2045	
3140GP-JZ-2	FN BH1179 - RMBS		4	1.A	30,448	95.7578	27,784	29,014	30,373	0	(21)	0	0	4.000	3.254	MON	97	1,161	12/01/2017	06/01/2047	
3140GT-X8-8	FN BH5202 - RMBS		4	1.A	808,079	92.7994	749,805	807,985	808,016	0	(33)	0	0	3.500	3.489	MON	2,357	28,279	01/14/2019	07/01/2047	
3140GU-MS-3	FN BH5768 - RMBS		4	1.A	148,767	96.5806	139,115	144,041	148,647	0	(58)	0	0	4.500	3.977	MON	540	6,482	12/17/2018	11/01/2047	
3140GW-JM-6	FN BH7467 - RMBS		4	1.A	1,156,027	92.8497	1,044,005	1,124,403	1,154,187	0	(498)	0	0	3.500	3.098	MON	3,280	39,354	12/01/2017	08/01/2047	
3140GY-GZ-6	FN BH9215 - RMBS		4	1.A	215,242	92.8171	188,030	202,581	215,010	0	(206)	0	0	3.500	2.602	MON	591	7,090	05/11/2021	01/01/2048	
3140GY-JX-8	FN BH9277 - RMBS		4	1.A	251,698	92.6867	219,793	237,136	251,410	0	(238)	0	0	3.500	2.623	MON	692	8,300	06/09/2021	02/01/2048	
3140H5-FR-7	FN BJ3775 - RMBS		4	1.A	303,496	92.8136	265,389	285,938	303,148	0	(280)	0	0	3.500	2.625	MON	834	10,008	06/09/2021	01/01/2048	
3140HB-JA-7	FN BJ9256 - RMBS		4	1.A	685,423	95.5470	641,716	671,624	685,078	0	(186)	0	0	4.000	3.676	MON	2,239	26,865	01/14/2019	06/01/2048	
3140J6-CU-9	FN BM1882 - RMBS		4	1.A	614,189	98.7548	584,530	591,900	614,266	0	(730)	0	0	4.500	3.763	MON	2,220	26,636	10/11/2018	06/01/2044	
3140J6-DO-7	FN BM1910 - RMBS		4	1.A	3,027,530	97.1176	2,843,627	2,928,023	3,022,729	0	(2,116)	0	0	4.000	3.452	MON	9,760	117,121	02/07/2019	10/01/2045	
3140J6-GM-3	FN BM2003 - RMBS		4	1.A	78,468	96.3102	72,016	74,775	78,281	0	(53)	0	0	4.000	3.262	MON	249	2,991	12/01/2017	10/01/2047	
3140J9-G2-1	FN BM4716 - RMBS		4	1.A	69,458	97.4747	67,635	69,387	69,400	0	(17)	0	0	3.500	3.439	MON	202	2,429	11/14/2018	12/01/2030	
3140J9-Z3-8	FN BM5261 - RMBS		4	1.A	104,306	95.7260	97,591	101,949	104,561	0	(39)	0	0	4.000	3.589	MON	340	4,078	02/28/2019	01/01/2048	
3140JQ-RY-1	FN BN7702 - RMBS		4	1.A	3,467,536	92.2665	3,015,945	3,268,731	3,465,974	0	(2,524)	0	0	3.500	2.639	MON	9,534	114,406	08/10/2021	08/01/2049	
3140K3-HT-2	FN BO7441 - RMBS		4	1.A	342,903	89.1037	299,377	335,987	342,777	0	(117)	0	0	3.000	2.714	MON	840	10,080	11/27/2019	11/01/2049	
3140KE-K8-0	FN BP6618 - RMBS		4	1.A	359,655	85.5394	299,492	350,122	359,305	0	(370)	0	0	2.500	2.156	MON	729	8,753	04/14/2021	08/01/2050	
3140L1-QK-4	FN BR3157 - RMBS		4	1.A	179,922	77.6611	142,049	182,909	180,077	0	114	0	0	1.500	1.681	MON	229	2,744	03/01/2021	02/01/2051	
3140M4-UV-8	FN BU3295 - RMBS		4	1.A	165,950	85.2094	171,400	201,151	166,085	0	135	0	0	2.500	5.015	MON	419	4,419	10/27/2022	10/01/2051	
3140M7-SF-9	FN BU5917 - RMBS		4	1.A	277,543	85.7429	252,660	294,671	278,211	0	667	0	0	2.500	3.213	MON	614	4,911	04/06/2022	12/01/2051	
3140M9-LG-0	FN BU7526 - RMBS		4	1.A	420,153	87.9309	439,611	499,950	420,222	0	68	0	0	3.000	5.634	MON	1,250	0	10/25/2022	12/01/2051	
3140MA-5F-7	FN BU8945 - RMBS		4	1.A	618,530	87.9307	647,173	736,003	618,724	0	194	0	0	3.000	5.553	MON	1,840	0	10/25/2022	04/01/2052	
3140MF-WN-9	FN BV2452 - RMBS		4	1.A	552,364	88.2864	580,281	657,271	552,555	0	191	0	0	3.000	5.541	MON	1,643	0	10/25/2022	06/01/2052	
3140MG-EZ-0	FN BV2851 - RMBS		4	1.A	73,696	71.5222	73,696	86,694	71,607	0	85	0	0	2.500	5.067	MON	181	181	10/27/2022	03/01/2052	
3140MM-RU-4	FN BV7698 - RMBS		4	1.A	800,349	85.0003	848,386	998,097	801,446	0	1,097	0	0	2.500	5.479	MON	2,079	2,079	10/24/2022	04/01/2052	
3140MS-7A-7	FN BW1788 - RMBS		4	1.A	810,967	88.0413	640,064	727,004	611,178	0	217	0	0	3.000	5.569	MON	1,818	0	10/25/2022	06/01/2052	
3140MU-XN-5	FN BW3384 - RMBS		4	1.A	572,966	88.0630	600,401	681,786	573,183	0	217	0	0	3.000	5.531	MON	1,704	0	10/25/2022	07/01/2052	
3140NV-MY-7	FN BX1274 - RMBS		4	1.A	495,156	100.3526	501,763	500,000	495,174	0	18	0	0	5.500	5.674	MON	2,292	0	10/28/2022	11/01/2052	
3140Q8-FP-5	FN CA1073 - RMBS		4	1.A	169,551	93.4203	149,231	159,742	169,361	0	(156)	0	0	3.500	2.627	MON	466	5,591	06/09/2021	01/01/2048	
3140QH-NG-6	FN CA9390 - RMBS		4	1.A	0	80.3488	0	0	0	0	0	0	0	2.500	4.140	MON	4	(9)	09/08/2022	03/01/2051	
3140QL-MK-9	FN CB1261 - RMBS		4	1.A	992,929	82.3156	799,961	971,822	991,539	0	(1,206)	0	0	2.000	1.740	MON	1,620	19,436	07/22/2021	08/01/2051	
3140QL-RC-2	FN CB1382 - RMBS		4	1.A	1,651,974	84.9988	1,536,830	1,808,061	1,656,274	0	4,300	0	0	2.500	3.621	MON	3,767	26,368	05/03/2022	08/01/2051	
3140QM-Q5-6	FN CB2275 - RMBS		4	1.A	8,854,024	85.8061	7,703,211	8,977,464	8,859,219	0	5,195	0	0	2.500	2.656	MON	18,703	168,327	03/02/2022	12/01/2051	
3140QM-RH-9	FN CB2287 - RMBS		4	1.A	477,299	85.0114	485,394	570,975	478,077	0	778	0	0	2.500	4.826	MON	1,190	2,379	10/07/2022	12/01/2051	
3140QM-ZO-0	FN CB2550 - RMBS		4	1.A	3,796,282	85.8806	3,975,940	4,629,612	3,799,895	0	3,613	0	0	2.500	5.105	MON	9,645	9,645	11/03/2022	01/01/2052	
3140QN-W2-4	FN CB3364 - RMBS		4	1.A	1,290,550	87.9405	1,350,463	1,535,655	1,290,908	0	358	0	0	3.000	5.567	MON	3,839	0	10/25/2022	04/01/2052	
3140X4-DE-3	FN FM1000 - RMBS		4	1.A	102,498	89.9162	90,703	100,875	102,435	0	(33)	0	0	3.000	2.762	MON	252	3,026	10/01/2019	04/01/2047	
3140X4-KL-9	FN FM1198 - RMBS		4	1.A	1,687,573	89.0888	1,422,532	1,596,757	1,685,414	0	(1,381)	0	0	3.000	2.247	MON	3,992	47,903	06/05/2020	07/01/2049	
3140X5-BC-6	FN FM1834 - RMBS		4	1.A	518,981	89.1435															

ANNUAL STATEMENT FOR THE YEAR 2022 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 , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140X6-UC-3	FN FM3278 - RMBS			4	1.A	164,019	92.9423	143,624	154,530	163,836	0	(154)	0	0	3.500	2.620	MON	451	5,409	06/09/2021	11/01/2048
3140X7-B6-5	FN FM3660 - RMBS			4	1.A	2,127,868	93.7546	1,892,093	2,018,132	2,107,713	0	(8,436)	0	0	2.500	1.157	MON	4,204	50,453	07/23/2020	10/01/2031
3140X7-VJ-5	FN FM4216 - RMBS			4	1.A	159,820	92.8201	142,405	153,420	159,759	0	(61)	0	0	3.500	2.885	MON	447	4,475	02/03/2022	06/01/2049
3140X7-YR-4	FN FM4319 - RMBS			4	1.A	6,120,247	89.7836	5,098,284	5,678,414	6,096,928	0	(17,293)	0	0	3.000	2.020	MON	14,196	170,352	10/05/2020	09/01/2050
3140X8-UJ-9	FN FM5094 - RMBS			4	1.A	158,925	92.8200	138,980	149,730	158,749	0	(149)	0	0	3.500	2.622	MON	437	5,241	06/09/2021	06/01/2049
3140XC-AU-2	FN FM8118 - RMBS			4	1.A	683,635	82.0984	549,911	669,820	682,722	0	(793)	0	0	2.000	1.752	MON	1,116	13,396	07/22/2021	08/01/2051
3140XC-AX-6	FN FM8121 - RMBS			4	1.A	619,665	82.8279	501,808	605,844	618,862	0	(712)	0	0	2.000	1.720	MON	1,010	12,117	07/30/2021	06/01/2051
3140XD-5R-3	FN FM9855 - RMBS			4	1.A	0	82.5003	0	0	0	0	0	0	0	2.500	3.715	MON	2,058	(4)	07/21/2022	12/01/2051
3140XD-QW-9	FN FM9468 - RMBS			4	1.A	833,864	85.7718	758,729	884,589	835,705	0	1,842	0	0	2.500	3.211	MON	1,843	14,743	04/06/2022	11/01/2051
3140XD-VJ-2	FN FM9616 - RMBS			4	1.A	3,344,578	85.8375	3,011,107	3,507,915	3,350,299	0	5,721	0	0	2.500	3.074	MON	7,308	58,465	04/04/2022	11/01/2051
3140XF-HM-6	FN FS0235 - RMBS			4	1.A	421,510	85.1059	424,101	498,322	421,849	0	338	0	0	2.500	4.626	MON	1,038	1,038	09/28/2022	01/01/2052
3140XF-MJ-7	FN FS0360 - RMBS			4	1.A	3,255,635	86.4021	2,985,539	3,455,401	3,263,409	0	7,774	0	0	2.500	3.208	MON	7,199	57,590	04/06/2022	01/01/2052
3140XG-FZ-7	FN FS1083 - RMBS			4	1.A	1,198,832	85.7249	1,072,395	1,250,972	1,201,038	0	2,206	0	0	2.500	3.020	MON	2,606	23,456	03/24/2022	03/01/2052
3140XH-BE-6	FN FS1836 - RMBS			4	1.A	884,844	85.1945	815,443	957,154	886,869	0	2,024	0	0	2.500	3.454	MON	1,994	11,964	05/24/2022	05/01/2052
31410G-VN-7	FN 889117 - RMBS			4	1.A	60,950	101.7658	56,852	55,865	59,541	0	(259)	0	0	5.000	3.210	MON	233	2,793	05/08/2012	10/01/2035
31410K-6E-9	FN 890169 - RMBS			4	1.A	957	99.8728	909	910	911	0	(6)	0	0	5.000	3.828	MON	4	46	09/28/2009	03/01/2024
31410K-6G-4	FN 890171 - RMBS			4	1.A	3	99.9324	3	3	3	0	0	0	0	5.000	4.898	MON	0	0	09/28/2009	02/01/2024
31410K-XY-5	FN 889995 - RMBS			4	1.A	147,579	102.3840	138,766	135,535	145,960	0	(408)	0	0	5.500	3.546	MON	621	7,454	11/01/2013	09/01/2038
31410L-NM-0	FN 890596 - RMBS			4	1.A	4,282	103.0020	3,972	3,857	4,224	0	(17)	0	0	5.500	2.990	MON	18	212	06/26/2017	09/01/2041
31410R-JQ-3	FN 894971 - RMBS			4	1.A	636	103.5910	653	630	634	0	0	0	0	6.000	5.679	MON	3	38	03/23/2007	09/01/2036
31410T-4N-2	FN 897329 - RMBS			4	1.A	1,287	105.9180	1,351	1,276	1,285	0	(1)	0	0	6.000	5.674	MON	6	77	03/23/2007	08/01/2036
31410X-HG-4	FN 900331 - RMBS			4	1.A	2,272	105.9121	2,385	2,252	2,267	0	(1)	0	0	6.000	5.675	MON	11	135	03/23/2007	09/01/2036
31410Y-EF-7	FN 901134 - RMBS			4	1.A	15,827	105.9151	16,611	15,684	15,792	0	(6)	0	0	6.000	5.675	MON	78	941	03/23/2007	09/01/2036
31411C-PD-7	FN 904120 - RMBS			4	1.A	566	105.9029	608	575	567	0	0	0	0	6.000	6.394	MON	3	34	06/08/2007	11/01/2036
31411E-FN-2	FN 905673 - RMBS			4	1.A	102	100.4075	156	156	154	0	0	0	0	5.500	5.781	MON	1	9	03/23/2007	12/01/2036
31411F-RA-4	FN 906881 - RMBS			4	1.A	(2,124)	102.1490	4,919	4,816	4,739	0	3	0	0	5.500	5.942	MON	22	265	12/08/2006	12/01/2036
31412A-M9-2	FN 919384 - RMBS			4	1.A	329	101.7514	339	333	329	0	0	0	0	6.000	6.380	MON	2	20	06/08/2007	05/01/2037
31412N-BH-8	FN 929840 - RMBS			4	1.A	7,516	105.2147	7,886	7,495	7,509	0	(1)	0	0	6.000	5.864	MON	37	450	11/03/2008	08/01/2038
31412N-ZG-4	FN 930543 - RMBS			4	1.A	653	97.0334	588	606	635	0	(4)	0	0	4.500	2.264	MON	2	27	06/26/2017	02/01/2029
31412S-D2-8	FN 933121 - RMBS			4	1.A	233	101.6578	218	214	231	0	(1)	0	0	5.500	3.540	MON	1	12	11/01/2013	01/01/2038
31412T-Z6-3	FN 934665 - RMBS			4	1.A	5,024	102.0619	4,697	4,602	4,963	0	(12)	0	0	5.500	3.615	MON	21	253	10/01/2011	11/01/2038
31412T-ZL-0	FN 934647 - RMBS			4	1.A	418	102.0618	384	376	413	0	(1)	0	0	5.500	3.176	MON	2	21	06/26/2017	11/01/2038
31413C-FJ-3	FN 941269 - RMBS			4	1.A	11,649	100.5242	10,486	10,431	11,478	0	(48)	0	0	5.500	2.876	MON	48	574	06/26/2017	07/01/2037
31413T-JR-4	FN 954872 - RMBS			4	1.A	80,216	101.7435	81,564	80,166	80,157	0	(13)	0	0	6.000	5.925	MON	401	4,810	10/31/2008	11/01/2037
31413Y-MB-4	FN 959454 - RMBS			4	1.A	9,299	100.5181	8,371	8,328	9,209	0	(37)	0	0	5.500	2.850	MON	38	458	06/26/2017	12/01/2037
31414E-EJ-9	FN 963737 - RMBS			4	1.A	56,466	102.0337	52,912	51,858	55,825	0	(137)	0	0	5.500	3.617	MON	238	2,852	11/01/2013	06/01/2038
31414E-J8-8	FN 963887 - RMBS			4	1.A	1,487	102.0596	1,359	1,332	1,464	0	(7)	0	0	5.500	2.797	MON	6	73	06/26/2017	07/01/2038
31414J-BX-0	FN 967254 - RMBS			4	1.A	690	100.5040	625	621	682	0	(2)	0	0	5.500	3.062	MON	3	34	06/26/2017	12/01/2037
31414K-6M-7	FN 968976 - RMBS			4	1.A	1,388	100.5246	1,250	1,243	1,371	0	(5)	0	0	5.500	2.975	MON	6	68	06/26/2017	01/01/2038
31414P-YK-9	FN 972414 - RMBS			4	1.A	5,658	104.4069	5,270	5,047	5,590	0	(19)	0	0	5.500	2.930	MON	23	278	06/26/2017	02/01/2038
31414R-WH-4	FN 974148 - RMBS			4	1.A	50,884	102.0464	47,688	46,732	50,280	0	(143)	0	0	5.500	3.531	MON	214	2,570	11/01/2013	02/01/2038
31414S-2T-9	FN 975186 - RMBS			4	1.A	15,455	98.4867	13,943	14,157	15,224	0	(39)	0	0	5.500	3.642	MON	65	779	10/01/2011	03/01/2038
31414S-X8-1	FN 975103 - RMBS			4	1.A	2,086	102.0455	1,955	1,916	2,064	0	(5)	0	0	5.500	3.587	MON	9	105	11/01/2013	06/01/2038
31414S-YB-3	FN 975106 - RMBS			4	1.A	196,548	100.5190	181,208	180,272	194,194	0	(514)	0	0	5.500	3.569	MON	826	9,915	06/26/2017	06/01/2038
31415L-QY-6	FN 983471 - RMBS			4	1.A	19,831	102.0453	18,131	17,768	19,597	0	(70)	0	0	5.500	2.975	MON	81	977	06/26/2017	05/01/2038
31415R-FA-7	FN 986761 - RMBS			4	1.A	119,551	104.8219	114,086	(336)	108,838	117,879	0	0	0	5.500	3.430	MON	499	5,986	04/10/2012	07/01/2038
31415V-V3-6	FN 990834 - RMBS			4	1.A	260,622	99.8317	243,518	243,928	258,320	0	(484)	0	0	6.000	3.955	MON	1,220	14,636	05/10/2010	09/01/2038
31416B-RY-6	FN 995203 - RMBS			4	1.A	120,426	100.6082	110,835	110,165	118,214	0	(536)	0	0	5.000	3.098	MON	459	5,508	06/26/2017	07/01/2035
31416V-SZ-8	FN AB0535 - RMBS			4	1.A	7,132	102.0568	6,595	6,462	7,037	0	(22)	0	0	5.500	3.245	MON	30	355	06/26/2017	01/01/2039
31416W-P5-5	FN AB1343 - RMBS			4	1.A	204,394	99.0768	192,577	194,372	202,796	0	(283)	0	0	4.500	3.649	MON	729	8,747	08/11/2010	08/01/2040
31416W-TS-1	FN AB1460 - RMBS			4	1.A	4,563	99.4214	4,297	4,322	4,386	0	(25)	0	0	4.000	2.535	MON	14	173	09/01/2011	09/01/2025
31416X-MH-0	FN AB2159 - RMBS			4	1.A	3,690	100.5237	3,326	3,309	3,647	0	(13)	0	0	5.500	2.991	MON	15	182	06/26/2017	09/01/2040
31416Y-RN-0	FN AB3192 - RMBS			4	1.A	38,379	99.0799	36,486	36,825	38,164	0	(39)	0	0	4.500	3.821	MON	138	1,657	06/22/2011	06/01/2041
31417G-6A-9	FN AB9864 - RMBS			4	1.A	454,000	93.3129	418,659	448,661	453,340	0	(146)	0	0	3.500	3.313	MON	1,309	15,703	06/26/2017	07/01/2043
31417G-H5-8	FN AB9251 - RMBS			4	1.A	81,044	90.7433	70,358	77,535	80,434	0	(89)	0	0	3.000	2.377	MON	194	2,326	06/26/2017	05/01/2043
31417G-LV-6	FN AB9339 - RMBS			4	1.A																

ANNUAL STATEMENT FOR THE YEAR 2022 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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31417V-QF-3..	FN AC8553 - RMBS			4	1.A	4,605	100.8824	4,218	4,181	4,560	0	(13)	0	0	5.000	3.264	MON	17	209	06/26/2017	01/01/2040
31417Y-7B-7..	FN MA0889 - RMBS			4	1.A	20,201	93.6237	18,553	19,816	20,132	0	(11)	0	0	3.500	3.206	MON	58	694	11/01/2013	10/01/2041
31417Y-ZA-8..	FN MA0736 - RMBS			4	1.A	433,625	102.8828	419,328	407,578	430,105	0	(654)	0	0	5.000	3,940	MON	1,698	20,379	05/13/2011	05/01/2041
31418A-3Q-9..	FN MA1706 - RMBS			4	1.A	32,276	90.4161	28,843	31,901	32,234	0	(11)	0	0	3.000	2,818	MON	80	957	06/26/2017	12/01/2043
31418A-4S-4..	FN MA1732 - RMBS			4	1.A	21,267	99.5927	20,365	20,449	20,560	0	(146)	0	0	3.500	1,988	MON	60	716	12/01/2017	01/01/2024
31418B-W9-3..	FN MA2471 - RMBS			4	1.A	46,507	93.3662	42,007	44,992	46,405	0	(29)	0	0	3.500	3,008	MON	131	1,575	06/26/2017	12/01/2045
31418B-WF-9..	FN MA2445 - RMBS			4	1.A	8,841	93.3700	7,909	8,471	8,809	0	(7)	0	0	3.500	2,881	MON	25	296	03/10/2016	11/01/2045
31418B-XZ-4..	FN MA2495 - RMBS			4	1.A	72,271	93.3587	65,263	69,906	72,119	0	(45)	0	0	3.500	3,007	MON	204	2,447	06/26/2017	01/01/2046
31418B-Y8-3..	FN MA2534 - RMBS			4	1.A	84,011	96.9802	77,925	80,352	82,814	0	(235)	0	0	3.500	2,473	MON	234	2,812	06/26/2017	02/01/2031
31418B-ZG-4..	FN MA2542 - RMBS			4	1.A	32,106	90.1250	28,670	31,811	32,080	0	(7)	0	0	3.000	2,863	MON	80	954	06/26/2017	02/01/2046
31418C-AG-9..	FN MA2706 - RMBS			4	1.A	63,071	93.1331	57,203	61,421	63,160	0	(33)	0	0	3.500	3,059	MON	179	2,150	06/12/2019	08/01/2046
31418C-HS-6..	FN MA2940 - RMBS			4	1.A	31,918	98.2317	30,148	30,690	31,289	0	(141)	0	0	3.500	2,272	MON	90	1,074	12/01/2017	03/01/2027
31418C-MG-6..	FN MA3058 - RMBS			4	1.A	37,658	95.7524	34,361	35,886	37,569	0	(25)	0	0	4.000	3,263	MON	120	1,435	12/01/2017	07/01/2047
31418C-R8-9..	FN MA3210 - RMBS			4	1.A	101,955	92.8215	92,047	99,166	101,795	0	(44)	0	0	3.500	3,096	MON	289	3,471	12/01/2017	12/01/2047
31418C-S4-7..	FN MA3238 - RMBS			4	1.A	375,954	92.8208	353,283	380,607	377,180	0	35	0	0	3.500	3,627	MON	1,110	13,321	04/25/2018	01/01/2048
31418C-V2-7..	FN MA3332 - RMBS			4	1.A	708,365	92.6774	662,420	714,759	708,551	0	62	0	0	3.500	3,621	MON	2,085	25,017	05/14/2018	04/01/2048
31418C-XM-1..	FN MA3383 - RMBS			4	1.A	326,820	92.6788	290,762	313,731	326,693	0	(126)	0	0	3.500	2,895	MON	915	9,151	02/03/2022	06/01/2048
31418C-XN-9..	FN MA3384 - RMBS			4	1.A	337,903	95.5507	312,564	327,118	337,822	0	(81)	0	0	4.000	3,482	MON	1,090	8,723	03/14/2022	06/01/2048
31418C-YL-2..	FN MA3414 - RMBS			4	1.A	150,263	92.6850	140,617	151,715	150,305	0	14	0	0	3.500	3,629	MON	443	5,310	06/12/2018	07/01/2048
31418D-2L-5..	FN MA4378 - RMBS			4	1.A	3,619,089	81.8410	3,046,389	3,722,325	3,623,193	0	4,104	0	0	2.000	2,335	MON	6,204	62,039	02/03/2022	07/01/2051
31418D-36-5..	FN MA4398 - RMBS			4	1.A	4,375,938	81.8425	3,528,177	4,310,937	4,371,558	0	(3,801)	0	0	2.000	1,816	MON	7,185	86,219	07/21/2021	08/01/2051
31418D-4X-7..	FN MA4437 - RMBS			4	1.A	420,141	81.8421	405,501	495,467	421,653	0	1,512	0	0	2.000	4,131	MON	826	4,129	06/16/2022	10/01/2051
31418D-P4-8..	FN MA4042 - RMBS			4	1.A	6,450,639	89.1536	5,623,352	6,307,489	6,440,300	0	(9,685)	0	0	2.000	1,528	MON	10,512	126,150	12/01/2021	06/01/2035
31418D-O7-0..	FN MA4077 - RMBS			4	1.A	575,329	82.0123	459,562	560,357	574,664	0	(457)	0	0	2.000	1,671	MON	934	11,207	02/01/2021	07/01/2050
31418D-QZ-8..	FN MA4071 - RMBS			4	1.A	86,942	85.4245	71,888	84,154	86,733	0	(135)	0	0	2.000	1,481	MON	140	1,683	02/05/2021	07/01/2040
31418D-RW-4..	FN MA4100 - RMBS			4	1.A	225,981	82.0109	185,416	226,087	225,975	0	(6)	0	0	2.000	1,997	MON	377	4,522	11/03/2021	08/01/2050
31418D-TQ-5..	FN MA4158 - RMBS			4	1.A	6,548,015	82.0086	6,087,068	7,422,476	6,561,266	0	13,250	0	0	2.000	3,640	MON	12,371	86,596	05/03/2022	10/01/2050
31418D-TR-3..	FN MA4159 - RMBS			4	1.A	660,598	85.5459	538,986	630,055	659,074	0	(1,240)	0	0	2.500	1,911	MON	1,313	15,751	10/02/2020	10/01/2050
31418D-V2-5..	FN MA4232 - RMBS			4	1.A	437,491	85.4227	359,722	421,108	436,110	0	(1,035)	0	0	2.000	1,413	MON	702	8,422	01/04/2021	01/01/2041
31418D-V6-6..	FN MA4236 - RMBS			4	1.A	365,732	76.7774	289,065	376,497	366,191	0	415	0	0	1.500	1,838	MON	471	5,647	10/01/2021	01/01/2051
31418D-YC-0..	FN MA4306 - RMBS			4	1.A	1,009,223	85.2426	832,732	976,897	1,007,212	0	(1,787)	0	0	2.500	2,107	MON	2,035	24,422	10/01/2021	04/01/2051
31418D-ZU-9..	FN MA4354 - RMBS			4	1.A	511,956	76.7715	416,600	542,650	513,135	0	1,179	0	0	1.500	2,172	N/A	678	6,783	02/03/2022	06/01/2051
31418E-AM-2..	FN MA4511 - RMBS			4	1.A	18,565,214	81.8385	15,243,511	18,626,332	18,567,509	0	2,111	0	0	2.000	2,031	MON	31,044	372,527	12/01/2021	01/01/2052
31418E-AN-0..	FN MA4512 - RMBS			4	1.A	9,487,008	84.9355	7,794,762	9,177,275	9,463,583	0	(23,001)	0	0	2.500	2,120	MON	19,119	229,432	12/01/2021	01/01/2052
31418E-AP-5..	FN MA4513 - RMBS			4	1.A	315,074	88.0297	267,494	303,868	314,093	0	(980)	0	0	3.000	2,528	MON	760	8,356	01/03/2022	01/01/2052
31418E-CS-7..	FN MA4580 - RMBS			4	1.A	871,481	91.1006	792,099	869,478	871,173	0	(309)	0	0	3.500	3,462	MON	2,536	22,824	03/30/2022	04/01/2052
31418E-DD-9..	FN MA4599 - RMBS			4	1.A	1,897,824	88.0473	1,862,885	2,115,778	1,899,835	0	2,010	0	0	3.000	4,537	MON	5,289	10,455	10/25/2022	05/01/2052
31418E-E3-0..	FN MA4653 - RMBS			4	1.A	542,411	88.0448	568,265	645,427	542,598	0	187	0	0	3.000	5,547	MON	1,614	0	10/25/2022	07/01/2052
31418E-ES-5..	FN MA4644 - RMBS			4	1.A	7,652,126	94.1116	7,215,070	7,666,501	7,651,829	0	(297)	0	0	4.000	4,021	MON	25,555	178,885	04/19/2022	05/01/2052
31418E-HH-6..	FN MA4731 - RMBS			4	1.A	2,209,610	91.0141	2,118,908	2,328,109	2,211,991	0	2,381	0	0	3.500	4,238	MON	6,790	20,371	09/01/2022	09/01/2052
31418E-J3-5..	FN MA4781 - RMBS			4	1.A	925,008	87.9657	869,095	987,993	926,008	0	1,278	0	0	3.000	3,889	MON	2,470	7,410	09/02/2022	10/01/2052
31418E-J4-3..	FN MA4782 - RMBS			4	1.A	859,371	91.0139	824,126	905,495	860,365	0	994	0	0	3.500	4,234	MON	2,641	7,923	09/01/2022	10/01/2052
31418E-KT-6..	FN MA4805 - RMBS			4	1.A	468,435	96.5436	479,835	497,014	468,686	0	251	0	0	4.500	5,392	MON	1,864	1,864	10/26/2022	11/01/2052
31418N-B9-0..	FN AD0963 - RMBS			4	1.A	101,160	100.5208	93,168	92,685	99,848	0	(274)	0	0	5.500	3,545	MON	425	5,098	06/26/2017	09/01/2038
31418R-HJ-3..	FN AD3832 - RMBS			4	1.A	47,314	99.3182	44,175	44,478	45,149	0	(312)	0	0	4.500	2,805	MON	167	2,002	06/08/2011	04/01/2025
31418R-P7-0..	FN AD4045 - RMBS			4	1.A	4,572	103.0549	4,877	4,437	4,832	0	(13)	0	0	5.000	3,296	MON	18	222	06/26/2017	04/01/2040
31418W-OP-8..	FN AD8561 - RMBS			4	1.A	30,176	98.6835	28,373	28,752	29,099	0	(153)	0	0	4.000	2,723	MON	96	1,150	08/16/2010	08/01/2025
31418X-X6-0..	FN AD9700 - RMBS			4	1.A	13,149	99.4230	12,384	12,456	12,630	0	(69)	0	0	4.000	2,606	MON	42	498	10/01/2011	10/01/2025
31419A-E4-5..	FN AE0154 - RMBS			4	1.A	113,228	103.8635	105,429	101,507	112,065	0	(376)	0	0	5.500	2,997	MON	465	5,583	10/27/2014	07/01/2040
31419A-MS-3..	FN AE0368 - RMBS			4	1.A	173,645	98.1716	161,140	164,141	167,409	0	(1,199)	0	0	3.500	1,767	MON	479	5,745	06/26/2017	12/01/2025
35563P-HF-9..	SCRT 2018-4 MA - CMO/RMBS			4	1.A	1,743,879	94.6096	1,688,863	1,785,086	1,753,704	0	3,379	0	0	3.500	4,184	MON	5,207	62,478	11/08/2018	03/25/2058
35563P-KG-3..	SCRT 2019-2 MA - CMO/RMBS			4	1.A	942,616	94.6385	871,563	920,939	936,760	0	(1,915)	0	0	3.500	2,767	MON	2,686	32,233	05/28/2019	08/26/2058
35563P-LH-0..	SCRT 2019-3 MA - CMO/RMBS			4	1.A	630,213	96.2963	587,130	609,712	624,360	0	(1,922)	0	0	3.500	2,442	MON	1,778	21,340	08/06/2019	10/25/2058
0829999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities					254,460,3															

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation Modifier and SVO Administrative Symbol	Rate Used to Obtain Fair Value	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
3136AY-7L-1	FNA 2018-M1 A2 - CMBS			4	1.A		1,228,708	93,3587	1,188,470	1,273,015	1,247,819	0	5,333	0	2,993	3,712	MON	3,175	48,783	08/29/2018	12/25/2027
3136B9-L7-0	FNA 2020-M21 AX - CMBS			4	1.A		1,365,610	20,5093	1,353,327	0	1,286,110	0	(51,360)	0	1,811	(2,528)	MON	9,958	123,433	06/01/2021	01/25/2058
3137BY-PS-3	FHMS K-726 X1 - CMBS			3	1.A FE		328,044	0,8975	46,381	0	37,435	0	(39,724)	0	0,903	69,859	MON	3,891	60,848	06/22/2017	04/25/2024
3137F7-2D-6	FHMS K-740 X1 - CMBS			4	1.A		228,190	2,8807	143,059	0	141,856	0	(27,344)	0	0,756	8,329	MON	3,130	39,495	11/13/2020	09/25/2027
3137F8-3S-0	FHMS K-121 X1 - CMBS			4	1.A FE		216,920	5,8037	149,391	0	158,072	0	(19,598)	0	1,024	5,432	MON	2,196	28,766	12/02/2020	10/25/2030
3137FN-AG-5	FHMS K-095 X1 - CMBS			4	1.A		235,603	4,8323	159,895	0	166,368	0	(23,278)	0	0,950	5,829	MON	2,619	33,329	11/16/2020	06/25/2029
3137FR-UL-3	FHMS K-105 X1 - CMBS			4	1.A		1,238,675	8,3246	859,331	0	900,475	0	(114,891)	0	1,523	5,129	MON	13,098	162,510	11/17/2020	01/25/2030
3137FR-ZC-8	FHMS K-107 X1 - CMBS			4	1.A FE		183,747	8,5826	179,590	0	183,699	0	(48)	0	1,591	6,366	MON	2,774	0	12/27/2022	01/25/2030
3137FT-ZS-9	FHMS K-110 X1 - CMBS			3	1.A FE		1,685,494	9,2667	1,184,936	0	1,142,096	0	(133,243)	0	1,697	7,698	MON	18,083	223,419	12/03/2020	04/25/2030
3137FW-HG-8	FHMS K-1517 X1 - CMBS			3	1.A		413,869	10,7138	304,058	0	332,453	0	(29,018)	0	1,324	4,963	MON	3,130	40,161	10/20/2020	07/25/2035
0839999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						7,124,861	XXX	5,568,438	1,273,015	5,596,383	0	(433,170)	0	XXX	XXX	XXX	62,055	760,743	XXX	XXX
678908-4A-9	OKSDEV 2022 A2 - ABS			4	1.A FE		200,000	94,1959	188,392	200,000	200,000	0	0	0	4,851	4,850	FA	4,339	0	07/08/2022	02/01/2045
678908-4B-7	OKSDEV 2022 A3 - ABS			4	1.A FE		577,088	94,4001	523,920	555,000	576,938	0	(150)	0	5,087	4,822	FA	12,626	0	08/03/2022	02/01/2052
678908-4E-1	OKSDEV 2022 A3 - ABS			4	1.A FE		91,8817	119,446	130,000	130,000	130,000	0	0	0	4,714	4,713	MN	2,145	0	08/19/2022	05/01/2052
92428C-LB-8	VTSHGR 12IND A632 - ABS			2	1.F FE		564,887	100,1840	526,801	525,833	556,689	0	(6,863)	0	4,000	3,273	JD	935	9,004	01/13/2021	06/15/2032
0849999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						1,471,975	XXX	1,358,559	1,410,833	1,463,626	0	(7,013)	0	XXX	XXX	XXX	20,045	9,004	XXX	XXX
0909999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						538,179,809	XXX	495,710,388	530,621,273	533,499,122	(870,365)	(914,663)	0	XXX	XXX	XXX	2,309,981	13,855,028	XXX	XXX
000000-00-0	ARC INFRA			C	2.B		1,000,000	100,8200	1,008,200	1,000,000	1,000,000	0	0	0	6,180	6,179	N/A	4,978	0	10/12/2022	11/28/2032
000000-00-0	NEXTERA ENERGY TRANSMISSION						3,000,000	100,0000	3,000,000	3,000,000	3,000,000	0	0	0	6,090	6,090	JD	5,075	0	12/21/2022	12/21/2042
000800-AF-2	ABN AMRO BANK NV			C	2.B FE		530,467	483,950	500,000	500,000	510,742	0	(3,892)	0	4,750	3,865	JJ	10,094	23,750	06/26/2017	07/28/2025
00081T-AK-4	ACCO BRANDS CORP			1,2	3.C FE		794,053	82,2500	678,563	825,000	678,563	(116,160)	1,975	0	4,250	4,884	MS	10,324	30,813	08/17/2022	03/15/2029
00108W-AM-2	AEP TEXAS INC			1,2	2.A FE		462,681	80,4176	398,067	495,000	465,778	0	3,096	0	2,100	2,984	JJ	5,198	5,198	02/03/2022	07/01/2030
00109A-AB-3	AES PANAMA GENERATION			C	1,2	2.C FE	1,387,784	86,5000	1,194,565	1,381,000	1,386,331	0	(623)	0	4,375	4,311	MN	5,203	60,419	08/13/2020	05/31/2030
00115A-AM-1	HOLDINGS SRL			1,2	1.G FE		14,995	76,0177	11,403	15,000	14,996	0	1	0	3,650	3,652	AO	137	548	03/30/2020	04/01/2050
00175P-AB-9	AEP TRANSMISSION COMPANY LLC			1,2	3.C FE		816,138	92,2011	742,219	805,000	742,219	(69,818)	(2,586)	0	4,625	4,182	AO	9,308	37,231	10/28/2021	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC			1,2	3.C FE		369,097	86,2656	345,062	400,000	345,062	(25,450)	1,416	0	4,000	5,383	AO	3,378	10,000	08/18/2022	04/15/2029
00185A-AK-0	AON PLC			C	1,2	2.A FE	97,5000	365,068	367,807	370,000	367,807	0	693	0	3,875	4,090	JD	637	14,338	10/03/2018	12/15/2025
00185P-AA-9	API ESCROW CORP			1,2	4.B FE		125,000	86,5000	108,125	125,000	108,125	(16,875)	0	0	4,750	4,749	AO	1,253	5,839	10/06/2021	10/15/2029
001877-AA-7	API GROUP DE INC			1,2	4.B FE		1,050,000	83,1250	872,813	1,050,000	872,813	(177,188)	0	0	4,125	4,125	JJ	19,972	46,080	06/15/2021	07/15/2029
00206R-HW-5	AT&T INC			1,2	2.B FE		204,660	95,3231	190,646	200,000	202,578	0	(605)	0	3,800	3,443	FA	2,871	7,600	06/05/2019	02/15/2027
00206R-JX-1	AT&T INC			1,2	2.B FE		174,374	89,1206	147,049	165,000	171,398	0	(1,455)	0	2,300	1,358	JD	316	3,795	12/09/2020	06/01/2027
00206R-JY-9	AT&T INC			1,2	2.B FE		238,723	83,5224	204,630	245,000	239,260	0	537	0	2,750	3,068	JD	561	6,738	02/04/2022	06/01/2031
00206R-KG-6	AT&T INC			1,2	2.B FE		646,566	84,7202	563,389	665,000	649,628	0	2,836	0	1,650	2,132	FA	4,572	10,973	12/02/2021	02/01/2028
00206R-KH-4	AT&T INC			1,2	2.B FE		348,623	78,7735	334,787	425,000	351,916	0	3,293	0	2,250	4,586	FA	3,984	4,781	06/15/2022	02/01/2032
00217G-AB-9	APTIV PLC			C	1,2	2.B FE	209,160	82,2535	172,732	210,000	209,225	0	65	0	3,250	3,297	MS	2,275	3,659	02/09/2022	03/01/2032
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.B FE		253,500	91,3750	231,636	253,500	231,636	(21,864)	0	0	5,750	5,750	JAJO	2,875	17,888	03/10/2021	04/20/2029
00287Y-AY-5	ABBVIE INC			1,2	2.A FE		1,080,331	94,9446	1,082,368	1,140,000	1,110,704	0	8,012	0	3,200	4,023	MN	4,763	36,480	04/23/2019	05/14/2026
00287Y-BX-6	ABBVIE INC			1,2	2.A FE		2,072,582	90,0200	1,872,416	2,080,000	2,067,362	0	(1,558)	0	3,200	3,271	MN	7,396	64,160	07/26/2022	11/21/2029
00287Y-CX-5	ABBVIE INC			1,2	2.C FE		178,452	97,5965	165,914	170,000	175,436	0	(2,456)	0	3,800	2,119	MS	1,902	6,460	02/08/2022	03/15/2025
00388W-AJ-0	ABU DHABI NATIONAL ENERGY COMPANY PJSC			C	2	1.D FE	454,085	88,8448	404,244	455,000	454,300	0	129	0	2,000	2,031	AO	1,567	9,100	04/20/2021	04/29/2028

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ANNUAL STATEMENT FOR THE YEAR 2022 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 C H A R	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			1,2	4 B FE	266,576		92,3750	248,489	269,000	(17,712)	(145)	0	0	5.000	5.188	AO	2,839	10,200	12/13/2022	04/15/2029
00653V-AA-9	ADAPTHEALTH LLC			1,2	4 B FE	826,634		91,7500	722,990	788,000	(87,577)	(7,598)	0	0	6.125	4.981	FA	20,110	48,265	12/09/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4 B FE	377,363		84,2500	318,465	378,000	(59,020)	77	0	0	4.625	4.649	FA	7,284	17,483	04/15/2021	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC			1,2	4 B FE	189,000		86,0000	162,540	189,000	(26,460)	0	0	0	5.125	5.124	MS	3,229	10,009	08/12/2021	03/01/2030
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD.		C	1,2	4 C FE	927,803		93,0000	939,300	1,010,000	(25,796)	6,801	0	0	4.875	6.484	FA	18,601	29,738	09/14/2022	08/15/2026
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC.			1,2	4 A FE	177,510		91,3750	167,216	183,000	(10,993)	2,659	0	0	5.500	6.099	MS	3,355	10,599	02/08/2022	03/01/2028
00774C-AB-3	AECOM			1,2	3 C FE	802,556		96,5000	738,225	765,000	(50,746)	(5,460)	0	0	5.125	4.253	MS	11,544	39,206	06/16/2020	03/15/2027
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2 C FE	149,727		83,7335	125,600	150,000	0	39	0	0	3.000	3.029	AO	775	4,500	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2 C FE	264,840		77,9608	210,494	270,000	0	410	0	0	3.300	3.528	JJ	3,737	6,707	01/20/2022	01/30/2032
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		C	1,2	2 B FE	1,017,633		81,7500	815,048	997,000	0	(304)	0	0	5.125	4.990	FA	19,871	51,096	08/09/2021	08/11/2061
007903-BF-3	ADVANCED MICRO DEVICES INC.			1,2	1 G FE	410,000		93,4900	383,309	410,000	0	0	0	0	3.924	3.924	JD	1,341	7,687	06/07/2022	06/01/2032
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC.			1,2	3 C FE	50,000		96,8750	48,438	50,000	(1,563)	0	0	0	6.375	6.375	JJ	1,789	0	06/02/2022	06/01/2030
007944-AF-8	ADVENTIST HEALTH SYSTEM			1,2	1 G FE	1,981,200		86,2146	1,724,292	2,000,000	0	1,972	0	0	2.952	3.070	MS	19,680	59,040	12/12/2019	03/01/2029
00810G-AC-8	AETHON UNITED BR LP			1,2	4 A FE	175,000		99,2500	173,688	175,000	(1,313)	0	0	0	8.250	8.246	FA	5,454	14,438	01/26/2021	02/15/2026
00817Y-AV-0	AETNA INC			1,2	2 B FE	236,785		98,8490	247,123	250,000	0	3,092	0	0	2.800	4.094	JD	311	7,000	12/10/2018	06/15/2023
00846U-AN-1	AGILENT TECHNOLOGIES INC.			1,2	2 A FE	149,733		81,5298	122,295	150,000	0	27	0	0	2.300	2.320	MS	1,045	3,450	03/03/2021	03/12/2031
00912X-AN-4	AIR LEASE CORP			1,2	2 B FE	199,194		97,9047	199,194	200,000	0	146	0	0	4.250	4.325	MS	2,503	8,500	09/14/2018	09/15/2024
00912X-BC-7	AIR LEASE CORP			1,2	2 B FE	590,121		98,9557	588,786	595,000	0	1,024	0	0	3.875	4.056	JJ	11,400	23,056	06/11/2018	07/03/2023
013092-AA-9	ALBERTSONS COMPANIES INC.			1,2	3 C FE	60,000		101,8750	61,125	60,000	0	0	0	0	7.500	7.495	MS	1,325	4,500	01/22/2019	03/15/2026
013092-AB-7	ALBERTSONS COMPANIES INC.			1,2	3 C FE	477,656		95,2500	453,390	476,000	(23,540)	(132)	0	0	5.875	5.830	FA	10,565	27,965	08/02/2019	02/15/2028
013092-AC-5	ALBERTSONS COMPANIES INC.			1,2	3 C FE	329,030		92,5000	301,550	326,000	(26,202)	(383)	0	0	4.625	4.478	JJ	6,952	15,078	02/07/2020	01/15/2027
013092-AF-8	ALBERTSONS COMPANIES INC.			1,2	3 C FE	420,313		90,6250	381,531	421,000	(38,926)	144	0	0	3.250	3.292	MS	4,029	13,683	01/31/2022	03/15/2026
013092-AG-6	ALBERTSONS COMPANIES INC.			1,2	3 C FE	321,898		83,8750	277,626	331,000	(46,358)	1,001	0	0	3.500	3.888	MS	3,411	11,585	10/28/2020	03/15/2029
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIES INC.			1,2	2 A FE	367,560		97,2847	291,854	300,000	0	(6,539)	0	0	4.900	2.268	JD	653	14,700	02/22/2021	12/15/2030
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC.			1,2	2 A FE	133,109		74,3941	130,190	175,000	0	1,579	0	0	1.875	4.781	FA	1,367	1,641	06/23/2022	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC.			1,2	2 A FE	169,475		77,3311	131,463	170,000	0	44	0	0	2.000	2.031	MN	406	3,400	02/03/2021	05/18/2032
015398-AB-6	ALFA SAB DE CV		C	1,2	2 C FE	1,201,270		99,2500	1,191,000	1,200,000	0	(140)	0	0	5.250	5.228	MS	16,800	63,000	04/22/2014	03/25/2024
01609W-AY-8	ALIBABA GROUP HOLDING LTD.		C	1,2	1 E FE	1,312,863		64,4807	897,571	1,392,000	0	2,079	0	0	2.700	3.071	FA	14,825	33,642	04/08/2022	02/09/2041
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC			1,2	4 B FE	1,040,063		91,5000	927,810	1,014,000	(97,921)	(3,959)	0	0	6.625	5.834	JJ	30,976	67,178	07/09/2020	07/15/2026
019576-AB-3	ALLIED UNIVERSAL HOLDCO LLC			1,2	5 A FE	567,186		87,6250	503,844	575,000	(66,060)	901	0	0	9.750	9.998	JJ	25,851	56,063	06/27/2019	07/15/2027
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC			1,2	4 B FE	714,500		82,5000	594,000	720,000	(121,056)	742	0	0	4.625	4.763	JD	2,775	33,300	01/11/2022	06/01/2028
019736-AF-4	ALLISON TRANSMISSION INC.			1,2	3 A FE	163,688		93,5000	140,250	150,000	(17,974)	(2,577)	0	0	5.875	3.893	JD	734	8,813	10/30/2020	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC.			1,2	3 B FE	352,250		82,0000	292,740	357,000	(55,756)	621	0	0	3.750	3.914	JJ	5,615	13,388	04/14/2021	01/30/2031
020564-AB-6	ALPEK SAB DE CV		C	1	2 C FE	1,979,200		99,7576	1,995,152	2,000,000	0	2,640	0	0	5.375	5.511	FA	42,701	107,500	03/28/2014	08/08/2023
02128L-AA-4	ALTA EQUIPMENT GROUP INC.			1,2	4 C FE	766,531		90,5000	678,750	750,000	(82,517)	(3,051)	0	0	5.625	5.121	AO	8,906	42,188	06/11/2021	04/15/2026
02154C-AF-0	ALTICE FINANCING SA		C	1,2	4 B FE	153,000		80,8750	161,750	200,000	0	4,822	47,000	0	5.000	10.970	JJ	4,611	10,000	01/08/2020	01/15/2028
02156L-AA-9	ALTICE FRANCE SA			1,2	4 B FE	1,099,095		90,8750	931,469	1,025,000	(126,545)	(32,386)	0	0	8.125	5.883	FA	34,701	83,281	01/19/2022	02/01/2027
02156L-AH-4	ALTICE FRANCE SA			1,2	4 B FE	188,564		76,8750	192,956	251,000	0	3,765	62,436	0	5.500	10.603	AO	2,914	14,150	09/24/2021	10/15/2029
023135-CH-7	AMAZON.COM INC.			1,2	1 D FE	529,030		122,1195	488,233	530,000	0	59	0	0	3.600	3.622	AO	4,134	9,540	04/11/2022	04/13/2032
023771-S5-8	AMERICAN AIRLINES INC			1	4 B FE	123,375		107,2500	107,250	100,000	(7,223)	(5,174)	0	0	11.750	5.556	JJ	5,418	11,750	03/29/2021	07/15/2025
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC.			1,2	4 B FE	711,700		90,5000	656,125	725,000	(59,953)	1,863	0	0	6.500	6.839	AO	11,781	47,125	06/18/2020	04/01/2027
03027X-AM-2	AMERICAN TOWER CORP			1,2	2 C FE	746,207		91,8724	647,700	705,000	0	(6,107)	0	0	3.125	2.170	JJ	10,159	22,031	03/09/2020	01/15/2027
03027X-AP-5	AMERICAN TOWER CORP			1,2	2 C FE	750,659		92,5987	615,781	665,000	0	(13,189)	0	0	3.550	1.422	JJ	10,886	23,608	12/09/2020	07/15/2027
03027X-BS-8	AMERICAN TOWER CORP			1,2	2 C FE	268,178		78,0569	226,365	290,000	0	1,781	0	0	2.300	3.217	MS	1,964	6,448	02/04/2022	09/15/2031
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC.			1,2	2 A FE	49,862		82,1370	41,069	50,000	0	14	0	0	2.650	2.681	JJ	611	824	11/29/2021	01/15/2032
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC				1 F	1,000,000		89,5200	895,200	1,000,000	0	0	0	0	3.950	3.950	JJ	17,885	0	04/27/2018	07/18/2033
03040W-BA-2	AMERICAN WATER CAPITAL CORP			1,2	2 A FE	528,320		96,0099	508,852	530,000	0	108	0	0	4.450	4.489	JD	1,965	13,496	05/02/2022	06/01/2032
030981-AK-0	AMERIGAS PARTNERS LP			1,2	4 A FE	1,468,125		96,0000	1,392,000	1,450,000	(66,699)	(3,628)	0	0	5.500	5.203	MN	9,083	79,750	04/29/2020	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP			1,2	4 A FE	456,348		93,1250	379,950	408,000	(63,471)	(7,837)	0	0	5.750	3.478	MN	2,672			

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
031162-CW-8.	AMGEN INC			1,2	2 A FE	562,201	81,5429	538,183	660,000	567,045	0	4,843	0	0	2,300	4,373	FA	5,313	7,590	06/23/2022	02/25/2031
031162-DE-7.	AMGEN INC			1,2	2 A FE	44,890	87,6611	39,448	45,000	44,898	0	8	0	0	3,350	3,379	FA	540	754	02/17/2022	02/22/2032
031162-DJ-6.	AMGEN INC			1,2	2 A FE	59,663	93,4624	56,077	60,000	59,673	0	10	0	0	4,200	4,267	MS	931	0	08/18/2022	03/01/2033
032095-AL-5.	AMPHENOL CORP			1,2	2 A FE	129,524	79,1060	102,838	130,000	129,583	0	45	0	0	2,200	2,241	MS	842	2,868	09/07/2021	09/15/2031
032177-AH-0.	AMSTED INDUSTRIES INC			1,2	3 C FE	453,156	95,2500	404,813	425,000	404,813	(29,183)	(7,398)	0	0	5,625	4,117	JJ	11,953	23,906	08/19/2020	07/01/2027
032177-AJ-6.	AMSTED INDUSTRIES INC			1,2	3 C FE	706,348	85,2500	613,800	720,000	613,800	(84,277)	(420)	0	0	4,625	4,918	MN	4,255	27,519	07/12/2022	05/15/2030
034863-AV-2.	ANGLO AMERICAN CAPITAL PLC. ANGLOGOLD ASHANTI HOLDINGS PLC	C		1,2	2 B FE	449,591	98,5000	443,250	450,000	449,831	0	109	0	0	5,375	5,393	AO	6,047	24,188	03/30/2020	04/01/2025
03512T-AE-1.	ANGLOGOLD ASHANTI HOLDINGS PLC	C		1,2	2 C FE	1,039,200	87,1176	871,176	1,000,000	1,033,103	0	(3,814)	0	0	3,750	3,249	AO	9,375	37,500	05/21/2021	10/01/2030
03512T-AF-8.	ANGLOGOLD ASHANTI HOLDINGS PLC	C		1,2	2 C FE	1,047,270	87,6250	920,063	1,050,000	1,047,723	0	392	0	0	3,375	3,416	MN	5,906	36,323	10/27/2021	11/01/2028
035240-AQ-3.	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2 A FE	598,110	98,9961	593,977	600,000	598,770	0	190	0	0	4,750	4,789	JJ	12,508	28,500	01/10/2019	01/23/2029
03666H-AE-1.	ANTARES HOLDINGS LP	C		1,2	2 C FE	1,386,084	81,3436	1,138,810	1,400,000	1,388,237	0	2,153	0	0	3,750	3,954	JJ	24,208	24,646	01/21/2022	07/15/2027
03674X-AQ-9.	ANTERO RESOURCES CORP			1,2	3 A FE	390,063	101,0000	382,790	379,000	380,500	(6,396)	(1,878)	0	0	7,625	6,958	FA	12,041	28,899	04/12/2021	02/01/2029
03674X-AS-5.	ANTERO RESOURCES CORP			1,2	3 A FE	707,178	92,5000	647,500	700,000	647,500	(58,682)	(616)	0	0	5,375	5,224	MS	12,542	47,031	08/03/2021	03/01/2030
036752-AB-9.	ELEVANCE HEALTH INC			1,2	2 B FE	728,869	94,4984	670,939	710,000	722,263	0	(2,465)	0	0	3,650	3,240	JD	2,160	25,915	03/09/2020	12/01/2027
036752-AP-8.	ELEVANCE HEALTH INC			1,2	2 B FE	333,710	83,9559	281,252	335,000	333,926	0	123	0	0	2,550	2,594	MS	2,515	8,543	03/08/2021	03/15/2031
036752-AT-0.	ELEVANCE HEALTH INC			1,2	2 B FE	264,391	93,2507	247,114	265,000	264,429	0	39	0	0	4,100	4,128	MN	1,388	5,915	04/26/2022	05/15/2032
03690A-AD-8.	ANTERO MIDSTREAM PARTNERS LP			1,2	3 C FE	413,000	94,5000	387,450	410,000	387,450	(24,625)	(806)	0	0	5,750	5,481	MS	7,858	23,575	11/10/2021	03/01/2027
03690A-AF-3.	ANTERO MIDSTREAM PARTNERS LP			1,2	3 C FE	240,000	94,0000	225,600	240,000	225,600	(14,400)	0	0	0	5,750	5,749	JJ	6,363	13,800	06/25/2019	01/15/2028
03690A-AH-9.	ANTERO MIDSTREAM PARTNERS LP			1,2	3 C FE	841,228	91,2500	761,938	835,000	761,938	(78,152)	(640)	0	0	5,375	5,262	JD	1,995	44,881	08/04/2021	06/15/2029
03690E-AA-6.	ANTERO MIDSTREAM PARTNERS LP			1,2	3 C FE	339,329	101,0000	330,270	327,000	328,480	(5,667)	(4,581)	0	0	7,875	6,261	MN	3,290	24,846	11/02/2022	05/15/2026
037389-BE-2.	AON CORP			1,2	2 A FE	325,570	85,5125	285,612	334,000	325,793	0	256	0	0	2,800	3,144	MN	1,195	7,392	05/24/2022	05/15/2030
03740L-AC-6.	AON CORP			1,2	2 A FE	69,945	81,7490	57,224	70,000	69,951	0	6	0	0	2,600	2,609	JD	147	1,820	11/29/2021	12/02/2031
03740L-AD-4.	AON CORP			1,2	2 A FE	89,950	91,5943	82,435	90,000	89,975	0	25	0	0	2,850	2,857	MN	235	1,924	02/23/2022	05/28/2027
03740L-AF-9.	AON CORP			1,2	2 A FE	184,856	99,2596	183,630	185,000	184,859	0	3	0	0	5,000	5,010	MS	2,801	0	09/07/2022	09/12/2032
037735-CZ-8.	APPALACHIAN POWER CO.			1,2	1 G FE	1,986,740	82,1588	1,643,176	2,000,000	1,988,901	0	1,233	0	0	2,700	2,776	AO	13,500	54,000	03/12/2021	04/01/2031
037735-DA-2.	APPALACHIAN POWER CO.			1,2	1 G FE	897,633	93,7543	843,789	900,000	897,712	0	79	0	0	4,500	4,533	FA	16,875	0	07/28/2022	08/01/2032
037833-CJ-7.	APPLE INC			1,2	1 B FE	1,199,340	95,7921	1,130,347	1,180,000	1,189,334	0	(2,210)	0	0	3,350	3,131	FA	15,592	39,530	01/10/2018	02/09/2027
037833-DU-1.	APPLE INC			1,2	1 B FE	302,853	82,1292	250,494	305,000	303,389	0	206	0	0	1,650	1,727	MN	699	5,033	05/04/2020	05/11/2030
038336-D*-1.	APTARGROUP, INC			1,2	2 C	2,000,000	97,7400	1,954,800	2,000,000	2,000,000	0	0	0	0	3,400	3,399	N/A	21,911	84,250	09/01/2012	09/05/2024
03842*-BT-2.	AQUA PENNSYLVANIA, INC.			1,2	1 E	5,000,000	69,6000	3,480,000	5,000,000	5,000,000	0	0	0	0	3,390	3,390	N/A	84,750	169,500	12/20/2019	01/01/2052
03939C-AA-1.	ARCH CAPITAL FINANCE LLC			1,2	2 A FE	166,368	95,5919	152,947	160,000	162,938	0	(729)	0	0	4,011	3,479	JD	285	6,418	12/19/2017	12/15/2026
039524-AA-1.	ARCHES BUYER INC			1,2	4 B FE	192,298	78,0000	152,880	196,000	152,880	(39,925)	491	0	0	4,250	4,592	JD	694	8,330	03/02/2022	06/01/2028
039524-AB-9.	ARCHES BUYER INC			1,2	5 A FE	116,595	79,0000	100,330	127,000	100,330	(17,324)	1,059	0	0	6,125	7,697	JD	648	7,779	02/22/2022	12/01/2028
03959K-AC-4.	ARCHROCK PARTNERS LP			1,2	4 B FE	189,939	91,5000	166,530	182,000	166,530	(21,365)	(1,015)	0	0	6,250	5,482	AO	2,844	11,375	05/13/2021	04/01/2028
03969A-AN-0.	ARDAGH PACKAGING FINANCE PLC	C		1,2	3 C FE	251,250	86,7500	216,875	250,000	216,875	(33,776)	(151)	0	0	4,125	4,048	MN	1,318	10,313	05/28/2020	08/15/2026
03969A-AQ-3.	ARDAGH PACKAGING FINANCE PLC	C		1,2	3 C FE	630,000	95,1250	599,288	630,000	599,288	(30,713)	0	0	0	5,250	5,247	AO	5,604	33,075	04/07/2020	04/30/2025
03969A-AR-1.	ARDAGH PACKAGING FINANCE PLC	C		1,2	5 A FE	231,963	75,5000	181,955	241,000	181,955	(52,853)	1,161	0	0	5,250	5,895	MN	1,617	12,653	05/26/2020	08/15/2027
03969Y-AA-6.	ARDAGH METAL PACKAGING FINANCE PLC	C		1,2	3 B FE	201,000	84,5000	169,845	201,000	169,845	(28,899)	0	0	0	3,250	3,250	MN	4,101	6,533	02/26/2021	09/01/2028
03969Y-AB-4.	ARDAGH METAL PACKAGING FINANCE PLC	C		1,2	4 B FE	200,000	79,2500	158,500	200,000	158,500	(39,288)	0	0	0	4,000	4,000	MN	1,333	8,000	02/26/2021	09/01/2029
04010L-BD-4.	ARES CAPITAL CORP			1,2	2 C FE	1,592,064	85,5779	1,369,246	1,600,000	1,593,373	0	1,309	0	0	2,875	2,975	JD	2,044	42,422	01/06/2022	06/15/2027
04316J-AA-7.	ARTHUR J. GALLAGHER & CO.			1,2	2 B FE	298,704	78,8641	236,592	300,000	298,843	0	120	0	0	2,400	2,449	MN	1,040	7,200	11/02/2021	11/09/2031
04352E-AA-3.	ASCENSION HEALTH ASCENT RESOURCES UTICA			1,2	1 B FE	60,000	85,4037	51,242	60,000	60,000	0	0	0	0	2,532	2,532	MN	194	1,519	10/16/2019	11/15/2029
04364V-AG-8.	HOLDINGS LLC			1,2	4 B FE	877,422	97,0000	1,159,150	1,195,000	953,640	0	45,573	0	0	7,000	13,994	MN	13,942	83,650	04/26/2021	11/01/2026
044209-AM-6.	ASHLAND LLC			1,2	3 A FE	586,650	97,3750	486,875	500,000	486,875	(94,481)	(2,126)	0	0	6,875	5,525	MN	4,392	34,375	06/05/2020	05/15/2043
045054-AJ-2.	ASHTREAD CAPITAL INC			1,2	2 C FE	179,500	90,7500	181,500	200,000	181,027	0	0	0	0	4,000	6,112	MN	1,333	4,000	06/27/2022	05/01/2028
045086-AK-1.	ASHTON WOODS USA LLC			1,2	4 A FE	95,096	87,1250	82,769	95,000	82,769	(12,298)	(11)	0	0	6,625	6,608	JJ	2,902	6,294	10/28/2020	01/15/2028
045086-AM-7.	ASHTON WOODS USA LLC			1,2	4 A FE	486,625	80,7500	486,625	487,000	393,253	(87,710)	50	0	0	4,625	4,636	FA	9,385	22,461	07/22/2021	08/01/2029
045086-AP-0.	ASHTON WOODS USA LLC			1,2	4 A FE	511,425	79,8750	413,753	518,000	413,753	(94,432)	660	0</								

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
048303-CJ-8.	ATLANTIC CITY ELECTRIC CO		1,2	1 F FE	129,930	81,4206	105,847	130,000	129,943	0	8	0	0	2,300	2,306	MS	880	2,990	03/03/2021	03/15/2031	
049362-AA-4.	ATLAS LUXCO 4 SARL	C	1,2	4 B FE	357,190	82,0000	332,100	405,000	321,717	(33,104)	1,427	0	0	4,625	7,066	JD	1,561	14,106	10/11/2022	06/01/2028	
049560-AT-2.	ATMOS ENERGY CORP		1,2	1 G FE	59,530	76,7931	46,076	60,000	59,626	0	43	0	0	1,500	1,583	JJ	415	900	10/05/2020	01/15/2031	
052769-AE-6.	AUTODESK INC.		1,2	2 A FE	499,963	93,2270	466,135	500,000	499,985	0	4	0	0	3,500	3,500	JD	778	17,500	10/17/2017	06/15/2027	
052769-AH-9.	AUTODESK INC.		1,2	2 A FE	34,895	80,3502	28,123	35,000	34,908	0	11	0	0	2,400	2,433	JD	37	999	10/05/2021	12/15/2031	
053484-AC-5.	AVALONBAY COMMUNITIES INC		1,2	1 G FE	458,702	83,9029	402,734	480,000	461,311	0	2,609	0	0	1,900	2,615	JD	760	9,449	02/04/2022	12/01/2028	
053499-AL-3.	AVAYA INC		1,2	6 FE	83,088	30,5000	51,850	170,000	51,850	(33,216)	371	94,267	0	6,125	21,887	MS	3,066	10,413	09/27/2021	09/15/2028	
05351W-AA-1.	AVANGRID INC.		1,2	2 B FE	95,8234	95,8234	270,000	270,000	268,603	0	701	0	0	3,150	3,432	JD	709	8,505	04/04/2019	12/01/2024	
05368V-AA-4.	AVIENT CORP		1,2	3 C FE	54,000	98,0000	52,920	54,000	52,920	(1,080)	0	0	0	7,125	7,125	FA	1,507	0	07/27/2022	08/01/2030	
053773-BC-0.	AVIS BUDGET CAR RENTAL LLC		2	4 A FE	299,388	90,0000	266,400	296,000	266,400	(32,155)	(832)	0	0	5,750	5,528	JJ	7,848	14,203	01/27/2022	07/15/2027	
053773-BE-6.	AVIS BUDGET CAR RENTAL LLC		2	4 A FE	288,750	92,0000	253,000	275,000	253,000	(27,578)	(4,735)	0	0	5,750	4,207	JJ	7,291	15,813	06/14/2021	07/15/2027	
053773-BF-3.	AVIS BUDGET CAR RENTAL LLC		1,2	4 B FE	184,448	85,5000	156,465	183,000	156,465	(27,831)	(151)	0	0	5,375	5,239	MS	3,279	9,836	02/04/2022	03/01/2029	
053773-BG-1.	AVIS BUDGET CAR RENTAL LLC		1,2	4 B FE	250,000	85,5000	213,750	250,000	213,750	(36,250)	0	0	0	4,750	4,749	AO	2,969	11,875	03/09/2021	04/01/2028	
05508R-AE-6.	B&G FOODS INC		1,2	5 A FE	308,250	87,7500	263,250	300,000	263,250	(37,733)	(4,574)	0	0	5,250	3,899	AO	3,938	15,750	07/29/2021	04/01/2025	
05508W-AB-1.	B&G FOODS INC		1,2	5 A FE	673,688	76,0000	494,000	650,000	494,000	(172,695)	(3,206)	0	0	5,250	4,614	MS	10,048	34,125	05/12/2021	09/15/2027	
05565E-AY-1.	BMW US CAPITAL LLC		1,2	1 F FE	1,998,340	94,4200	1,888,400	2,000,000	1,999,122	0	234	0	0	3,750	3,759	AO	16,458	75,000	04/05/2018	04/12/2028	
055780-AA-1.	BPCE SA	C		2 B FE	279,858	99,2336	248,084	250,000	257,959	0	(9,775)	0	0	5,700	1,698	AO	2,731	14,250	09/24/2020	10/22/2023	
05581K-AA-9.	BNP PARIBAS SA	C		2 A FE	521,460	96,7790	483,895	500,000	507,877	0	(2,672)	0	0	4,375	3,764	MS	5,651	21,875	06/26/2017	09/28/2025	
05583J-AG-7.	BPCE SA	C		2 A FE	1,988,040	93,1935	1,863,870	2,000,000	1,994,979	0	2,388	0	0	2,375	2,502	JJ	22,035	47,500	01/06/2020	01/14/2025	
05583J-AK-8.	BPCE SA	C	2,5	2 A FE	86,4970	298,415	345,000	345,000	345,000	0	0	0	0	2,045	2,045	AO	1,411	7,055	10/12/2021	10/19/2027	
05682*-AF-1.	BAIN CAPITAL HOLDINGS, LP		1,2	1 D PL	2,000,000	77,2200	1,544,400	2,000,000	2,000,000	0	0	0	0	3,330	3,330	N/A	14,060	34,780	04/19/2022	04/15/2037	
05682*-AG-9.	BAIN CAPITAL HOLDINGS LP		1,2	1 D PL	1,000,000	76,3100	763,100	1,000,000	1,000,000	0	0	0	0	3,720	3,720	AO	8,680	19,427	04/07/2022	04/15/2042	
058498-AW-6.	BALL CORP		1,2	3 A FE	421,666	79,6250	337,610	424,000	337,610	(73,898)	228	0	0	2,875	2,941	FA	4,605	12,190	02/09/2021	08/15/2030	
058498-AY-2.	BALL CORP		1,2	3 A FE	125,000	102,7500	128,438	125,000	125,000	0	0	0	0	6,875	6,879	JJ	859	0	11/09/2022	03/15/2028	
05890M-AB-9.	BANCO DE CREDITO E INVERSIONES		1,2	1 G FE	1,051,362	83,0474	887,777	1,069,000	1,053,214	0	1,579	0	0	2,875	3,068	AO	6,574	30,734	10/26/2021	10/14/2031	
05964H-AL-9.	BANCO SANTANDER SA	C		1 G FE	1,500,000	88,5384	1,328,076	1,500,000	1,500,000	0	0	0	0	1,849	1,849	MS	7,396	27,735	03/23/2021	03/25/2026	
05964H-AM-7.	BANCO SANTANDER SA	C		1 G FE	200,000	79,8456	159,691	200,000	200,000	0	0	0	0	2,958	2,958	MS	5,916	5,916	03/23/2021	03/25/2031	
05968L-AM-4.	BANCOLOMBIA SA	C	1,2	3 A FE	1,093,837	94,6585	1,041,244	1,100,000	1,041,244	(56,099)	1,239	0	0	3,000	3,121	JJ	13,933	33,000	01/24/2020	01/29/2025	
05971V-2D-6.	BANCO DE CREDITO DEL PERU	D	1,2	2 C FE	2,177,570	88,1250	1,969,594	2,235,000	2,182,189	0	4,041	0	0	3,250	3,563	MS	18,361	62,254	04/08/2022	09/30/2031	
059895-AT-9.	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR)	C	2	3 A FE	1,012,950	83,6116	838,624	1,003,000	838,624	(171,527)	(886)	0	0	3,733	3,612	MS	9,985	37,442	10/17/2019	09/25/2034	
06051G-FM-6.	BANK OF AMERICA CORP		2	2 A FE	633,997	97,9503	636,677	650,000	644,251	0	2,632	0	0	4,000	4,455	JJ	11,483	26,000	10/22/2018	01/22/2025	
06051G-FP-9.	BANK OF AMERICA CORP		2	2 A FE	231,165	97,2806	214,017	220,000	228,103	0	(3,062)	0	0	3,950	2,298	AO	1,690	8,690	02/03/2022	04/21/2025	
06051G-FU-8.	BANK OF AMERICA CORP		2	2 A FE	1,975,898	98,0917	1,824,506	1,860,000	1,907,804	0	(13,990)	0	0	4,450	3,584	MS	27,130	82,770	10/17/2017	03/03/2026	
06051G-GL-7.	BANK OF AMERICA CORP		1,2,5	1 G FE	406,894	92,5964	347,237	375,000	394,661	0	(4,286)	0	0	3,705	2,417	AO	2,586	13,894	01/28/2020	04/24/2028	
06051G-GR-4.	BANK OF AMERICA CORP		1,2,5	1 G FE	911,098	92,2268	783,928	850,000	899,957	0	(10,317)	0	0	3,593	2,229	JJ	13,574	30,541	12/02/2021	07/21/2028	
06051G-HD-4.	BANK OF AMERICA CORP		1,2,5	1 F FE	342,696	90,7477	322,154	355,000	346,970	0	1,187	0	0	3,419	3,848	JD	371	12,137	03/06/2019	12/20/2028	
06051G-HF-9.	BANK OF AMERICA CORP		1,2,5	1 F FE	2,917,844	99,6647	2,915,192	2,925,000	2,923,561	0	1,481	0	0	3,550	3,600	MS	33,459	103,838	10/19/2018	03/05/2024	
06051G-HG-7.	BANK OF AMERICA CORP		1,2,5	1 F FE	1,936,797	92,5632	1,851,264	2,000,000	1,942,111	0	5,314	0	0	3,970	4,514	MS	25,584	39,700	05/06/2022	03/05/2029	
06051G-JF-7.	BANK OF AMERICA CORP		1,2,5	1 G FE	1,182,051	77,0862	1,002,121	1,300,000	1,191,039	0	8,988	0	0	2,299	2,087	JJ	817	1,839	04/04/2022	07/23/2031	
06051G-JK-6.	BANK OF AMERICA CORP		1,2,5	1 G FE	400,000	89,2225	356,890	400,000	400,000	0	0	0	0	1,197	1,197	AO	891	4,788	10/16/2020	10/24/2026	
06051G-JP-5.	BANK OF AMERICA CORP		1,2,5	1 G FE	1,305,000	80,2991	1,047,903	1,305,000	1,305,000	0	0	0	0	2,651	2,651	MS	10,571	34,596	03/08/2021	03/11/2032	
06051G-JT-7.	BANK OF AMERICA CORP		1,2,5	1 G FE	110,000	80,0578	88,064	110,000	110,000	0	0	0	0	2,687	2,687	AO	567	2,956	04/16/2021	04/22/2032	
06051G-JZ-3.	BANK OF AMERICA CORP		1,2,5	1 G FE	130,000	84,4150	109,740	130,000	130,000	0	0	0	0	2,087	2,087	JD	128	2,713	06/07/2021	06/14/2029	
06051G-KA-6.	BANK OF AMERICA CORP		1,2,5	1 G FE	80,000	77,2048	61,764	80,000	80,000	0	0	0	0	2,299	2,299	JJ	817	1,839	07/15/2021	07/23/2031	
06051G-KD-0.	BANK OF AMERICA CORP		1,2,5	1 G FE	195,000	78,5084	153,091	195,000	195,000	0	0	0	0	2,572	2,572	AO	989	5,015	10/15/2021	10/20/2032	
06051G-KK-4.	BANK OF AMERICA CORP		1,2,5	1 G FE	1,139,534	80,7322	988,969	1,225,000	1,142,960	0	3,426	0	0	2,972	3,573	FA	14,866	18,204	04/21/2022	02/04/2033	
06051G-KP-3.	BANK OF AMERICA CORP		1,2,5	1 G FE	390,000	95,7857	373,564	390,000	390,000	0	0	0	0	4,376	4,378	AO	3,034	8,533	04/21/2022	04/27/2028	
06051G-KQ-1.	BANK OF AMERICA CORP		1,2,5	1 G FE	210,000	91,6711	192,509	210,000	210,000	0	0	0	0	4,571	4,572	AO	1,707	4,800	04/21/2022	04/27/2033	
06051G-KW-8.	BANK OF AMERICA CORP		1,2,5	1 G FE	1,000,000	98,0440	980,440	1,000,000	1,000,000	0	0	0	0	4,948	4,9						

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
06406R-BK-2	BANK OF NEW YORK MELLON CORP.			2,5	1,45,000	96,9167	140,529	145,000	145,000	0	0	0	0	4,596	4,597	JJ	2,869	0	07/19/2022	07/26/2030	
06654D-AF-4	BANNER HEALTH			1,2	507,000	80,2891	407,066	507,000	507,000	0	0	0	0	2,480	2,480	JJ	6,287	8,278	10/21/2021	01/01/2032	
06738E-AN-5	BARCLAYS PLC			C	733,354	96,6776	676,743	700,000	713,050	0	(3,993)	0	0	4,375	3,719	JJ	14,377	30,625	06/26/2017	01/12/2026	
06738E-BH-7	BARCLAYS PLC			C	484,632	96,8714	435,921	450,000	467,189	0	(12,617)	0	0	3,932	1,070	MN	2,654	17,694	08/12/2021	05/07/2025	
06738E-BM-6	BARCLAYS PLC			C	1,485,000	78,2185	1,161,545	1,485,000	1,485,000	0	0	0	0	2,645	2,645	JD	764	39,278	06/17/2020	06/24/2031	
06738E-BY-0	BARCLAYS PLC			C	1,000,000	96,9804	969,804	1,000,000	1,000,000	0	0	0	0	5,501	5,500	FA	21,698	0	08/02/2022	08/09/2028	
06738E-CC-7	BARCLAYS PLC			C	200,000	103,6164	207,233	200,000	200,000	0	0	0	0	7,325	7,321	MN	2,401	0	10/27/2022	11/02/2026	
067690-AA-8	ST BARNABAS HEALTH SYSTEM INC.			1	900,000	845,898	93,9887	900,000	877,548	0	3,921	0	0	4,000	4,567	JJ	18,000	36,000	06/26/2017	07/01/2028	
071734-AD-9	BAUSCH HEALTH COMPANIES INC.			C	53,550	48,5000	67,900	140,000	55,396	4,503	2,899	91,306	0	7,000	31,857	JJ	4,519	9,800	09/17/2020	01/15/2028	
071734-AH-0	BAUSCH HEALTH COMPANIES INC.			C	43,955	48,5000	57,230	118,000	45,633	3,440	0	57,430	0	5,000	28,631	JJ	2,475	4,025	04/28/2022	01/30/2028	
071734-AJ-6	BAUSCH HEALTH COMPANIES INC.			C	465,998	48,2500	603,608	1,251,000	477,330	130,228	28,875	780,513	0	5,250	23,667	JJ	27,548	65,678	11/30/2021	01/30/2030	
071734-AL-1	BAUSCH HEALTH COMPANIES INC.			C	454,250	48,5000	557,750	1,150,000	462,859	168,258	21,345	737,307	0	5,250	20,789	FA	22,800	60,375	04/07/2021	02/15/2031	
071734-AM-9	BAUSCH HEALTH COMPANIES INC.			C	130,375	48,5000	169,750	350,000	134,272	9,952	211,460	0	0	5,000	25,342	FA	6,611	17,500	11/24/2021	07/15/2029	
071734-AN-7	BAUSCH HEALTH COMPANIES INC.			C	63,500	63,5000	63,500	100,000	63,500	(1,110)	1,813	37,203	0	4,875	14,546	JD	406	4,875	05/24/2021	06/01/2028	
07177M-AB-9	BAXALTA INC.			1,2	1,210,701	97,4763	1,167,766	1,198,000	1,201,245	0	(1,606)	0	0	4,000	3,853	JD	1,065	47,920	03/06/2019	06/23/2025	
071813-BY-4	BAXTER INTERNATIONAL INC.			1,2	209,225	91,4205	191,983	210,000	209,419	0	78	0	0	3,950	3,994	AO	2,074	8,295	03/24/2020	04/01/2030	
075560-BM-6	BEAZER HOMES USA INC.			1,2	417,686	96,5000	413,020	428,000	406,137	(6,844)	295	0	0	6,750	7,830	MS	8,507	20,453	07/01/2022	03/15/2025	
075560-BR-5	BEAZER HOMES USA INC.			1,2	1,455,170	87,8750	1,291,763	1,470,000	1,291,102	(166,786)	(543)	0	0	5,875	5,989	AO	18,232	85,628	08/24/2022	10/15/2027	
075560-BT-1	BEAZER HOMES USA INC.			1,2	705,664	89,0000	583,840	656,000	583,840	(109,003)	(7,476)	0	0	7,250	5,732	AO	10,040	47,560	02/14/2022	10/15/2029	
075887-BF-5	BECTON DICKINSON AND CO.			1,2	37,000	97,5543	36,095	37,000	37,000	0	0	0	0	3,734	3,733	JD	61	1,382	12/04/2014	12/15/2024	
075887-CJ-6	BECTON DICKINSON AND CO.			1,2	394,759	86,1163	327,242	380,000	392,995	0	(1,656)	0	0	2,823	2,301	MN	1,222	10,727	12/13/2021	05/20/2030	
075887-CL-1	BECTON DICKINSON AND CO.			1,2	167,864	79,5389	159,078	200,000	169,211	0	1,347	0	0	1,957	4,218	FA	1,522	1,957	07/26/2022	02/11/2031	
0778FP-AG-4	CANADA OR BELL			C	383,310	78,7848	303,321	385,000	383,516	0	150	0	0	2,150	2,197	FA	3,127	8,346	08/09/2021	02/15/2032	
08162X-BJ-2	BMARK 2020-B20 XA - CMBS			3	595,980	7,7237	393,194	0	472,601	0	(43,693)	0	0	1,618	8,131	MON	6,864	85,116	10/20/2020	10/15/2053	
084670-BR-8	BERKSHIRE HATHAWAY INC.			1,2	3,165,750	99,5642	2,986,926	3,000,000	3,002,753	0	(71,930)	0	0	2,750	2,492	MS	24,292	82,500	09/23/2020	03/15/2023	
08576P-AH-4	BERRY GLOBAL INC.			1,2	193,097	89,0000	173,550	195,000	193,798	0	383	0	0	1,570	1,779	JJ	1,412	3,062	02/26/2021	01/15/2026	
088880-AA-6	BIF II SAFE HARBOR HOLDINGS LLC			2,C	1,000,000	95,2000	952,000	1,000,000	1,000,000	0	0	0	0	4,610	4,610	N/A	11,653	23,050	12/16/2016	12/31/2026	
08949L-AB-6	BIG RIVER STEEL LLC			1,2	715,552	94,1250	675,818	718,000	672,815	(36,136)	(3,645)	0	0	6,625	6,384	JJ	19,952	32,562	11/17/2022	01/31/2029	
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1,2	1,246,431	86,7500	1,084,375	1,250,000	1,084,375	(149,367)	36	0	0	3,625	3,706	MS	15,104	43,500	06/21/2022	09/01/2028	
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND			1,2	653,055	84,1571	551,229	655,000	653,448	0	351	0	0	3,250	3,311	MS	6,268	17,326	11/15/2021	03/15/2027	
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND			1,2	60,574	82,7366	50,469	61,000	60,627	0	52	0	0	4,000	4,115	JJ	1,125	1,200	01/10/2022	01/15/2029	
09659W-ZK-9	BNP PARIBAS SA			C	488,547	82,3330	399,315	485,000	487,324	0	(337)	0	0	3,052	2,970	JJ	6,908	10,453	02/03/2022	01/13/2031	
09659W-ZT-0	BNP PARIBAS SA			C	360,000	88,0953	317,143	360,000	360,000	0	0	0	0	2,591	2,592	JJ	4,172	4,664	01/12/2022	01/20/2028	
097023-CD-5	BOEING CO			1,2	388,795	88,0969	343,578	390,000	388,939	0	144	0	0	3,200	3,249	MS	4,160	12,480	02/04/2022	03/01/2029	
097023-CM-5	BOEING CO			1,2	711,103	90,5445	638,339	705,000	708,626	0	(876)	0	0	2,700	2,560	FA	7,931	12,218	02/03/2022	02/01/2027	
097023-CX-1	BOEING CO			1,2	825,227	92,3778	554,267	600,000	820,006	0	(2,549)	0	0	5,930	4,015	MN	5,930	35,580	12/04/2020	05/01/2060	
097023-DG-7	BOEING CO			1,2	495,748	91,0413	450,654	495,000	495,036	0	(377)	0	0	2,196	2,118	FA	4,439	10,870	02/04/2021	02/04/2026	
09739D-AD-2	BOISE CASCADE CO			1,2	324,281	87,1250	278,800	320,000	277,541	(44,868)	(1,497)	0	0	4,875	4,533	JJ	7,800	10,213	10/27/2022	07/01/2030	
097751-BT-7	BOMBARDIER INC.			C	1,276,203	96,7500	1,482,210	1,532,000	1,330,680	(4,200)	25,407	0	0	7,875	11,648	AO	25,470	49,770	11/16/2022	04/15/2027	
097751-BY-2	BOMBARDIER INC.			C	920,650	97,2500	972,500	1,000,000	924,549	0	3,899	0	0	7,125	9,751	JD	3,167	35,625	10/17/2022	06/15/2026	
09778P-AA-3	BON SECOURS MERCY HEALTH INC.			1,2	1,000,000	90,1218	901,218	1,000,000	1,000,000	0	0	0	0	3,464	3,464	JD	2,887	34,640	04/08/2020	06/01/2030	
09778P-AB-1	BON SECOURS MERCY HEALTH INC.			1,2	125,000	78,4311	98,039	125,000	125,000	0	0	0	0	2,095	2,095	JD	218	2,619	10/07/2020	06/01/2031	
097793-AE-3	CIVITAS RESOURCES INC.			1,2	97,000	91,0000	88,270	97,000	88,270	(8,730)	0	0	0	5,000	4,998	AO	1,024	4,877	10/05/2021	10/15/2026	
09857L-AR-9	BOOKING HOLDINGS INC.			1,2	245,207	97,0613	198,976	205,000	237,425	0	(4,232)	0	0	4,625	2,186	AO	2,054	9,481	02/22/2021	04/13/2030	
099724-AL-0	BORGWARNER INC.			1,2	254,283	89,1269	227,274	255,000	254,527	0	98	0	0	2,650	2,694	JJ	3,379	6,758	06/16/2020	07/01/2027	
100743-AM-5	BOSTON GAS CO			1,2	400,000	87,1015	348,406	400,000	400,000	0	0	0	0	3,757	3,757	MS	4,383	7,514	03/11/2022	03/16/2032	
10112R-BF-0	BOSTON PROPERTIES LP			1,2	214,912	72,2780	155,398	215,000	214,924	0	10	0	0	2,450	2,454	AO	1,317	5,297	09/15/2021	10/01/2033	
101137-AV-9	BOSTON SCIENTIFIC CORP.			1,2	87,947	98,2538	86,463	88,000	87,989	0	(1,017)	0	0	3,450	3,462	MS	1,012	6,568	02/21/2019	03/01/2024	
103186-AB-8	BOXER PARENT COMPANY INC.			1,2	1,493,250	97,2500	1,342,050	1,380,000	1,342,050	(71,093)	(33,046)	0	0	7,125	5,181	AO	24,581	98,325	02/10/2021	10/02/2025	
103304-BU-4	BOYD GAMING CORP.			1,2	87,730	93,0000	81,840	88,000	81,840	(5,890)	0	0	0	4,750							

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
103730-AC-4.	BP CAPITAL MARKETS AMERICA INC.			1,2	1.F FE	2,026,400	95,7914	1,915,828	2,000,000	2,016,541	0	(2,585)	0	0	3.937	3.769	MS	21,872	78,740	01/22/2019	09/21/2028
10921U-2C-1.	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	1,361,930	87,9553	1,231,374	1,400,000	1,369,717	0	7,786	0	0	1.550	2.215	MN	2,230	21,700	02/02/2022	05/24/2026
10947X-AA-0.	BRIGHTSTAR ESCROW CORP.			1,2	4.C FE	919,988	91,8750	813,094	885,000	813,094	(94,956)	(7,755)	0	0	9.750	8.548	AO	18,216	86,288	02/23/2022	10/15/2025
109641-AG-5.	BRINKER INTERNATIONAL INC.			1	4.B FE	245,375	98,5000	320,125	325,000	313,565	0	28,608	0	0	3.875	14.047	MN	1,609	12,594	04/29/2020	05/15/2023
109641-AH-3.	BRINKER INTERNATIONAL INC.			1,2	4.A FE	150,653	96,2500	153,038	159,000	153,038	(2,212)	1,994	0	0	5.000	6.451	AO	1,988	7,950	07/28/2020	10/01/2024
109696-AA-2.	BRINKS CO.			1,2	3.C FE	1,272,013	91,5000	1,208,715	1,321,000	1,201,967	(77,048)	2,625	0	0	4.625	5.256	AO	12,898	55,315	10/12/2022	10/15/2027
110122-CP-1.	BRISTOL-MYERS SQUIBB CO.			1,2	1.F FE	858,856	92,8387	803,983	866,000	861,136	0	3,190	0	0	3.400	3.496	JJ	12,677	34,964	05/07/2019	07/26/2029
110122-CY-2.	BRISTOL-MYERS SQUIBB CO.			1,2	1.F FE	1,720,583	99,8030	1,621,799	1,625,000	1,626,503	0	(39,128)	0	0	2.750	0.310	FA	16,882	44,688	08/03/2020	02/15/2023
11120V-AA-1.	BRIXMOR OPERATING PARTNERSHIP LP.			1,2	2.C FE	190,798	95,8087	191,617	200,000	196,627	0	1,512	0	0	3.850	4.709	FA	3,208	7,700	11/07/2018	02/01/2025
11120V-AK-9.	BRIXMOR OPERATING PARTNERSHIP LP.			1,2	2.C FE	1,497,255	82,7230	1,240,845	1,500,000	1,497,944	0	390	0	0	2.250	2.278	AO	8,438	33,750	03/02/2021	04/01/2028
11120V-AL-7.	BRIXMOR OPERATING PARTNERSHIP LP.			1,2	2.C FE	231,945	76,5350	187,511	245,000	233,021	0	1,073	0	0	2.500	3.150	FA	2,297	6,125	02/03/2022	08/16/2031
11134L-AH-2.	BROADCOM CORP.			1,2	2.C FE	1,625,490	95,1092	1,426,638	1,500,000	1,580,095	0	(20,101)	0	0	3.875	2.387	JJ	26,802	58,125	12/09/2020	01/15/2027
11134L-AP-4.	BROADCOM CORP.			1,2	2.C FE	713,274	96,1984	740,728	770,000	749,981	0	20,704	0	0	3.125	4.474	JJ	11,095	24,063	09/17/2018	01/15/2025
11135F-AL-5.	BROADCOM INC.			1,2	2.C FE	608,511	93,3160	571,094	612,000	609,509	0	413	0	0	4.110	4.191	MS	7,406	25,153	05/21/2020	09/15/2028
11135F-BK-6.	BROADCOM INC.			1,2	2.C FE	424,022	80,6310	335,425	416,000	422,832	0	(604)	0	0	3.419	3.220	AO	3,003	14,223	02/03/2022	04/15/2033
11135F-BP-5.	BROADCOM INC.			1,2	2.C FE	382,173	74,2430	259,108	349,000	379,551	0	(2,062)	0	0	3.137	2.320	MN	1,399	10,948	09/22/2021	11/15/2035
11135F-BQ-3.	BROADCOM INC.			1,2	2.C FE	75,988	72,1640	50,515	70,000	75,558	0	(338)	0	0	3.187	2.496	MN	285	2,231	09/22/2021	11/15/2036
11271L-AE-2.	BROOKFIELD FINANCE INC.			1,2	1.G FE	2,197,616	91,2875	2,008,325	2,200,000	2,198,281	0	323	0	0	4.350	4.363	AO	20,203	95,700	04/09/2020	04/15/2030
11283*-AA-3.	BROOKFIELD WHITE PINE HYDRO LLC.				2.B PL	1,000,000	87,8100	878,100	1,000,000	1,000,000	0	0	0	0	4.398	4.398	MJSD	11,117	32,985	07/10/2017	07/10/2032
11283Y-AB-6.	BROOKFIELD RESIDENTIAL PROPERTIES INC.			1,2	4.A FE	1,432,365	88,6250	1,361,280	1,536,000	1,361,280	(102,290)	12,737	0	0	6.250	7.458	MS	28,267	96,000	05/20/2020	09/15/2027
11283Y-AG-5.	BROOKFIELD RESIDENTIAL PROPERTIES INC.			1,2	4.A FE	150,000	79,0000	118,500	150,000	118,500	(31,500)	0	0	0	5.000	5.000	JD	333	7,500	05/11/2021	06/15/2029
12008R-AP-2.	BUILDERS FIRSTSOURCE INC.			1,2	3.C FE	39,195	81,1250	31,639	39,000	31,639	(7,542)	(15)	0	0	4.250	4.188	FA	691	2,249	01/19/2022	02/01/2032
12117#-AA-9.	BUREAU VERITAS HOLDINGS, INC.				2.C	1,000,000	93,3600	933,600	1,000,000	1,000,000	0	0	0	0	3.670	3.669	N/A	12,233	36,700	09/01/2017	09/01/2027
12429T-AD-6.	MAUSER PACKAGING SOLUTIONS HOLDING CO.			1,2	4.C FE	194,538	97,0000	191,090	197,000	191,090	(5,293)	471	0	0	5.500	5.757	AO	2,287	10,835	08/08/2018	04/15/2024
12467A-AF-5.	C&S GROUP ENTERPRISES LLC			1,2	4.B FE	522,391	75,5000	396,375	525,000	396,375	(100,710)	304	0	0	5.000	5.078	JD	1,167	26,250	04/09/2021	12/15/2028
124765-F*-4.	CAE INC.				2.C PL	2,000,000	95,3400	1,906,800	2,000,000	2,000,000	0	0	0	0	4.470	4.469	N/A	26,820	89,400	03/13/2019	03/13/2029
1248EP-BR-3.	CCO HOLDINGS LLC.			1,2	3.C FE	123,748	96,7500	120,938	125,000	120,938	(3,465)	170	0	0	5.500	5.660	MN	1,146	6,875	08/08/2018	05/01/2026
1248EP-BT-9.	CCO HOLDINGS LLC.			1,2	3.C FE	206,250	92,1250	184,250	200,000	184,250	(19,739)	(2,261)	0	0	5.125	4.172	MN	1,708	10,250	01/19/2022	05/01/2027
1248EP-BX-0.	CCO HOLDINGS LLC.			1,2	3.C FE	2,208,320	90,0000	2,034,000	2,260,000	2,016,088	(170,946)	(8,307)	0	0	5.000	5.431	FA	47,083	75,500	09/29/2022	02/01/2028
1248EP-CB-7.	CCO HOLDINGS LLC.			2	3.C FE	117,300	90,0000	103,500	115,000	103,500	(12,981)	(186)	0	0	5.375	5.137	JD	515	6,181	06/25/2019	06/01/2029
1248EP-CD-3.	CCO HOLDINGS LLC.			1,2	3.C FE	687,080	84,2500	575,428	683,000	575,428	(110,383)	(304)	0	0	4.750	4.681	MS	10,814	32,443	12/02/2019	03/01/2030
1248EP-CE-1.	CCO HOLDINGS LLC.			1,2	3.C FE	907,428	74,8500	825,000	898,000	740,850	(163,640)	(626)	0	0	4.500	4.392	FA	15,266	40,410	03/04/2020	08/15/2030
1248EP-CK-7.	CCO HOLDINGS LLC.			1,2	3.C FE	2,660,025	80,0000	2,080,800	2,601,000	2,080,800	(530,848)	(5,818)	0	0	4.250	3.949	FA	46,059	110,543	08/19/2021	02/01/2031
1248EP-CL-5.	CCO HOLDINGS LLC.			1,2	3.C FE	979,326	76,7500	823,528	1,073,000	823,528	(150,884)	1,530	0	0	4.500	5.532	JD	4,024	35,460	09/08/2022	06/01/2033
1248EP-CN-1.	CCO HOLDINGS LLC.			1,2	3.C FE	1,872,705	79,5000	1,467,570	1,846,000	1,467,570	(395,383)	(1,717)	0	0	4.500	4.350	MN	13,845	83,070	10/22/2020	05/01/2032
1248EP-CP-6.	CCO HOLDINGS LLC.			1,2	3.C FE	110,000	74,1250	81,538	110,000	81,538	(26,684)	0	0	0	4.250	4.250	JJ	2,156	4,272	08/03/2021	01/15/2034
1248EP-CQ-4.	CCO HOLDINGS LLC.			1,2	3.C FE	301,000	81,0000	243,810	301,000	243,810	(57,190)	0	0	0	4.750	4.750	FA	5,957	7,625	01/13/2022	02/01/2032
12511V-AA-6.	CDI ESCROW ISSUER INC.			1,2	4.A FE	197,500	89,5000	179,895	201,000	179,895	(17,641)	36	0	0	5.750	6.037	AO	2,889	4,293	11/01/2022	04/01/2030
12513G-BE-8.	CDW LLC.			1,2	2.C FE	260,000	96,8750	251,875	260,000	260,000	0	0	0	0	4.125	4.123	MN	1,788	10,725	04/16/2022	05/01/2025
12513G-BF-5.	CDW LLC.			1,2	2.C FE	125,000	84,8750	106,094	125,000	125,000	0	0	0	0	3.250	3.250	FA	1,535	4,063	08/10/2020	02/15/2029
12513G-BG-3.	CDW LLC.			1,2	2.C FE	293,272	89,0810	262,789	295,000	293,581	0	309	0	0	2.670	2.800	JD	656	7,877	02/03/2022	12/01/2026
12543D-BG-4.	CHS/COMMUNITY HEALTH SYSTEMS INC.			1,2	4.B FE	133,000	85,5000	113,715	133,000	113,715	(19,285)	0	0	0	5.625	5.623	MS	2,203	7,481	12/11/2020	03/15/2027
12543D-BJ-8.	CHS/COMMUNITY HEALTH SYSTEMS INC.			1,2	5.B FE	12,480	50,0000	13,000	26,000	12,738	0	258	13,520	0	6.875	22.385	AO	377	1,788	01/19/2021	04/15/2029
12543D-BM-1.	CHS/COMMUNITY HEALTH SYSTEMS INC.			1,2	4.B FE	96,764	75,5000	73,235	97,000	73,235	(23,576)	47	0	0	5.250	5.282	MN	651	3,975	01/21/2022	05/15/2030
125523-AH-3.	CIGNA CORP.			1,2	2.A FE	203,635	96,7526	178,992	185,000	201,213	0	(2,422)	0	0	4.375	2.662	AO	1,709	8,094	02/03/2022	10/15/2028

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
125523-AZ-3	CIGNA CORP			1,2	2 A FE	487,687	91,5586	402,858	440,000	473,221	0	(7,079)	0	0	3.050	1.329	AO	2,833	13,420	12/09/2020	10/15/2027
125523-BZ-2	CIGNA CORP			1,2	2 A FE	444,318	98,6679	404,538	410,000	427,439	0	(5,656)	0	0	4.500	2.962	FA	5,458	18,450	10/11/2019	02/25/2026
125523-CB-4	CIGNA CORP			1,2	2 A FE	506,654	93,8468	450,465	480,000	496,030	0	(3,856)	0	0	3.400	2.499	MS	5,440	16,320	01/28/2020	03/01/2027
125523-CM-0	CIGNA CORP			1,2	2 A FE	486,731	82,0148	418,275	510,000	488,775	0	2,038	0	0	2.375	2.948	MS	3,566	12,113	02/04/2022	03/15/2031
125896-BR-0	CMS ENERGY CORP			1,2	2 B FE	284,005	90,4283	257,721	285,000	284,569	0	103	0	0	2.950	2.989	FA	3,176	8,408	10/31/2016	02/15/2027
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC CBL & ASSOCIATES LIMITED			1	2 B FE	238,438	100,0652	240,156	240,000	238,543	0	105	0	0	5.450	5.689	AO	2,798	0	10/06/2022	10/14/2025
125ESC-AE-3	PARTNERSHIP			1	6 FE	0	100,0000	581,000	581,000	0	0	0	0	0	0.000	0.000	N/A	17,793	0	03/07/2022	12/01/2023
126117-AS-9	CNA FINANCIAL CORP			1,2	2 B FE	346,511	98,2281	343,798	350,000	349,072	0	661	0	0	3.950	4.151	MN	1,767	13,825	10/26/2018	05/15/2024
126307-AH-0	CSC HOLDINGS LLC			1	5 A FE	35,919	93,0000	32,550	35,000	32,550	(2,726)	(184)	0	0	5.250	4.666	JD	153	1,838	04/16/2019	06/01/2024
126307-AS-6	CSC HOLDINGS LLC			1,2	4 A FE	510,325	80,6250	403,125	500,000	403,125	(105,796)	(1,404)	0	0	5.375	4.973	FA	11,198	26,875	01/21/2022	02/01/2028
126307-AY-3	CSC HOLDINGS LLC			1,2	5 A FE	727,485	67,5000	447,525	663,000	447,525	(239,032)	(13,164)	0	0	7.500	5.259	MS	14,641	49,725	10/22/2019	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	4 A FE	843,575	82,0000	684,700	835,000	684,700	(157,996)	(879)	0	0	6.500	6.313	FA	22,615	37,050	03/07/2020	03/01/2029
126307-BA-4	CSC HOLDINGS LLC			1,2	5 A FE	853,188	56,7500	482,375	850,000	482,375	(358,751)	373	0	0	5.750	5.783	JJ	22,537	48,875	01/05/2022	01/15/2030
126307-BB-2	CSC HOLDINGS LLC			1,2	4 A FE	325,000	70,0000	227,500	325,000	227,500	(89,781)	0	0	0	4.125	4.125	JD	1,117	13,406	06/02/2020	02/01/2030
126307-BD-8	CSC HOLDINGS LLC			1,2	5 A FE	1,867,250	55,0000	1,014,750	1,845,000	1,014,750	(730,226)	(855)	0	0	4.625	4.529	JD	7,111	85,331	02/25/2021	12/01/2030
126307-BF-3	CSC HOLDINGS LLC			1,2	4 A FE	145,500	65,0000	130,000	200,000	130,000	(16,340)	840	0	0	3.375	7.916	FA	2,550	0	10/26/2022	02/15/2031
126307-BH-9	CSC HOLDINGS LLC			1,2	4 A FE	202,000	69,0000	139,380	202,000	139,380	(60,095)	0	0	0	4.500	4.499	MN	1,162	9,090	04/29/2021	11/15/2031
126307-BK-2	CSC HOLDINGS LLC			1,2	5 A FE	730,750	55,5000	444,000	800,000	444,000	(292,093)	4,843	0	0	5.000	6.168	MN	5,111	40,000	02/24/2022	11/15/2031
12652H-AA-6	CSI COMPRESSCO LP			1,2	4 C FE	173,325	93,2500	161,323	173,000	161,323	(11,803)	(20)	0	0	7.500	7.464	AO	3,244	12,975	08/10/2018	04/01/2025
12652H-AC-2	CSI COMPRESSCO LP			1,2	4 C FE	18,501	93,2500	31,705	34,000	24,706	0	2,893	0	0	7.500	23,971	AO	638	2,550	06/12/2020	04/01/2025
12652H-AE-8	CSI COMPRESSCO LP			1,2	5 A FE	97,096	79,0000	99,007	125,325	92,642	(12,601)	3,799	0	0	10.000	16.087	AO	3,133	12,533	11/15/2021	04/01/2026
12653C-AC-2	CNX RESOURCES CORP			1,2	3 B FE	623,656	99,5000	646,750	650,000	632,048	0	3,576	0	0	7.250	8.035	MS	14,007	47,125	06/30/2020	03/14/2027
12654A-AA-9	CNX MIDSTREAM PARTNERS LP			1,2	4 A FE	75,000	82,5000	61,875	75,000	61,875	(12,844)	0	0	0	4.750	4.748	AO	752	3,790	09/15/2021	04/15/2030
12656*-AG-7	CSLB HOLDINGS INC				1,6	2,000,000	100,0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.200	3.197	MS	16,889	64,000	03/13/2013	03/26/2023
126650-CU-2	CVS HEALTH CORP			1,2	2 B FE	239,260	93,4683	214,977	230,000	235,052	0	(1,526)	0	0	2.875	2.154	JD	551	6,613	03/09/2020	06/01/2026
126650-CW-8	CVS HEALTH CORP			1,2	2 B FE	968,952	98,6620	957,021	970,000	969,659	0	195	0	0	4.100	4.117	MS	10,605	39,770	06/14/2018	03/25/2025
126650-DJ-6	CVS HEALTH CORP			1,2	2 B FE	1,845,875	91,3713	1,690,369	1,850,000	1,846,789	0	461	0	0	3.750	3.778	AO	17,344	69,375	03/26/2020	04/01/2030
126650-DN-7	CVS HEALTH CORP			1,2	2 B FE	368,915	78,9454	355,254	450,000	374,086	0	5,172	0	0	1.750	4.372	FA	2,844	3,938	05/13/2022	08/21/2030
126650-DR-8	CVS HEALTH CORP			1,2	2 B FE	167,456	79,5707	143,227	180,000	168,492	0	1,036	0	0	2.125	2.964	MS	1,126	4,112	02/04/2022	09/15/2031
12674C-AA-1	CA MAGNUM HOLDINGS			C	1,2	4 A FE	200,000	182,000	200,000	182,000	(18,000)	0	0	0	5.375	5.373	AO	1,822	10,660	10/27/2021	10/31/2026
12687G-AA-7	CABLEVISION LIGHTPATH CT LLC			1,2	4 B FE	640,438	83,0000	527,050	635,000	527,050	(88,197)	(703)	0	0	3.875	3.736	MS	7,245	24,606	02/11/2021	09/15/2027
127097-E#-6	COTERRA ENERGY INC				2 B	1,000,000	95,1100	1,000,000	1,000,000	1,000,000	0	0	0	0	3.770	3.769	MS	10,786	37,700	09/18/2014	09/18/2026
127097-E@-8	COTERRA ENERGY INC				2 B	1,000,000	97,6700	976,700	1,000,000	1,000,000	0	0	0	0	3.670	3.668	MS	10,500	36,700	09/18/2014	09/18/2024
12737#-AC-5	CSFV CORE II, LLC				1 G PL	1,000,000	83,1300	831,300	1,000,000	1,000,000	0	0	0	0	3.800	3.800	N/A	9,500	16,994	04/20/2022	04/01/2032
12769G-AA-8	CAESARS ENTERTAINMENT INC CALIFORNIA WATER SERVICE			1,2	5 A FE	315,615	81,3750	278,303	342,000	277,295	(38,672)	517	0	0	4.625	5.922	AO	3,339	10,328	10/31/2022	10/15/2029
130789-#B-6	GROUP CALIFORNIA WATER SERVICE				1 D	1,000,000	61,3900	613,900	1,000,000	1,000,000	0	0	0	0	3.020	3.020	N/A	4,194	30,200	05/11/2021	05/11/2061
130789-Y*-5	GROUP				1 D	1,000,000	92,0700	920,700	1,000,000	1,000,000	0	0	0	0	3.400	3.400	N/A	1,889	34,000	06/11/2019	06/11/2029
13123X-BF-8	CALLON PETROLEUM CO			1,2	4 A FE	114,000	91,5000	104,310	114,000	104,310	(9,690)	0	0	0	7.500	7.501	JD	380	4,061	06/09/2022	06/15/2030
131347-CK-0	CALPINE CORP			1,2	3 A FE	134,483	95,0000	122,550	129,000	122,550	(8,452)	(1,132)	0	0	5.250	4.309	JD	564	6,773	07/28/2020	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3 A FE	622,635	89,2500	551,565	618,000	551,565	(68,434)	(1,179)	0	0	4.500	4.288	FA	10,506	27,810	08/04/2020	02/15/2028
131347-CN-4	CALPINE CORP			1,2	4 A FE	923,555	89,3750	849,063	950,000	849,063	(79,867)	3,049	0	0	5.125	5.608	MS	14,336	48,688	03/03/2022	03/15/2028
131347-CP-9	CALPINE CORP			1,2	4 A FE	800,000	85,7500	686,000	800,000	686,000	(103,000)	0	0	0	4.625	4.624	FA	15,417	37,000	07/27/2020	02/01/2029
131347-CQ-7	CALPINE CORP			1,2	4 A FE	2,439,497	84,0000	2,002,560	2,384,000	2,002,560	(374,569)	(5,692)	0	0	5.000	4.671	FA	49,667	119,200	04/16/2021	02/01/2031
131347-CR-5	CALPINE CORP			1,2	3 A FE	406,250	80,3750	401,875	500,000	401,875	(6,170)	1,795	0	0	3.750	6.713	MS	6,250	0	10/13/2022	03/01/2031
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1 G FE	184,869	86,1795	159,432	185,000	184,903	0	15	0	0	2.800	2.808	MN	662	5,180	04/16/2020	05/15/2030
13323A-AB-6	CAMELOT FINANCE SA CORNERSTONE BUILDING BRANDS			C	1,2	4 B FE	860,595	92,6250	879,938	950,000	865,241	0	4,646	0	4.500	7.207	MN	7,125	21,375	10/07/2022	11/01/2026
13323N-AA-0	INC			1,2	4 B FE	398,623	91,5000	402,600	440,000	399,822	(957)	2,156	0	0	8.750	10.923	JJ	16,683	0	08/10/2022	08/01/2028
13343A-AA-8	CAMERON LNG LLC			1,2	1 G FE	4,738,315	84,3600	4,007,100	4,750,000	4,741,040	0	948	0	0	2.902	2.927	JJ	63,562	137,845	12/2	

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
14040H-BZ-7	CAPITAL ONE FINANCIAL CORP			2	2 A FE	869,948	98,2079	854,409	870,000	870,012	0	39	0	0	4.250	4.249	AO	6,265	36,975	04/26/2018	04/30/2025
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2.5	2 A FE	395,000	97,0026	383,160	395,000	395,000	0	0	0	0	4.927	4.929	MN	2,757	9,785	05/05/2022	05/10/2028
14040H-CV-5	CAPITAL ONE FINANCIAL CORP			2.5	2 A FE	340,000	95,8452	325,874	340,000	340,000	0	0	0	0	5.247	5.249	JJ	7,631	0	07/25/2022	07/26/2030
141781-BQ-6	CARGILL INC			1.2	1 F FE	139,936	77,7807	108,893	140,000	139,948	0	7	0	0	1.700	1.705	FA	985	2,380	01/28/2021	02/02/2031
141781-BV-5	CARGILL INC			1.2	1 F FE	666,456	95,5443	640,147	670,000	666,911	0	455	0	0	3.625	3.742	AO	4,655	12,144	04/19/2022	04/22/2027
141781-BZ-6	CARGILL INC			1.2	1 F FE	29,963	100,6860	30,206	30,000	29,963	0	1	0	0	5.125	5.141	AO	342	0	10/05/2022	10/11/2032
142339-AL-4	CARLISLE COMPANIES INC CARLYLE FINANCE SUBSIDIARY LLC			1.2	2 B FE	228,896	76,9666	177,023	230,000	229,021	0	97	0	0	2.200	2.252	MS	1,687	4,681	09/14/2021	03/01/2032
14314D-AA-1	CARNIVAL CORP			1.2	4 A FE	88,000	100,3750	88,330	88,000	88,000	0	0	0	0	10.500	10.494	FA	3,850	9,240	07/15/2020	02/01/2026
143658-BG-6	CARNIVAL CORP			1.2	4 C FE	88,200	80,2500	70,620	88,000	70,350	0	2,150	19,800	0	7.625	15.953	MS	2,237	6,710	11/20/2020	03/01/2026
143658-BL-5	CARNIVAL CORP			1.2	4 C FE	66,3750	124,785	124,785	188,000	124,785	(8,656)	2,781	56,400	0	6.000	12.691	MN	1,880	11,249	05/19/2021	05/01/2029
143658-BR-2	CARNIVAL CORP			1.2	4 C FE	119,263	81,5000	118,175	145,000	118,175	(2,071)	984	25,738	0	10.500	14.311	JD	1,269	7,866	10/18/2022	06/01/2030
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD			1.2	4 B FE	54,327	102,0000	56,100	55,000	54,345	0	18	0	0	10.375	10.673	MN	1,046	0	10/19/2022	05/01/2028
143905-AP-2	CARRIAGE SERVICES INC			1.2	4 C FE	199,750	79,0000	158,000	200,000	158,000	(41,031)	31	0	0	4.250	4.269	MN	1,086	8,500	01/11/2022	05/15/2029
144577-AJ-2	CALLON PETROLEUM CO			1.2	4 A FE	42,080	99,2500	261,028	263,000	84,112	0	23,424	0	0	8.250	68.187	JJ	10,005	21,698	08/08/2018	07/15/2025
14739L-AA-0	CASCADES INC			1.2	3 C FE	89,250	91,1250	81,101	89,000	81,101	(7,905)	(149)	0	0	5.125	4.951	JJ	2,103	4,561	11/15/2019	01/15/2026
14739L-AB-8	CASCADES INC			1.2	3 C FE	282,630	87,6250	237,464	271,000	237,464	(38,609)	(1,702)	0	0	5.375	4.599	JJ	6,717	14,566	04/29/2021	01/15/2028
14985V-AE-1	CCM MERGER INC			1.2	4 C FE	161,186	94,0000	143,820	153,000	143,820	(12,316)	(3,175)	0	0	6.375	4.651	MN	1,626	9,754	11/01/2021	05/01/2026
15135B-AR-2	CENTENE CORP			1.2	2 C FE	94,0000	75,362	71,440	76,000	75,583	0	75	0	0	4.250	4.374	JD	144	3,230	11/21/2019	02/15/2027
15135B-AT-8	CENTENE CORP			1.2	2 C FE	55,000	91,0000	50,050	55,000	55,000	0	0	0	0	4.625	4.625	JD	113	2,544	11/21/2019	12/15/2029
15135B-AV-3	CENTENE CORP			1.2	2 C FE	31,000	84,2500	26,118	31,000	31,000	0	0	0	0	3.375	3.375	FA	395	1,046	02/05/2020	02/15/2030
15135U-AW-9	CENOVUS ENERGY INC CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	2 C FE	270,919	80,2793	228,796	285,000	272,022	0	1,102	0	0	2.650	3.235	JJ	3,483	3,911	02/03/2022	01/15/2032
15189X-AX-6	CENTRAL GARDEN & PET CO			1.2	3 B FE	234,250	92,0000	194,340	237,000	194,340	(40,115)	191	0	0	4.125	4.274	AO	1,657	9,776	03/29/2022	04/30/2031
156504-AL-6	CENTURY COMMUNITIES INC			1.2	3 C FE	770,000	95,0000	712,500	750,000	712,500	(41,399)	(7,132)	0	0	6.750	6.206	JD	4,219	42,188	07/05/2022	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC			1.2	3 C FE	371,688	78,6250	314,500	400,000	314,500	(59,656)	2,468	0	0	3.875	5.022	FA	5,856	10,527	03/28/2022	08/15/2029
156700-AM-8	LUMEN TECHNOLOGIES INC			1	4 B FE	727,716	67,7500	482,380	712,000	482,380	(244,370)	(324)	0	0	7.600	7.382	MS	15,933	54,112	05/27/2020	09/15/2039
156700-BB-1	LUMEN TECHNOLOGIES INC			1.2	4 A FE	231,113	86,5000	198,085	229,000	198,085	(32,150)	(280)	0	0	5.125	4.916	FA	4,434	11,736	09/22/2020	12/15/2026
156700-BD-7	LUMEN TECHNOLOGIES INC			1.2	4 A FE	220,000	69,2500	152,350	220,000	152,350	(60,500)	0	0	0	4.500	4.500	JJ	4,565	9,900	11/23/2020	01/15/2029
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL			1.2	3 B FE	54,000	88,0000	47,520	54,000	47,520	(6,480)	0	0	0	3.750	3.749	MS	596	2,025	03/08/2021	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1.2	3 B FE	54,000	86,7500	46,845	54,000	46,845	(7,155)	0	0	0	4.000	3.999	MS	636	2,160	03/08/2021	03/15/2031
161150-AF-7	CHART INDUSTRIES INC			1.2	4 A FE	244,679	100,2500	248,620	248,000	244,690	0	10	0	0	7.500	7.750	JJ	465	0	12/08/2022	01/01/2030
161150-AG-5	CHART INDUSTRIES INC			1.2	4 B FE	124,395	102,1250	129,699	127,000	124,402	0	6	0	0	9.500	9.875	JJ	302	0	12/08/2022	01/01/2031
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2 C FE	596,346	90,5689	511,714	565,000	585,568	0	(3,859)	0	0	3.750	2.943	FA	8,004	21,188	03/09/2020	02/15/2028
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2 C FE	19,794	80,3208	16,064	20,000	19,813	0	5	0	0	5.375	5.445	MN	179	1,075	09/11/2017	05/01/2047
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2 C FE	847,787	98,9768	831,405	840,000	841,636	0	(1,513)	0	0	4.500	4.302	FA	15,750	37,800	09/14/2018	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2 C FE	644,828	94,2606	513,720	545,000	622,887	0	(11,951)	0	0	5.050	2.470	MS	6,957	27,523	02/22/2021	03/30/2029
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2 C FE	399,822	74,1224	318,726	430,000	402,161	0	2,314	0	0	2.300	3.113	FA	4,121	6,498	02/03/2022	02/01/2032
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2 C FE	104,616	85,9638	90,262	105,000	104,640	0	24	0	0	4.400	4.442	AO	1,155	2,515	03/10/2022	04/01/2033
163851-AF-5	CHEMOURS CO			1.2	4 A FE	244,800	89,2500	218,663	245,000	218,663	(26,163)	26	0	0	5.750	5.763	MN	1,800	14,088	02/11/2022	11/15/2028
163851-AH-1	CHEMOURS CO			1.2	4 A FE	511,344	81,0000	445,500	550,000	445,500	(69,368)	3,434	0	0	4.625	5.749	MN	3,250	25,438	03/08/2022	11/15/2029
164110-AG-6	CHENIERE ENERGY PARTNERS LP			1.2	2 C FE	90,760	91,0000	91,900	90,000	90,559	0	(65)	0	0	4.500	4.393	AO	1,013	4,050	07/09/2020	10/01/2029
164110-AK-7	CHENIERE ENERGY PARTNERS LP			1.2	2 C FE	605,000	85,0000	514,250	605,000	605,000	0	0	0	0	4.000	3.999	MS	8,067	24,200	02/25/2021	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC			1.2	3 A FE	1,199,000	90,7500	1,088,093	1,199,000	1,088,093	(110,908)	0	0	0	4.625	4.624	AO	11,707	55,454	09/15/2020	10/15/2028
165167-DF-1	CHESAPEAKE ENERGY CORP			1.2	3 B FE	125,000	96,7500	120,938	125,000	120,938	(4,063)	0	0	0	5.500	5.499	FA	2,865	8,875	02/02/2021	02/01/2026
165167-DG-9	CHESAPEAKE ENERGY CORP			1.2	3 B FE	474,188	94,2500	447,688	475,000	447,688	(26,548)	48	0	0	5.875	5.906	FA	11,628	8,813	08/16/2022	02/01/2029

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
166756-AR-7	CHEVRON USA INC			1,2	1, D FE	327,298	96,693.00	299,748	310,000	321,209	0	(2,141)	0	0	3.850	3.034	JJ	5,503	11,935	01/28/2020	01/15/2028
167885-A@-1	CHICAGO PARKING METERS, LLC				2, C PL	3,000,000	96,950.00	2,908,500	3,000,000	3,000,000	0	0	0	0	4.930	4.934	MS	37,386	110,925	01/30/2019	12/30/2025
16829@-AF-0	CHICK-FIL-A, INC				2, B	1,000,000	81,370.00	813,700	1,000,000	1,000,000	0	0	0	0	1.970	1.970	N/A	3,393	19,700	10/29/2020	10/29/2029
16829@-AG-8	CHICK-FIL-A, INC				2, B	1,000,000	78,500.00	785,000	1,000,000	1,000,000	0	0	0	0	2.090	2.090	N/A	14,049	10,450	10/29/2020	10/29/2030
17027N-AB-8	CHOBANI LLC			2	4, C FE	128,750	86,375.00	107,969	125,000	107,969	(19,347)	(336)	0	0	4.625	4.265	MN	739	5,781	03/09/2021	11/15/2028
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION, INC				1, G	1,000,000	94,100.00	941,000	1,000,000	1,000,008	0	8	0	0	4.010	4.009	N/A	11,807	20,050	01/01/2012	03/15/2032
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION, INC				1, G	931,429	64,060.00	596,673	931,429	931,429	0	0	0	0	2.910	2.910	MN	4,292	27,354	10/26/2020	10/30/2050
171484-AG-3	CHURCHILL DOWNS INC			1,2	4, A FE	156,150	94,750.00	142,125	150,000	142,125	(10,783)	(1,592)	0	0	5.500	4.470	AO	2,063	9,625	04/30/2021	04/01/2027
172967-JT-9	CITIGROUP INC				2, B FE	264,695	98,227.90	245,570	250,000	254,635	0	(1,786)	0	0	4.400	3.599	JD	642	11,000	10/31/2016	06/10/2025
172967-KJ-9	CITIGROUP INC				2, B FE	670,389	98,292.60	619,243	630,000	646,726	0	(4,854)	0	0	4.600	3.708	MS	9,016	28,980	09/25/2017	03/09/2026
172967-KY-6	CITIGROUP INC			1,2	1, G FE	422,550	92,843.00	408,509	440,000	430,687	0	0	0	0	3.200	3.803	AO	2,738	14,080	03/06/2019	10/21/2026
172967-LD-1	CITIGROUP INC			1,2,5	1, G FE	3,718,211	93,891.60	3,286,206	3,500,000	3,679,958	0	(38,253)	0	0	3.887	2.535	JJ	64,621	68,023	02/02/2022	01/10/2028
172967-LP-4	CITIGROUP INC			1,2,5	1, G FE	1,324,947	91,893.20	1,281,910	1,395,000	1,351,829	0	6,790	0	0	3.668	4.301	JJ	22,315	51,169	10/22/2018	07/24/2028
172967-LZ-2	CITIGROUP INC			1,2,5	1, G FE	1,262,738	99,260.90	1,240,761	1,250,000	1,251,212	0	(2,825)	0	0	4.044	3.806	JD	4,213	50,550	08/29/2018	06/01/2024
172967-ME-8	CITIGROUP INC			1,2,5	1, G FE	2,298,296	90,147.50	1,983,245	2,200,000	2,287,579	0	(10,717)	0	0	3.980	3.267	MS	24,565	87,560	02/22/2022	03/20/2030
172967-ML-2	CITIGROUP INC			1,2,5	1, G FE	184,827	82,158.80	172,533	210,000	185,833	0	1,005	0	0	2.666	4.378	JJ	2,364	0	08/11/2022	01/29/2031
172967-MP-3	CITIGROUP INC			1,2,5	1, G FE	599,941	92,070.10	501,782	545,000	594,499	0	(5,442)	0	0	4.412	3.008	MS	6,078	24,045	02/03/2022	03/31/2031
172967-MY-4	CITIGROUP INC			1,2,5	1, G FE	65,000	79,326.30	51,562	65,000	65,000	0	0	0	0	2.561	2.561	MN	277	1,665	04/27/2021	05/01/2032
172967-NG-2	CITIGROUP INC			1,2,5	1, G FE	1,000,000	90,151.60	901,516	1,000,000	1,000,000	0	0	0	0	3.070	3.071	FA	10,830	15,862	02/16/2022	02/24/2028
172967-NU-1	CITIGROUP INC			1,2,5	1, G FE	1,228,013	94,146.20	1,143,876	1,215,000	1,227,387	0	(626)	0	0	4.910	4.774	MN	6,131	29,828	05/20/2022	05/24/2033
17308C-C5-3	CITIGROUP INC			1,2,5	1, G FE	605,540	84,371.50	480,918	570,000	598,504	0	(3,822)	0	0	2.976	2.185	MN	2,639	16,963	02/22/2021	11/05/2030
17327C-AQ-6	CITIGROUP INC			1,2,5	1, G FE	55,000	80,855.50	44,471	55,000	55,000	0	0	0	0	3.057	3.057	JJ	729	841	01/18/2022	01/25/2033
173280-AN-1	CGCMT 2020-420K X - CMBS				1, B FE	256,095	5,157.80	188,518	0	196,608	0	(20,826)	0	0	0.801	4.055	MON	2,441	30,969	11/19/2020	11/13/2042
174010-AQ-4	CITIZENS BANK NA			2	2, A FE	976,937	99,665.90	976,726	980,000	979,836	0	717	0	0	3.700	3.771	MS	9,266	36,260	10/26/2018	03/29/2023
17858P-A@-0	CITY OF HOPE				1, F FE	2,500,000	101,370.00	2,534,250	2,500,000	2,500,000	0	0	0	0	5.810	5.811	MN	6,456	0	11/10/2022	11/15/2027
18055#-BH-4	CLARION LION PROPERTIES FUND HOLDINGS, L				1, G	4,000,000	90,950.00	3,638,000	4,000,000	4,000,000	0	0	0	0	3.750	3.750	JJ	69,167	150,000	07/15/2019	07/15/2029
18055#-BR-2	CLARION LION PROPERTIES FUND HOLDINGS, L				1, G	2,000,000	89,723.50	1,794,469	2,000,000	2,000,000	0	0	0	0	4.280	4.280	N/A	35,191	0	08/03/2022	08/01/2032
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP			1,2	4, B FE	418,200	85,250.00	434,775	510,000	421,488	0	3,363	91,147	0	3.875	7.819	JD	55	19,763	11/02/2021	07/01/2028
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4, B FE	228,140	86,500.00	211,925	245,000	211,925	(21,492)	2,041	0	0	5.125	6.296	FA	4,743	12,556	03/24/2020	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	5, B FE	63,325	72,875.00	61,944	85,000	61,944	(2,066)	816	15,315	0	7.750	14.622	AO	1,391	5,309	07/26/2022	04/15/2028
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	5, B FE	46,400	71,625.00	45,840	64,000	45,840	(999)	414	17,956	0	7.500	13.965	JD	400	4,800	05/18/2021	06/01/2029
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC			1,2	3, B FE	183,990	92,375.00	162,580	176,000	162,580	(19,825)	(644)	0	0	4.750	4.216	MS	2,462	8,360	06/17/2021	03/15/2028
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC			1,2	3, B FE	130,364	93,250.00	110,723	133,000	110,723	(21,915)	(30)	0	0	3.750	3.717	FA	1,884	4,988	04/16/2021	02/15/2031
185899-AG-6	CLEVELAND-CLIFFS INC			1,2	3, B FE	718,699	99,875.00	688,139	689,000	688,024	(22,273)	(8,114)	0	0	6.750	5.165	MS	13,694	46,508	01/31/2022	03/15/2026
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO			1	2, A FE	303,054	100,193.20	265,512	265,000	278,119	0	(7,839)	0	0	5.500	2.370	FA	5,506	14,575	09/25/2019	08/15/2024
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS INC			1,2	4, B FE	144,733	95,250.00	137,160	144,000	137,160	(7,511)	(61)	0	0	6.625	6.533	AO	2,014	4,823	04/05/2022	04/15/2029
192714-AD-5	HOLBURN SA			2	2, B FE	1,014,015	87,736.00	883,502	1,007,000	1,012,220	0	(638)	0	0	3.150	3.067	MS	10,133	31,721	03/06/2020	03/06/2030
197677-AJ-6	HCA INC				3, A FE	201,469	104,750.00	183,313	175,000	183,313	(10,363)	(3,315)	1,028	0	7.050	4.599	JD	1,028	12,338	07/27/2020	12/01/2027
20030N-DA-6	COMCAST CORP			1,2	1, G FE	1,290,680	86,783.90	1,089,138	1,255,000	1,283,798	0	(3,833)	0	0	2.650	2.286	FA	13,857	33,258	03/10/2021	02/01/2030
201723-AQ-6	COMMERCIAL METALS CO			1,2	3, A FE	125,000	88,000.00	110,000	125,000	110,000	(15,000)	0	0	0	4.125	4.125	JJ	2,378	2,392	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1,2	3, A FE	299,344	86,500.00	259,500	300,000	259,500	(39,905)	61	0	0	4.375	4.401	MS	3,865	8,276	01/24/2022	03/15/2032
20268J-AB-9	COMMONSPIRIT HEALTH			1,2	1, G FE	1,562,222	87,440.00	1,350,074	1,544,000	1,558,678	0	(2,162)	0	0	3.347	3.174	AO	12,919	51,678	05/06/2021	10/01/2030
20268J-AF-0	COMMONSPIRIT HEALTH			1,2	1, G FE	95,042	82,645.20	118,125	115,000	117,595	0	(322)	0	0	2.782	2.440	AO	800	3,199	05/06/2021	10/01/2029
20268J-AK-9	COMMONSPIRIT HEALTH			1,2	1, G FE	200,000	102,249.20	204,498	200,000	200,000	0	0	0	0	6.073	6.073	MN	2,227	0	10/18/2022	11/01/2027
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1, F FE	319,833	83,907.20	276,894	330,000	320,872	0	1,039	0	0	2.200	2.626	MS	2,420	7,260	02/03/2022	03/01/2030
203372-AX-5	COMMSCOPE INC			1,2	4, B FE	194,400	80,625.00	193,500	240,000	193,500	(197)	1,237	46,054	0	4.750	8.430	MS	3,800	11,653	08/13/2021	09/01/2029
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC			1,2	5, A FE	209,517	91,000.00	194,740	214,000	194,740	(15,758)	590	0	0	6.000	6.258	JD	571	12,840	11/08/2018	06/15/2025
20338H-AB-9																					

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
203380-AD-5	COMMSCOPE INC.			1,2	4 B FE	97,413	91,8750	89,119	97,000	89,119	(8,063)	(93)	0	0	6.000	5.880	MS	1,940	5,820	10/28/2020	03/01/2026
20557#-AF-8	COMPUTERSHARE, INC.				2 B	1,000,000	96,9400	969,400	1,000,000	1,000,000	0	0	0	0	4.220	4.219	MN	4,806	42,200	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE, INC.				2 B	2,000,000	94,0600	1,881,200	2,000,000	2,000,000	0	0	0	0	4.360	4.359	MN	9,931	87,200	11/20/2018	11/20/2028
205768-AS-3	COMSTOCK RESOURCES INC.			2	4 A FE	476,438	90,0000	405,000	450,000	405,000	(65,600)	(4,372)	0	0	6.750	5.482	MS	10,125	30,375	06/21/2021	03/01/2029
205768-AT-1	COMSTOCK RESOURCES INC. CONDUENT BUSINESS SERVICES LLC.			1,2	4 A FE	383,110	86,2500	327,750	380,000	327,750	(55,049)	(310)	0	0	5.875	5.745	JJ	10,294	23,379	01/07/2022	01/15/2030
20679L-AB-7	CONNECT FINCO SARL			1,2	4 A FE	241,475	81,7500	197,835	242,000	197,835	(40,765)	.66	0	0	6.000	6.033	MN	2,420	15,165	12/21/2021	11/01/2029
20752T-AA-2	CONSTELLATION BRANDS INC.			1,2	4 A FE	2,045	92,3750	1,848	2,000	1,848	(174)	(5)	0	0	6.750	6.420	AO	34	135	09/24/2019	10/01/2026
21036P-BH-0	CONSTELLATION BRANDS INC.			1,2	2 C FE	44,800	79,7015	35,866	45,000	44,826	0	19	0	0	2.250	2.300	FA	422	1,027	07/21/2021	08/01/2031
210383-AG-0	CONSTELLUM SE			1,2	4 B FE	769,215	95,7500	764,085	798,000	757,321	(9,556)	(1,123)	0	0	5.875	7.239	FA	17,711	23,383	10/18/2022	02/15/2026
21039C-AA-2	CONSTELLUM SE			1,2	4 B FE	268,390	91,3750	243,971	267,000	243,971	(24,160)	(224)	0	0	5.625	5.501	JD	668	15,019	02/22/2022	06/15/2028
210518-DH-0	CONSUMERS ENERGY COMPANY				1 E	2,000,000	85,1700	1,703,400	2,000,000	2,000,000	0	0	0	0	3.180	3.180	N/A	16,430	63,600	09/28/2017	09/28/2032
210518-DP-8	CONSUMERS ENERGY CO.			1,2	1 E FE	114,914	91,4112	105,123	115,000	114,917	0	0	0	0	3.600	3.609	FA	1,610	0	08/01/2022	08/15/2032
210518-EH-9	CONSUMERS ENERGY COMPANY				1 E	2,000,000	85,1500	1,703,000	2,000,000	2,000,000	0	0	0	0	3.180	3.180	MN	8,127	63,600	11/15/2017	11/15/2032
212015-AL-5	CONTINENTAL RESOURCES INC			1,2	2 C FE	32,012	99,5000	30,845	31,000	31,011	0	(290)	0	0	4.500	3.538	AO	295	1,395	05/21/2019	04/15/2023
212015-AU-5	CONTINENTAL RESOURCES INC CORNERSTONE BUILDING BRANDS INC.			1,2	2 C FE	30,000	86,0000	25,800	30,000	30,000	0	0	0	0	2.268	2.268	MN	87	667	11/09/2021	11/15/2026
21925D-AA-7	CORPORACION INMOBILIARIA VESTA SAB DE CV			1,2	5 A FE	238,955	70,3750	158,344	225,000	158,344	(76,353)	(3,824)	0	0	6.125	4.192	JJ	6,355	13,781	12/13/2021	01/15/2029
21989D-AA-0	CORPORATE OFFICE PROPERTIES LP.			1,2	2 C FE	94,005	75,0282	71,277	95,000	94,167	0	.91	0	0	2.750	2.870	AO	552	2,613	03/03/2021	04/15/2031
22003B-AM-8	COTY INC.			1,2	4 C FE	160,065	96,0000	140,160	146,000	140,160	(8,548)	(1,031)	0	0	6.500	5.583	AO	2,003	9,490	10/25/2021	04/15/2026
222070-AE-4	COTY INC.			1,2	3 C FE	173,000	95,0000	164,350	173,000	164,350	(8,650)	0	0	0	5.000	4.998	AO	1,826	8,650	04/16/2021	04/15/2026
22282E-AJ-1	COVANTA HOLDING CORP.			1,2	4 B FE	82,950	80,1250	84,131	105,000	83,458	0	428	23,186	0	5.000	8.728	MS	1,750	5,250	11/18/2021	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP.			1,2	4 B FE	135,785	81,0000	108,540	134,000	108,540	(27,069)	(176)	0	0	4.875	4.670	JD	544	6,551	01/05/2022	12/01/2029
224044-CJ-4	COX COMMUNICATIONS INC.			1,2	2 B FE	408,622	93,0191	362,774	390,000	402,344	0	(2,544)	0	0	3.500	2.728	FA	5,157	13,650	02/03/2022	08/15/2027
225401-AU-2	CREDIT SUISSE GROUP AG.			1,2,5	2 B FE	750,000	69,2638	519,479	750,000	750,000	0	0	0	0	3.091	3.091	MN	3,027	23,183	05/10/2021	05/14/2032
225401-AV-0	CREDIT SUISSE GROUP AG.			1,2,5	2 B FE	900,000	91,8898	827,008	900,000	900,000	0	0	0	0	6.442	6.446	FA	22,386	0	08/08/2022	08/11/2028
225401-AZ-1	CREDIT SUISSE GROUP AG. CREDIT SUISSE GROUP FUNDING (GUERNSEY) L.			2,5	2 B FE	482,145	88,2783	441,392	500,000	482,527	0	382	0	0	6.537	7.010	FA	12,620	0	09/01/2022	08/12/2033
225433-AT-8	CREDIT SUISSE AG.				3 A FE	2,424,663	2,122,919	2,122,919	2,200,000	2,122,919	(102,265)	(40,331)	0	0	6.500	4.552	FA	56,803	143,000	11/27/2019	08/08/2023
22576C-EH-4	CRESCENT POINT ENERGY CORP.			1,2	2 C FE	2,000,000	100,0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.780	3.785	N/A	50,610	75,600	06/01/2013	06/12/2023
22788C-AA-3	CROWDSTRIKE HOLDINGS INC.			1,2	3 C FE	199,900	84,2500	166,815	198,000	166,815	(28,512)	(198)	0	0	3.000	2.876	FA	2,444	5,940	01/13/2021	02/15/2029
228187-AB-6	CROWN AMERICAS LLC.			1,2	3 B FE	217,756	97,0000	216,310	223,000	216,310	(1,926)	0	0	0	4.750	5.513	FA	4,414	0	08/26/2022	02/01/2026
22822R-BD-1	CROCAS 2015-2 C25 - RMBS.				1 F FE	813,843	96,5463	772,370	800,000	802,993	0	(3,351)	0	0	3.663	3.226	MON	1,302	29,304	06/26/2017	05/15/2045
22822V-AB-7	CROWN CASTLE INC.			1,2	2 B FE	610,612	97,7138	543,289	556,000	588,510	0	(10,895)	0	0	4.450	2.325	FA	9,347	24,742	03/10/2021	02/15/2026
22822V-AH-4	CROWN CASTLE INC.			1,2	2 B FE	281,920	93,0958	232,740	250,000	272,097	0	(4,814)	0	0	3.650	1.569	MS	3,042	9,125	12/09/2020	09/01/2027
22822V-AJ-0	CROWN CASTLE INC.			1,2	2 B FE	219,164	98,8767	222,473	225,000	224,244	0	1,369	0	0	3.150	3.787	JJ	3,268	7,088	01/29/2019	07/15/2023
22822V-AT-8	CROWN CASTLE INC.			1,2	2 B FE	300,781	80,0301	260,098	325,000	300,919	0	2,138	0	0	2.250	3.372	JJ	3,372	3,656	02/04/2022	01/15/2031
22822V-AW-1	CROWN CASTLE INC.			1,2	2 B FE	194,115	79,0616	154,170	195,000	194,269	0	.83	0	0	2.100	2.150	AO	1,024	4,095	02/08/2021	04/01/2031
22822V-AZ-4	CROWN CASTLE INC.			1,2	2 B FE	4,988	91,0851	4,554	5,000	4,990	0	2	0	0	2.900	2.952	MS	.43	.77	03/02/2022	03/15/2027
228701-AF-5	CROWNROCK LP.			1,2	3 C FE	221,000	96,5000	410,125	425,000	332,117	0	25,267	0	0	5.625	15.610	AO	5,047	23,906	07/03/2018	10/15/2025
228701-AG-3	CROWNROCK LP.			1,2	3 C FE	83,000	89,5000	74,285	83,000	74,285	(8,715)	0	0	0	5.000	4.999	MN	692	4,150	04/13/2021	05/01/2029
22966R-AH-9	CUBESMART LP. CUSHMAN & WAKEFIELD US BORROWER LLC.			1,2	2 B FE	59,709	82,4729	49,484	60,000	59,753	0	.39	0	0	2.250	2.250	JD	620	1,406	11/18/2021	11/15/2028
23166M-AA-1	DCP MIDSTREAM OPERATING LP.			1,2	3 C FE	163,000	95,3750	155,461	163,000	155,461	(7,539)	0	0	0	6.750	6.748	MN	1,406	11,003	05/19/2020	05/15/2028
23311R-AA-4	DCP MIDSTREAM OPERATING LP.			1	2 C FE	126,900	101,2500	237,938	235,000	132,159	0	2,189	0	0	6.750	13.766	MS	4,671	15,863	02/14/2018	09/15/2037
23311V-AG-2	DCP MIDSTREAM OPERATING LP.			1,2	2 C FE	378,312	98,8750	457,791	463,000	421,073	0	12,285	0	0	5.375	9.393	JJ	11,475	13,545	10/18/2022	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP.			1,2	2 C FE	211,033	96,2500	322,438	335,000	235,945	0	10,044	0	0	5.125	11.874	MN	2,194	17,169	05/08/2019	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP.			1,2	2 C FE	220,000	99,5000	218,900	220,000	220,000	0	0	0	0	5.625	5.624	JJ	5,706	12,375	06/17/2020	07/15/2027
233331-BD-8	DTE ENERGY CO.			1,2	2 B FE	700,049	97,8212	684,748	700,000	700,048	0	(1)	0	0	4.220	4.213	MN	4,923	7,117	08/03/2022	11/01/2024
23338V-AR-7	DTE ELECTRIC CO.			1,2	1 E FE	298,155	77,9872	233,962	300,000	298,186	0	.31	0	0	3.650	3.684	MS	3,650	5,688	02/16/2022	03/01/2052
23345M-AA-5	DT MIDSTREAM INC.			1,2	3 A FE	101,411	85,0000	85,850	101,000	85,850	(15,474)	(42)	0	0	4.125	4.068	JD	185	4,166	05/25/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC.			1,2	3 A FE	39,000	83,5000	32,565	39,000	32,565	(6,435)	0	0	0	4.375	4.375	JD	.76	1,706	05/25/2021	06/15/2031
235822-																					

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
235825-AF-3	DANA INC.			1,2	3, B FE	788,813	92,6250	762,304	823,000	762,304	(34,017)	2,988	0	0	5.375	5.921	MM	5,652	44,236	08/06/2020	11/15/2027
235825-AG-1	DANA INC.			1,2	3, B FE	519,128	92,0000	451,720	491,000	451,720	(55,355)	(6,529)	0	0	5.625	4.092	JD	1,228	27,619	01/31/2022	06/15/2028
235825-AH-9	DANA INC.			1,2	3, B FE	100,000		79,000	100,000	79,000	(21,000)	0	0	0	4.250	4.249	MS	1,417	4,250	04/29/2021	09/01/2030
235825-AJ-5	DANA INC.			1,2	3, B FE	397,000	81,1250	322,066	397,000	322,066	(73,941)	0	0	0	4.500	4.498	FA	6,749	12,952	11/15/2021	02/15/2032
237266-AH-4	DARLING INGREDIENTS INC			1,2	3, A FE	62,560	96,8750	62,000	64,000	62,000	(577)	17	0	0	5.250	5.842	AO	709	0	12/08/2022	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC				3, A FE	35,060	98,2500	34,388	35,000	34,388	(671)	(2)	0	0	6.000	5.972	JD	93	1,085	08/15/2022	06/15/2030
23918K-AS-7	DAVITA INC.			1,2	4, A FE	1,131,148	80,5000	937,825	1,165,000	932,356	(197,198)	(458)	0	0	4.625	5.066	JD	4,490	49,256	11/16/2022	06/01/2030
23918K-AT-5	DAVITA INC.			1,2	4, A FE	1,526,167	74,5000	1,170,395	1,571,000	1,170,395	(342,516)	3,577	0	0	3.750	4.111	FA	22,256	57,975	05/16/2022	02/15/2031
24703T-AA-4	DELL INTERNATIONAL LLC			1,2	2, B FE	210,646	100,0149	200,030	200,000	200,676	0	(2,301)	0	0	5.450	4.254	JD	484	10,900	04/23/2018	06/15/2023
251526-CC-1	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2, A FE	1,000,000	96,5364	965,364	1,000,000	1,000,000	0	0	0	0	2.222	2.223	MS	6,357	22,220	09/10/2020	09/18/2024
251526-CF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2, C FE	200,000	73,5179	147,036	200,000	200,000	0	0	0	0	3.729	3.730	JJ	3,460	7,458	01/11/2021	01/14/2032
25160P-AJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2, A FE	1,810,467	99,4824	1,790,683	1,800,000	1,809,078	0	(1,389)	0	0	6.119	5.904	JJ	51,094	0	07/25/2022	07/14/2026
25162V-AA-0	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU				1, G PL	1,754,250	82,6500	1,449,888	1,754,250	1,754,250	0	0	0	0	3.012	3.012	N/A	8,219	52,838	03/18/2021	05/05/2035
25163K-AA-3	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU				1, G	1,000,000	77,4300	774,300	1,000,000	1,000,000	0	0	0	0	2.396	2.396	FMAN	3,727	23,960	09/22/2021	08/05/2035
25163L-AA-1	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU				1, G PL	2,000,000	100,0000	2,000,000	2,000,000	2,000,000	0	0	0	0	5.402	5.403	N/A	27,310	0	09/29/2022	05/05/2036
25179M-BE-2	DEVON ENERGY CORP			1,2	2, B FE	64,900	99,1667	58,508	59,000	61,686	0	(2,074)	0	0	5.875	2.209	JD	154	3,466	06/09/2021	06/15/2028
25277L-AC-0	DIAMOND SPORTS GROUP LLC			1,2	6, FE	446	0,8750	446	51,000	446	0	1,652	15,486	0	6.625	250,000	FA	1,276	3,379	07/18/2019	08/15/2027
25277L-AF-3	DIAMOND SPORTS GROUP LLC			1,2	5, C FE	49,830	11,0000	49,830	453,000	49,830	0	31,409	208,079	0	5.375	96,070	FA	9,198	24,349	11/05/2020	08/15/2026
25278X-AM-1	DIAMONDBACK ENERGY INC			1,2	2, B FE	404,339	92,8750	352,925	380,000	396,463	0	(4,201)	0	0	3.250	2.041	JD	1,029	12,350	02/22/2021	12/01/2026
25278X-AR-0	DIAMONDBACK ENERGY INC			1,2	2, B FE	232,134	83,1946	195,507	232,398	232,398	0	253	0	0	3.125	3.280	MS	1,979	7,344	02/04/2022	03/24/2031
25461L-AA-0	DIRECTV FINANCIAL LLC			1,2	3, B FE	385,748	89,1250	337,784	379,000	337,784	(46,865)	(1,015)	0	0	5.875	5.505	FA	8,412	23,070	12/09/2021	08/15/2027
254709-AL-2	DISCOVER FINANCIAL SERVICES			2,2	2, C FE	209,756	96,0368	201,677	210,000	209,945	0	32	0	0	3.750	3.763	MS	2,559	7,875	03/02/2015	03/04/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC			1,2	2, C FE	219,877	97,3036	214,068	220,000	219,980	0	23	0	0	3.800	3.807	MS	2,508	8,360	06/26/2017	03/13/2024
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2, C FE	951,754	86,7012	884,352	1,020,000	947,786	0	(1,349)	0	0	4.125	5.334	MM	5,376	29,391	10/24/2022	05/15/2029
25470M-AG-4	DISH NETWORK CORP			1,2	4, A FE	196,800	102,5000	188,488	192,000	188,557	0	69	0	0	11.750	12.250	MM	2,883	0	11/07/2022	11/15/2027
25470X-AY-1	DISH DBS CORP			1,2	4, C FE	1,712,611	80,7500	1,497,913	1,855,000	1,497,913	(281,869)	16,663	0	0	7.750	9.090	JJ	71,881	136,013	01/24/2022	07/01/2026
25470X-BB-0	DISH DBS CORP			1,2	4, C FE	743,930	70,7500	682,030	964,000	676,906	(77,373)	10,381	0	0	7.375	12.818	JJ	35,548	17,626	07/26/2022	07/01/2028
25470X-BD-6	DISH DBS CORP			1,2	4, C FE	344,125	64,0000	224,000	350,000	224,000	(93,798)	624	0	0	5.125	5.391	JD	1,495	17,938	12/01/2021	06/01/2029
25470X-BE-4	DISH DBS CORP			1,2	4, A FE	146,000	83,5000	121,910	146,000	121,910	(24,090)	0	0	0	5.250	5.249	JD	639	7,771	11/10/2021	12/01/2026
25470X-BF-1	DISH DBS CORP			1,2	4, A FE	149,000	79,5000	118,455	149,000	118,455	(30,545)	0	0	0	5.750	5.749	JD	714	8,686	11/10/2021	12/01/2028
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST			1,2	4, C FE	1,163,564	96,0000	1,043,520	1,087,000	1,043,520	(64,153)	(25,286)	0	0	9.750	8.152	JD	4,710	87,861	06/30/2022	06/15/2025
25525P-AB-3	DIVERSIFIED HEALTHCARE TRUST			1,2	4, C FE	804,731	63,0000	567,000	900,000	567,000	(235,075)	4,206	0	0	4.375	5.886	MS	13,125	32,266	08/11/2022	03/01/2031
256677-AH-8	DOLLAR GENERAL CORP			1,2	2, B FE	9,900	80,5556	8,056	10,000	9,905	0	2	0	0	4.125	4.184	AO	101	413	04/01/2020	04/03/2050
256746-AJ-7	DOLLAR TREE INC			1,2	2, B FE	159,568	81,4848	130,376	160,000	159,611	0	40	0	0	2.650	2.681	JD	353	4,240	11/29/2021	12/01/2031
25746U-DG-1	DOMINION ENERGY INC			1,2	2, B FE	341,861	88,1774	330,665	375,000	342,987	0	1,126	0	0	3.375	4.783	AO	3,164	6,328	09/09/2022	04/01/2030
25763H-AH-3	DONALDSON COMPANY, INC				1, G	1,000,000	82,5800	825,800	1,000,000	1,000,000	0	0	0	0	2.500	2.500	N/A	10,139	25,000	08/05/2021	08/05/2031
25763H-AJ-9	DONALDSON COMPANY, INC				1, G	2,000,000	87,1100	1,742,200	2,000,000	2,000,000	0	0	0	0	2.120	2.120	N/A	6,596	42,400	11/05/2021	11/05/2028
260543-CN-1	DOW CHEMICAL CO			1,2	2, A FE	12,987	99,4762	12,932	13,000	12,994	0	2	0	0	4.550	4.566	MM	51	592	11/28/2018	11/30/2025
26078J-AC-4	DUPONT DE NEMOURS INC			1,2	2, A FE	1,047,500	98,4733	984,733	1,000,000	1,021,093	0	(7,261)	0	0	4.493	3.668	MM	5,741	44,930	03/06/2019	11/15/2025
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1,2	1, F FE	59,779	95,1190	57,071	60,000	59,862	0	23	0	0	3.950	3.994	MM	303	2,370	11/05/2018	11/15/2028
26442C-BG-8	DUKE ENERGY CAROLINAS LLC			1,2	1, F FE	334,796	84,6884	283,706	335,000	334,812	0	17	0	0	2.850	2.857	MS	2,811	5,065	03/01/2022	03/15/2032
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1, F FE	304,942	93,2276	284,344	305,000	304,975	0	15	0	0	3.700	3.702	MS	11,285	5,065	08/06/2018	09/01/2028
26442U-AN-4	DUKE ENERGY PROGRESS LLC			1,2	1, F FE	423,882	88,9989	378,245	425,000	423,962	0	80	0	0	3.400	3.431	AO	3,613	7,787	03/14/2022	04/01/2032
26444H-AK-7	DUKE ENERGY FLORIDA LLC			1,2	1, F FE	728,898	81,0412	591,601	730,000	729,015	0	109	0	0	2.400	2.417	JD	779	18,153	11/29/2021	12/15/2031
26875P-AU-5	EOG RESOURCES INC			1,2	1, G FE	304,878	97,1472	296,299	305,000	304,922	0	27	0	0	4.375	4.379	AO	2,817	13,344	04/08/2020	04/15/2030
26884A-BD-4	ERP OPERATING LP			1,2	1, G FE	503,225	95,7133	497,709	520,000	513,341	0	2,598	0	0	3.375	3.936	JD	1,463	17,550	11/05/2018	06/01/2025
26884L-AL-3	EQT CORP			1,2	2, C FE	102,906	94,2500	102,347	100,000	102,347	42	(382)	0	0	5.000	4.503	JJ	2,306	5,000	06/25/2021	01/15/2029
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2, A FE	2,994,330	95,6300	2,868,900	3,000,000	2,998,261	0	693	0	0	3.800	3.822	MM	19,000	114,000	11/02/2015	11/01/2025
26884T-AT-9	ERAC USA FINANCE LLC			1,2	2, A FE	212,189	97,3668	219,075	225,000	222,702	0	2,684	0	0	2.700	3.962	MM	1,013	6,075	10/26/2018	11/01/2023
26885B-AC-4	EQM MIDSTREAM PARTNERS LP			1,2	3, C FE	50,813	88,7500	44,375	50,000	44,375	(6,227)	(95)	0	0	5.500	5.288	JJ	1,268	2,750	09/22/2020	07/15/2028
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1,2	3, C FE	61,000	96,7500	59,018	61,000	59,018	(1,983)	0	0	0	6.000	6.000	JJ	1,830	5,499	06/16/2020	07/01/2025

E10.25

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
26885B-AH-3	ECM MIDSTREAM PARTNERS LP			1,2	3, C FE	321,964	95,3750	300,431	315,000	300,431	(19,230)	(1,028)	0	0	6,500	6,071	JJ	10,238	20,475	09/22/2020	07/01/2027
26885B-AM-2	ECM MIDSTREAM PARTNERS LP			1,2	3, C FE	100,000	97,6250	100,000	100,000	97,625	(2,375)	0	0	0	7,500	7,501	JD	625	3,625	05/31/2022	06/01/2027
26885B-AN-0	ECM MIDSTREAM PARTNERS LP			1,2	3, C FE	100,000	95,7500	100,000	100,000	95,750	(4,250)	0	0	0	7,500	7,500	JD	625	3,625	05/31/2022	06/01/2030
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING BV		C	1,2	5, A FE	208,600	70,0000	208,600	298,000	208,600	(17,737)	12,209	33,820	0	7,500	20,952	MN	3,725	22,350	02/24/2022	05/01/2025
27409L-A*-4	THE EAST OHIO GAS COMPANY				1, G	900,000	108,1700	973,530	900,000	900,000	0	0	0	0	6,190	6,190	JD	2,321	0	10/20/2022	12/15/2032
278865-BM-1	ECOLAB INC.			1,2	1, G FE	399,848	80,2698	321,079	400,000	399,871	0	22	0	0	2,125	2,129	FA	3,542	5,336	12/06/2021	02/01/2032
278865-BP-4	ECOLAB INC.			1,2	1, G FE	228,625	102,1035	234,838	230,000	228,659	0	35	0	0	5,250	5,381	JJ	1,476	0	11/07/2022	01/15/2028
27900Q-AA-4	ECO MATERIAL TECHNOLOGIES INC.			1,2	4, B FE	388,000	97,0000	388,000	400,000	383,793	(4,500)	293	0	0	7,875	8,737	JJ	13,213	5,644	12/07/2022	01/31/2027
279158-AN-9	ECOPETROL SA		C	1,2	3, A FE	1,705,285	90,6250	1,328,563	1,466,000	1,328,563	(285,705)	(22,170)	0	0	6,875	4,699	AO	17,358	100,788	06/17/2021	04/29/2030
28228P-AA-9	EG GLOBAL FINANCE PLC		C	1,2	4, C FE	1,032,040	86,5000	878,840	1,016,000	878,840	(141,767)	(10,843)	0	0	6,750	5,449	MN	8,763	68,580	01/19/2022	02/07/2025
28368E-AD-8	KINDER MORGAN INC.			1	2, B FE	365,373	111,4173	334,252	300,000	347,930	0	(4,258)	0	0	7,800	5,445	FA	9,750	23,400	07/11/2018	08/01/2031
28368E-AE-6	KINDER MORGAN INC.			1	2, B FE	100,320	112,2983	87,593	78,000	94,116	0	(1,387)	0	0	7,750	4,894	JJ	2,787	6,045	02/06/2018	01/15/2032
28369S-BQ-6	EL PASO NATURAL GAS CO LLC			1	2, B FE	129,979	83,9205	109,097	130,000	129,980	0	1	0	0	3,500	3,502	FA	1,719	2,174	02/08/2022	02/15/2032
28470R-AH-5	CAESARS ENTERTAINMENT INC.			1,2	4, B FE	832,596	97,2500	804,258	827,000	803,054	(21,030)	(3,940)	0	0	6,250	6,155	JJ	25,844	26,781	10/03/2022	07/01/2025
28490Z-AF-0	ELDORADO GOLD CORP		C	1,2	4, A FE	875,000	87,0000	500,250	575,000	500,250	(74,750)	0	0	0	6,250	6,248	MS	11,979	36,437	08/12/2021	09/01/2029
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS, LLC				2, B	1,000,000	94,1100	941,100	1,000,000	1,000,000	0	0	0	0	3,270	3,269	N/A	9,447	32,700	03/04/2016	03/17/2026
28932W-AG-0	ELM ROAD GENERATING STATION SUPERCRITICAL			1	1, F FE	821,182	95,2400	782,094	821,182	821,201	0	19	0	0	4,673	4,672	JJ	17,268	38,374	01/12/2011	01/19/2031
29081P-AF-2	EMBOTELLADORA ANDINA SA		C	1,2	2, B FE	1,512,072	76,7500	1,151,250	1,500,000	1,511,417	0	(216)	0	0	3,950	3,904	JJ	26,333	59,250	01/31/2020	01/21/2050
29082K-AA-3	EMBECTA CORP.			1,2	4, A FE	507,594	85,0000	467,500	550,000	467,500	(41,913)	1,819	0	0	5,000	6,275	FA	10,389	10,278	11/02/2022	02/15/2030
29082K-AB-1	EMBECTA CORP.			2	4, A FE	73,888	89,0000	66,750	75,000	66,750	(7,213)	75	0	0	6,750	7,000	FA	1,913	1,884	03/23/2022	02/15/2030
29163V-AC-7	EMPIRE COMMUNITIES CORP.		C	1,2	4, C FE	105,938	90,5000	113,125	125,000	107,006	0	1,069	0	0	7,000	13,030	JD	389	4,375	10/13/2022	12/15/2025
29250N-AZ-8	ENBRIDGE INC.		C	1,2	2, A FE	736,546	87,3661	598,458	685,000	726,143	0	(5,727)	0	0	3,125	2,147	MN	2,735	21,406	03/01/2021	11/15/2029
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3, A FE	1,047,250	95,3750	953,750	1,000,000	953,750	(69,294)	(12,804)	0	0	5,750	4,308	JJ	24,118	43,125	08/16/2022	01/30/2028
29261A-AA-8	ENCOMPASS HEALTH CORP.			1,2	4, A FE	128,080	91,0000	116,480	128,000	116,480	(11,563)	(5)	0	0	4,500	4,492	FA	2,400	7,189	09/11/2019	02/01/2028
29272W-AD-1	ENERGIZER HOLDINGS INC.			1,2	4, B FE	968,972	85,7500	900,375	1,050,000	869,455	(89,450)	2,845	0	0	4,375	5,697	MS	11,612	39,375	09/27/2022	03/31/2029
29272W-AF-6	ENERGIZER HOLDINGS INC.			1,2	4, B FE	176,296	94,0000	173,900	185,000	171,097	(5,457)	257	0	0	6,500	7,596	JD	6,046	1,436	12/01/2022	12/31/2027
29273R-BD-0	ENERGY TRANSFER LP			1,2	2, C FE	1,704,728	96,9909	1,697,341	1,750,000	1,732,676	0	7,454	0	0	4,050	4,528	MS	20,869	70,875	01/15/2019	03/15/2025
29273R-BK-4	ENERGY TRANSFER LP			1,2	2, C FE	36,583	94,2913	33,002	35,000	35,958	0	(217)	0	0	4,200	3,468	AO	310	1,470	01/08/2020	04/15/2027
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV		C	1,2	2, A FE	208,694	73,4720	154,291	210,000	208,870	0	119	0	0	2,250	2,320	JJ	2,218	4,725	07/07/2021	07/12/2031
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		C	1,2	2, A FE	981,530	106,1556	1,061,556	1,000,000	981,791	0	261	0	0	7,500	7,769	AO	16,042	0	10/18/2022	10/14/2032
29278N-AF-0	ENERGY TRANSFER LP			1,2	2, C FE	224,762	96,4090	216,920	225,000	224,856	0	28	0	0	4,950	4,964	JD	495	11,138	10/22/2018	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP			1,2	2, C FE	389,890	96,9582	339,354	350,000	385,222	0	(4,667)	0	0	5,250	3,393	AO	3,879	18,375	02/03/2022	04/15/2029
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2, C FE	480,030	88,3622	415,302	470,000	479,055	0	(975)	0	0	3,750	3,443	MN	2,252	17,625	02/04/2022	05/15/2030
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I SARL		C	1,2	6, FE	109,020	75,5000	104,190	138,000	104,190	(2,070)	0	28,980	0	6,125	0,000	AO	819	10,248	03/11/2021	04/01/2029
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2, A FE	905,526	97,0198	873,178	900,000	901,829	0	(881)	0	0	3,750	3,639	FA	12,750	33,750	08/28/2018	02/15/2025
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2, A FE	180,737	88,1397	154,244	175,000	179,079	0	(579)	0	0	3,125	2,722	JJ	2,294	5,469	01/28/2020	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2, A FE	339,731	85,4510	290,533	340,000	339,787	0	31	0	0	2,800	2,810	JJ	3,993	9,520	01/06/2020	01/31/2030
29413X-AD-9	ENVIVA INC.			1,2	4, A FE	476,438	93,7500	421,875	450,000	421,875	(34,547)	(7,575)	0	0	6,500	4,816	JJ	13,488	29,250	05/27/2020	01/15/2026
29441W-AC-9	EQUATE PETROCHEMICAL BV		C	1,2	2, B FE	1,488,385	95,5776	1,433,664	1,500,000	1,495,010	0	1,248	0	0	4,250	4,345	MN	10,271	63,750	02/27/2017	11/03/2026
29444U-BE-5	EQUINIX INC.			1,2	2, B FE	624,435	87,0777	509,405	585,000	616,448	0	(4,341)	0	0	3,200	2,322	MN	2,236	18,720	02/22/2021	11/18/2029
29444U-BS-4	EQUINIX INC.			1,2	2, B FE	69,663	80,6576	56,460	70,000	69,714	0	31	0	0	2,500	2,555	MN	224	1,750	05/03/2021	05/15/2031
29717P-AV-9	ESSEX PORTFOLIO LP			1,2	2, A FE	454,338	78,9356	339,423	430,000	449,451	0	(1,957)	0	0	2,650	2,093	MS	3,355	11,395	06/17/2020	03/15/2032
29717P-AY-3	ESSEX PORTFOLIO LP			1,2	2, A FE	154,085	83,0752	128,767	155,000	154,318	0	127	0	0	1,700	1,790	MS	878	2,635	02/22/2021	03/01/2028
29977L-AA-9	EVERARC ESCROW SARL		C	1,2	4, B FE	533,844	80,1250	440,688	550,000	440,688	(94,739)	1,576	0	0	5,000	5,460	AO	4,660	28,111	02/17/2022	10/30/2029
30034T-AA-1	EVERI HOLDINGS INC.			1,2	4, A FE	134,799	85,7500	128,625	150,000	128,625	(6,982)	809	0	0	5,000	6,839	JJ	3,458	625	07/19/2022	07/15/2029
30036F-AA-9	EVERGY KANSAS CENTRAL INC			1,2	1, F FE	29,336	73,3404	29,336	40,000	39,847	0	5	0	0	3,450	3,472	AO	291	1,380	04/02/2020	04/15/2050
30040W-AE-8	EVERSOURCE ENERGY			1,2	2, A FE	269,816	91,9560	248,281	270,000	269,903	0	20	0	0	3,300	3,308	JJ	4,109	8,910	01/03/2018	01/15/2028
30040W-AK-4	EVERSOURCE ENERGY			1,2	2, A FE	94,973	77,8365	73,945	95,000	94,980	0	3	0								

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
302491-AU-9	FMC CORP			1,2	2, C FE	99,999	88,3730	88,373	100,000	100,003	0	3	0	0	3.450	3.450	A0	863	3,450	09/17/2019	10/01/2029
30251G-BD-8	FMC RESOURCES (AUGUST 2006) PTY LTD	C		1,2	3, A FE	160,000	92,8750	148,600	160,000	148,600	(11,400)	0	0	0	5.875	5.875	A0	1,984	4,804	04/07/2022	04/15/2030
30251G-BE-6	FMC RESOURCES (AUGUST 2006) PTY LTD	C		1,2	3, A FE	361,037	92,6250	343,639	371,000	340,882	(20,281)	126	0	0	6.125	6.498	A0	4,797	8,609	11/15/2022	04/15/2032
302635-AJ-6	FS KKR CAPITAL CORP			1	2, C FE	399,384	90,2738	361,095	400,000	399,636	0	204	0	0	1.650	1.702	A0	1,448	6,600	10/04/2021	10/12/2024
30303M-BD-7	META PLATFORMS INC			1,2	1, E FE	444,889	88,8749	395,493	445,000	444,894	0	6	0	0	3.850	3.853	FA	6,758	0	08/04/2022	08/15/2032
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	C		1,2	2, B FE	1,475,604	95,2850	1,429,275	1,500,000	1,477,964	0	2,359	0	0	4.850	5.171	A0	14,954	36,375	05/06/2022	04/17/2028
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS LTD	C		1,2	2, B FE	199,712	94,5638	189,128	200,000	199,720	0	8	0	0	5.625	5.644	FA	4,219	0	08/11/2022	08/16/2032
31428X-BF-2	FEDEX CORP			1,2	2, B FE	199,910	95,2195	190,439	200,000	199,960	0	18	0	0	3.250	3.256	A0	1,625	6,500	04/23/2019	04/01/2026
31428X-BP-0	FEDEX CORP			1,2	2, B FE	496,917	92,3688	480,318	520,000	506,693	0	2,319	0	0	3.400	3.957	FA	6,679	17,680	06/15/2018	02/15/2028
31556T-AA-7	FERTITTA ENTERTAINMENT LLC (NEVADA)			1,2	4, B FE	325,000	84,5000	274,625	325,000	274,625	(50,375)	0	0	0	4.625	4.625	JJ	6,931	7,015	01/12/2022	01/15/2029
318069-B*-1	FINNING INTERNATIONAL INC	C			2, A FE	1,000,000	99,0200	990,200	1,000,000	1,000,000	0	0	0	0	4.280	4.277	A0	10,462	42,800	04/02/2012	04/03/2024
335934-AP-0	FIRST QUANTUM MINERALS LTD	C		1,2	4, A FE	197,500	97,6250	195,250	200,000	195,250	(2,499)	249	0	0	6.500	7.519	MS	4,333	0	11/10/2022	03/01/2024
337738-AU-2	FISERV INC			1,2	2, B FE	613,921	90,5581	489,014	540,000	596,561	0	(8,498)	0	0	3.500	1.725	JJ	9,450	18,900	12/09/2020	07/01/2029
33834Y-AA-6	FIVE POINT OPERATING COMPANY LP			1,2	4, C FE	795,000	84,0000	840,000	1,000,000	808,519	0	11,971	200,160	0	7.875	16.530	MN	10,063	78,750	11/17/2021	11/15/2025
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2, B FE	249,800	76,7982	191,996	250,000	249,827	0	22	0	0	2.300	2.309	A0	1,438	5,782	09/15/2021	10/01/2031
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV	C		1,2	2, A FE	184,716	69,6902	125,442	180,000	184,464	0	(101)	0	0	3.500	3.358	JJ	2,888	6,300	06/22/2020	01/16/2050
34487#-AC-1	FOOTBALL CLUB TERMINAL NOTES 2029 TRUST				1, F FE	1,000,000	96,5400	965,400	1,000,000	1,000,000	0	0	0	0	3.820	3.862	N/A	21,141	77,461	10/20/2014	10/20/2026
34502*-AD-4	FOOTBALL CLUB TERMINAL NOTES 2032 TRUST				1, F FE	500,000	87,7900	438,950	500,000	500,000	0	0	0	0	3.560	3.561	N/A	16,564	18,047	08/29/2017	10/05/2032
345370-CQ-1	FORD MOTOR CO				3, B FE	1,476,341	72,5552	1,197,161	1,650,000	1,188,104	(297,777)	3,366	0	0	4.750	5.508	JJ	36,140	66,500	01/25/2022	01/15/2043
345370-CS-7	FORD MOTOR CO			2	3, B FE	1,516,531	77,0856	1,503,169	1,950,000	1,386,495	(143,686)	5,319	0	0	5.291	7.105	JD	6,592	103,175	04/30/2021	12/08/2046
345370-DB-3	FORD MOTOR CO			1,2	3, A FE	44,000	92,8455	40,852	44,000	40,852	(3,148)	0	0	0	6.100	6.100	FA	984	0	08/16/2022	08/19/2032
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC			1,2	3, A FE	167,616	82,4879	134,455	163,000	134,455	(32,312)	(417)	0	0	4.000	3.650	MN	869	6,520	12/07/2020	11/13/2030
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC			1,2	3, A FE	264,000	86,5183	228,408	264,000	228,408	(35,592)	0	0	0	2.700	2.700	FA	2,792	7,128	08/05/2021	08/10/2026
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC			1,2	3, A FE	111,985	93,4505	104,665	112,000	104,665	(7,336)	15	0	0	4.950	4.950	MN	508	3,696	03/23/2022	05/28/2027
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC			1,2	3, A FE	200,000	102,7031	205,406	200,000	200,000	0	0	0	0	7.350	7.350	MN	2,328	0	11/01/2022	11/04/2027
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3, A FE	252,650	93,5182	289,906	310,000	276,648	0	9,337	0	0	4.389	8.505	JJ	6,538	13,606	03/27/2020	01/08/2026
346232-AE-1	FORESTAR GROUP INC			1,2	3, C FE	313,863	85,7500	300,125	350,000	300,125	(16,011)	2,368	0	0	5.000	7.269	MS	5,833	9,375	08/05/2021	03/01/2028
346232-AF-8	FORESTAR GROUP INC			1,2	3, C FE	549,938	88,2500	485,375	550,000	485,375	(64,617)	16	0	0	3.850	3.850	MN	2,706	21,175	11/16/2021	05/15/2026
349553-AM-9	FORTIS INC	C		1,2	2, C FE	112,761	92,5682	114,785	124,000	118,196	0	1,403	0	0	3.055	4.422	A0	915	3,788	10/29/2018	10/04/2026
349553-D*-5	FORTIS INC				2, A	2,000,000	98,3400	1,966,800	2,000,000	2,000,000	0	0	0	0	3.950	3.950	N/A	39,719	39,500	06/30/2014	06/30/2024
34960P-AD-3	FTAI AVIATION LTD			1,2	3, C FE	351,375	85,0000	297,500	350,000	297,500	(53,643)	(159)	0	0	5.500	5.428	MN	3,208	19,250	09/22/2021	05/01/2028
35561R-AA-5	FRED HUTCHINSON CANCER CENTER			1,2	1, F FE	143,000	93,8431	134,196	143,000	143,000	0	0	0	0	4.966	4.966	JJ	3,570	0	06/23/2022	01/01/2052
35640Y-AF-4	FREEDOM MORTGAGE CORP			1,2	4, B FE	208,750	83,5000	208,750	250,000	208,750	(41,250)	0	0	0	7.625	7.621	MN	3,177	19,063	10/14/2020	05/01/2026
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	2, C FE	113,745	92,7500	128,923	139,000	121,061	0	2,809	0	0	4.125	7.159	MS	1,911	5,734	03/18/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC			1,2	2, C FE	190,000	91,1250	173,138	190,000	190,000	0	0	0	0	4.250	4.249	MS	2,692	8,075	02/19/2020	03/01/2030
35671D-CG-8	FREEPORT-MCMORAN INC			1,2	2, C FE	143,000	93,3750	133,526	143,000	143,000	0	0	0	0	4.375	4.374	FA	2,607	6,256	07/13/2020	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC			1,2	2, C FE	143,000	93,3750	133,526	143,000	143,000	0	0	0	0	4.625	4.624	FA	2,756	6,614	07/13/2020	08/01/2030
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4, B FE	103,000	86,8750	89,481	103,000	89,481	(13,519)	0	0	0	5.000	4.999	MN	858	5,150	11/19/2020	05/01/2028
35906A-BG-2	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	5, A FE	159,146	82,3750	130,976	159,000	130,976	(28,132)	(11)	0	0	6.750	6.735	MN	1,789	10,733	05/07/2021	05/01/2029
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	5, A FE	168,143	78,8750	132,510	168,000	132,510	(35,643)	16	0	0	6.000	5.980	JJ	4,648	7,616	10/05/2021	01/15/2030
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4, B FE	80,000	101,7500	81,400	80,000	80,000	0	0	0	0	8.750	8.750	MN	894	3,558	05/09/2022	05/15/2030
36143L-2A-2	GA GLOBAL FUNDING TRUST				1, F FE	1,809,414	89,1227	1,604,209	1,800,000	1,805,795	0	(1,848)	0	0	1.625	1.516	JJ	13,488	29,250	01/11/2021	01/15/2026
36143L-2G-9	GA GLOBAL FUNDING TRUST				1, F FE	999,720	87,9460	879,460	1,000,000	999,773	0	53	0	0	2.250	2.256	JJ	10,938	11,250	01/03/2022	01/06/2027

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
361448-AY-9.	GATX CORP.			1,2	2 B FE	515,015	92,8203	510,512	550,000	531,430	0	4,588	0	0	3,250	4,246	MS	5,263	17,875	03/06/2019	09/15/2026
36165R-AC-9.	GCC SAB DE CV			1,2	2 C FE	1,963,273	82,6250	1,650,021	1,997,000	1,965,499	0	2,227	0	0	3,614	3,813	AO	14,234	54,129	04/08/2022	04/20/2032
361680-AL-8.	GFL ENVIRONMENTAL INC.			1,2	4 C FE	100,000	86,0000	86,000	100,000	86,000	(12,000)	0	0	0	4,000	3,983	FA	1,667	4,000	09/21/2021	08/01/2028
361680-AP-9.	GFL ENVIRONMENTAL INC.			1,2	4 C FE	225,000	84,6250	190,406	225,000	190,406	(32,484)	0	0	0	4,375	4,374	FA	3,719	9,980	08/03/2021	08/15/2029
361841-AR-0.	GLP CAPITAL LP			1,2	2 C FE	64,594	80,0224	52,015	65,000	64,633	0	37	0	0	3,250	3,323	JJ	974	1,244	12/07/2021	01/15/2032
36258G-AA-5.	GUSAP III LP			1,2	2 C FE	1,534,274	92,9639	1,435,363	1,544,000	1,536,964	0	902	0	0	4,250	4,325	JJ	29,164	54,060	04/08/2022	01/21/2030
36264F-AB-7.	GSK CONSUMER HEALTHCARE CAPITAL US LLC			1,2	2 B FE	598,686	93,4040	560,424	600,000	598,875	0	189	0	0	3,375	3,423	MS	5,456	10,125	03/21/2022	03/24/2027
36264F-AL-5.	GSK CONSUMER HEALTHCARE CAPITAL US LLC			1,2	2 B FE	292,855	89,8212	264,973	295,000	293,071	0	216	0	0	3,375	3,492	MS	2,683	4,978	03/21/2022	03/24/2029
36267V-AG-8.	GE HEALTHCARE TECHNOLOGIES INC			1,2	2 B FE	699,986	102,8100	719,670	700,000	699,963	0	(23)	0	0	5,857	5,859	MS	4,442	0	11/09/2022	03/15/2030
364760-AP-3.	GAP INC			1,2	3 C FE	563,375	72,0000	432,000	600,000	431,379	(133,860)	2,639	0	0	3,625	4,543	AO	5,438	20,602	07/12/2022	10/01/2029
364760-AQ-1.	GAP INC			1,2	3 C FE	272,313	70,2500	193,188	275,000	193,188	(78,194)	237	0	0	3,875	3,994	AO	2,664	10,775	11/16/2021	10/01/2031
36485M-AK-5.	GARDA WORLD SECURITY CORP			1,2	4 B FE	288,878	88,5000	257,535	291,000	257,535	(31,038)	317	0	0	4,625	4,756	FA	5,084	13,459	06/29/2020	02/15/2027
36485M-AL-3.	GARDA WORLD SECURITY CORP			1,2	5 A FE	147,000	81,1250	119,254	147,000	119,254	(21,131)	0	0	0	6,000	5,999	JD	735	8,820	05/17/2021	06/01/2029
366651-AC-1.	GARTNER INC			1,2	3 A FE	232,222	93,0000	212,970	229,000	212,970	(17,730)	(680)	0	0	4,500	4,165	JJ	5,153	10,305	11/24/2020	07/01/2028
366651-AE-7.	GARTNER INC			1,2	3 A FE	219,000	86,1250	188,614	219,000	188,614	(30,386)	0	0	0	3,750	3,749	AO	2,053	8,213	09/14/2020	10/01/2030
366651-AG-2.	GARTNER INC			1,2	3 A FE	229,000	87,6250	200,661	229,000	200,661	(28,339)	0	0	0	3,625	3,625	JD	369	8,301	06/15/2021	06/15/2029
369550-BP-2.	GENERAL DYNAMICS CORP			1,2	1 G FE	223,730	84,1511	210,378	250,000	224,821	0	1,091	0	0	2,250	3,651	JD	469	2,813	07/26/2022	06/01/2031
370334-BZ-6.	GENERAL MILLS INC			1,2	2 B FE	326,540	94,8032	336,551	355,000	340,184	0	3,242	0	0	3,200	4,420	FA	4,449	11,360	06/15/2018	02/10/2027
37045V-AE-0.	GENERAL MOTORS CO			1	2 C FE	515,190	99,8957	499,479	500,000	502,456	0	(3,144)	0	0	4,875	4,202	AO	6,026	24,375	08/29/2018	10/02/2023
37045X-BW-5.	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2 C FE	729,308	98,1638	736,229	750,000	744,769	0	3,945	0	0	3,950	4,517	AO	6,419	29,625	10/03/2018	04/13/2024
37045X-CD-6.	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2 C FE	232,610	96,4092	241,023	250,000	244,115	0	2,996	0	0	3,500	4,848	MN	1,313	8,750	11/05/2018	11/07/2024
37045X-DA-1.	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2 C FE	855,962	87,4745	712,917	815,000	843,576	0	(6,066)	0	0	2,700	1,879	FA	8,007	22,005	12/09/2020	08/20/2027
37045X-DS-2.	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2 C FE	552,389	78,5520	443,819	565,000	553,377	0	988	0	0	3,100	3,366	JJ	8,222	8,806	02/03/2022	01/12/2032
377320-AA-4.	GLATFELTER CORP			1,2	5 B FE	338,274	60,0000	216,000	360,000	216,000	(122,457)	216	0	0	4,750	5,665	MN	2,185	16,308	11/09/2022	11/15/2029
378272-BG-2.	GLENCORE FUNDING LLC			1,2	2 A FE	114,739	79,7025	91,658	115,000	114,771	0	26	0	0	2,625	2,651	MS	822	3,019	09/15/2021	09/23/2031
37940X-AN-2.	GLOBAL PAYMENTS INC			1,2	2 C FE	499,745	97,2168	486,084	500,000	499,752	0	7	0	0	5,300	5,300	FA	9,496	0	08/08/2022	08/15/2029
37941*-AB-0.	GLOBAL INFRASTRUCTURE MANAGEMENT, LLC				1 D PL	1,000,000	77,4200	774,200	1,000,000	1,000,000	0	0	0	0	2,860	2,860	JD	2,383	28,600	12/01/2021	12/01/2033
37954F-AJ-3.	GLOBAL PARTNERS LP			1,2	4 B FE	370,250	90,5000	316,750	350,000	316,750	(39,723)	(4,136)	0	0	6,875	5,460	JJ	11,095	24,063	01/07/2021	01/15/2029
37959G-AC-1.	GLOBAL ATLANTIC (FIN) CO GO DADDY OPERATING COMPANY			2	3 A FE	181,000	76,0000	137,560	181,000	137,560	(43,440)	0	0	0	4,700	4,700	AO	1,796	8,507	06/24/2021	10/15/2051
38016L-AC-9.	GLOBAL PARTNERS LP			1,2	3 C FE	175,000	83,7500	146,563	175,000	146,563	(27,032)	0	0	0	3,500	3,499	MS	2,042	6,125	02/22/2021	03/01/2029
380355-AD-9.	GOEASY LTD.			1,2	3 C FE	130,313	95,5000	119,375	125,000	119,375	(7,163)	0	0	0	5,375	3,991	JD	560	6,719	02/19/2021	12/01/2024
380355-AF-4.	GOEASY LTD.			1,2	3 C FE	200,000	88,7500	177,500	200,000	177,500	(22,500)	0	0	0	4,375	4,374	MN	1,458	8,750	04/22/2021	05/01/2026
38119#-AC-8.	GOLDEN SPREAD ELECTRIC COOPERATIVE, INC				1 D	1,669,819	96,7800	1,616,051	1,669,819	1,669,880	0	55	0	0	4,350	4,349	FA	28,450	72,637	08/01/2011	08/10/2031
38141G-WB-6.	GOLDMAN SACHS GROUP INC			1,2	2 A FE	1,717,285	95,3972	1,526,355	1,600,000	1,662,003	0	(19,215)	0	0	3,850	2,529	JJ	26,522	61,600	01/29/2020	01/26/2027
38141G-WQ-3.	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	1,617,463	96,4845	1,640,237	1,700,000	1,664,757	0	12,104	0	0	3,272	4,082	MS	14,215	55,624	11/05/2018	09/29/2025
38141G-WV-2.	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	494,168	91,3153	456,577	500,000	496,179	0	522	0	0	3,814	3,602	AO	3,602	19,070	10/25/2018	04/23/2029
38141G-WZ-3.	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	255,000	93,0883	237,375	255,000	255,000	0	0	0	0	4,223	4,224	MN	1,795	10,769	04/18/2018	05/01/2029
38141G-XJ-8.	GOLDMAN SACHS GROUP INC			1,2	1 F FE	1,319,525	96,1323	1,268,946	1,320,000	1,319,812	0	130	0	0	3,500	3,507	AO	11,550	46,200	03/26/2020	04/01/2025
38141G-YA-6.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	628,014	87,7172	574,548	655,000	631,949	0	3,935	0	0	1,431	2,294	MS	2,916	9,373	02/03/2022	03/09/2027
38141G-YB-4.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	125,000	79,9787	99,973	125,000	125,000	0	0	0	0	2,615	2,615	AO	627	3,269	04/15/2021	04/22/2032
38141G-YJ-7.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	50,000	77,8658	38,933	50,000	50,000	0	0	0	0	2,383	2,383	JJ	530	1,192	07/14/2021	07/21/2032
38141G-ZM-9.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	3,139,054	81,8135	2,626,213	3,210,000	3,140,901	0	1,847	0	0	3,102	3,344	FA	35,128	52,139	02/22/2022	02/24/2033
38141G-ZR-8.	GOLDMAN SACHS GROUP INC			1,2,5	1 F FE	185,000	93,2589	172,529	185,000	185,000	0	0	0	0	3,615	3,616	MS	1,969	3,344	03/10/2022	03/15/2028
38143U-8H-7.	GOLDMAN SACHS GROUP INC			2	2 A FE	104,757	96,1968	101,007	105,000	104,917	0	28	0	0	3,750	3,777	FA	1,378	3,938	02/22/2016	02/25/2026
38148L-AC-0.	GOLDMAN SACHS GROUP INC			2	2 A FE	360,064	96,7970	362,989	375,000	369,655	0	2,446	0	0	3,500	4,230	JJ	5,760	13,125	10/19/2018	01/23/2025
382550-BF-7.	GOODYEAR TIRE & RUBBER CO			1,2	3 C FE	94,3750	94,3750	99,094	105,000	99,094	(2,020)	1,001	0	0	5,000	6,200	MN	452	5,250	10/22/2018	05/31/2026
382550-BG-5.	GOODYEAR TIRE & RUBBER CO			1,2	3 C FE	91,628	89,5000	85,920	96,000	85,920	(7,447)	552	0	0	4,875	5,617	MS	1,378	4,680	08/13/2019	03/15/2027
382550-BN-0.	GOODYEAR TIRE & RUBBER CO			1,2	3 C FE	132,000	83,5000	110,220	132,000	110,220	(21,780)	0	0	0	5,000						

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
384311-AA-4	GRAFTECH FINANCE INC.			1,2	3,0	FE	457,380	80,000	380,000	475,000	380,000	(76,202)	697	0	0	4.625	5.349	JD	976	18,500	08/30/2022	12/15/2028
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC					FE	210,000	86,750	182,175	210,000	182,175	(27,300)	0	0	0	3.500	3.499	MS	2,164	7,350	02/21/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3,0	FE	108,735	84,625	91,395	108,000	91,395	(15,711)	(84)	0	0	3.500	3.400	MS	1,260	3,780	10/06/2020	03/01/2029
38869P-AM-6	INTERNATIONAL LLC			1,2	3,0	FE	496,005	97,125	499,223	514,000	498,867	(928)	3,789	0	0	4.125	5.938	FA	8,010	10,601	08/10/2022	08/15/2024
389284-AA-8	GRAY TELEVISION INC.			1,2	4,0	FE	1,382,091	88,500	1,126,605	1,273,000	1,126,605	(199,298)	(26,945)	0	0	7.000	5.009	MN	11,386	89,110	12/10/2021	05/15/2027
389286-AA-3	GRAY ESCROW II INC.			1,2	4,0	FE	192,028	72,250	141,610	196,000	141,559	(50,505)	37	0	0	5.375	5.631	MN	1,346	10,322	11/09/2022	11/15/2031
389375-AJ-5	GRAY TELEVISION INC.			1,2	4,0	FE	235,969	89,000	200,250	225,000	200,250	(28,150)	(2,261)	0	0	5.875	4.813	JJ	6,095	13,219	12/08/2020	07/15/2026
389375-AJ-0	GRAY TELEVISION INC.			1,2	4,0	FE	290,748	72,000	208,800	290,000	208,800	(79,341)	(46)	0	0	4.750	4.717	AO	2,908	13,775	02/26/2021	10/15/2030
39122@-AA-7	GREAT RIVER HYDRO, LLC					PL	3,000,000	92,110	2,763,300	3,000,000	3,000,000	0	0	0	0	4.940	4.940	FA	50,371	148,200	04/18/2017	04/19/2032
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS LLC			1,2	3,0	FE	316,285	97,500	318,825	327,000	318,825	(3,146)	1,545	0	0	5.750	6.335	JD	1,567	18,803	04/25/2019	12/01/2025
398433-AP-7	GRIFFON CORP.			1,2	4,0	FE	688,250	91,500	640,500	700,000	640,500	(47,156)	(223)	0	0	5.750	5.805	MS	13,417	40,250	12/09/2020	03/01/2028
39843U-AA-0	GRIFOLS ESCROW ISSUER SA			1,2	4,0	FE	268,893	86,625	243,416	281,000	243,416	(26,827)	1,345	0	0	4.750	5.529	AO	2,818	13,718	02/23/2022	10/15/2028
40009V-AA-6	GROWTHPOINT PROPERTIES INTERNATIONAL (PT. GRUPO DE INVERSIONES)			1,2	3,0	FE	1,533,463	99,497	1,492,496	1,500,000	1,492,496	(10,068)	(7,255)	0	0	5.872	5.354	MS	22,265	88,080	05/01/2018	05/02/2023
40052X-AB-6	SURAMERICANA SA			1,2	3,0	FE	1,272,405	97,000	1,248,390	1,287,000	1,248,390	(32,925)	1,634	0	0	5.500	5.648	AO	12,191	70,785	04/26/2016	04/29/2026
404030-AJ-7	H&E EQUIPMENT SERVICES INC.			2	4,0	FE	1,403,581	85,125	1,276,875	1,500,000	1,267,303	(137,956)	5,986	0	0	3.875	5.003	JD	2,583	48,438	07/14/2022	12/15/2028
404119-BU-2	HCA INC.			1,2	2,0	FE	777,578	96,125	677,681	705,000	747,112	0	(10,899)	0	0	4.500	2.755	FA	11,985	31,725	03/09/2020	02/15/2027
404119-BW-8	HCA INC.			1,2	2,0	FE	63,000	63,000	62,843	63,000	63,000	0	0	0	0	5.875	5.874	FA	1,542	3,701	01/17/2019	02/01/2029
404119-BX-6	HCA INC.			1,2	2,0	FE	323,365	92,000	299,000	325,000	323,877	0	155	0	0	4.125	4.187	JD	596	13,406	06/05/2019	06/15/2029
404119-CA-5	HCA INC.			1,2	2,0	FE	249,000	86,125	214,451	249,000	249,000	0	0	0	0	3.500	3.500	MS	2,905	8,715	02/11/2020	09/01/2030
404119-CC-1	HCA INC.			1,2	2,0	FE	365,606	77,918	303,884	390,000	367,645	0	2,016	0	0	2.375	3.141	JJ	4,271	5,660	02/04/2022	07/15/2031
40414L-AQ-2	HEALTHPEAK PROPERTIES INC.			1,2	2,0	FE	369,460	94,445	330,559	350,000	360,769	0	(3,037)	0	0	3.250	2.297	JJ	5,245	11,375	01/28/2020	07/15/2026
404280-BT-5	HSBC HOLDINGS PLC			1,2	1,0	FE	2,161,165	92,232	1,863,105	2,020,000	2,142,564	0	(18,601)	0	0	4.583	3.349	JD	3,086	92,577	02/02/2022	06/19/2029
404280-CF-4	HSBC HOLDINGS PLC			1,2	1,0	FE	199,750	95,163	190,323	200,000	199,821	0	35	0	0	4.950	4.965	MS	2,503	9,900	03/25/2020	03/31/2030
404280-CT-4	HSBC HOLDINGS PLC			1,2	1,0	FE	1,144,736	77,310	1,159,664	1,500,000	1,150,400	0	5,664	0	0	2.804	6.034	MN	4,323	23,834	10/18/2022	05/24/2032
404280-DG-1	HSBC HOLDINGS PLC			1,2	1,0	FE	1,100,000	96,524	1,061,773	1,100,000	1,100,000	0	0	0	0	5.210	5.212	FA	22,287	0	08/04/2022	08/11/2028
40468@-AA-7	HA ECON 101 TRUST			1,2	1,0	FE	5,383,375	86,070	4,633,470	5,383,374	5,383,380	0	5	0	0	3.570	3.570	MON	10,677	190,775	09/29/2017	05/11/2043
40481@-AA-0	HA FEDERAL FUNDING X TRUST			1,2	1,0	FE	4,889,490	74,940	3,664,184	4,889,490	4,889,490	0	0	0	0	3.098	3.098	MON	22,721	107,486	03/01/2022	03/07/2043
410345-AL-6	HANESBRANDS INC.			1,2	3,0	FE	588,281	89,750	560,938	625,000	560,938	(30,493)	3,150	0	0	4.875	6.682	MN	3,893	15,234	08/24/2022	05/15/2026
41242*-AT-9	HARDWOOD FUNDING, LLC			1,2	1,0	FE	2,000,000	97,030	1,940,600	2,000,000	2,000,000	0	0	0	0	3.530	3.529	N/A	4,707	70,600	06/07/2013	06/07/2025
41242*-AZ-5	HARDWOOD FUNDING, LLC			1,2	1,0	FE	3,000,000	88,950	2,668,500	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	6,760	101,400	03/20/2015	06/07/2030
41242*-BH-4	HARDWOOD FUNDING, LLC			1,2	1,0	FE	1,000,000	88,520	885,200	1,000,000	1,000,000	0	0	0	0	3.680	3.680	N/A	2,453	36,800	06/07/2017	06/07/2032
41242*-BL-5	HARDWOOD FUNDING, LLC			1,2	1,0	FE	1,000,000	92,310	923,100	1,000,000	1,000,000	0	0	0	0	3.960	3.960	N/A	2,640	39,600	10/01/2018	06/07/2030
413875-AW-5	L3HARRIS TECHNOLOGIES INC.			1,2	2,0	FE	401,036	96,406	385,602	400,000	400,616	0	(92)	0	0	4.400	4.368	JD	782	17,600	06/13/2018	06/15/2028
415864-AM-9	HARSCO CORP			1,2	4,0	FE	10,153	78,500	7,850	10,000	7,850	(2,280)	(23)	0	0	5.750	5.427	JJ	241	489	01/27/2022	07/31/2027
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC.			1,2	2,0	FE	323,960	85,920	279,243	325,000	324,285	0	103	0	0	2.800	2.837	FA	3,337	9,100	08/08/2019	08/19/2029
418751-AB-9	HAT HOLDINGS I LLC			1,2	3,0	FE	78,000	96,625	75,368	78,000	75,368	(2,633)	0	0	0	6.000	5.996	AO	988	4,680	04/15/2020	04/15/2025
418751-AE-3	HAT HOLDINGS I LLC			1,2	3,0	FE	240,000	86,500	207,600	240,000	207,600	(32,400)	0	0	0	3.375	3.375	JD	360	8,100	06/14/2021	06/15/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD.			1,2	4,0	FE	304,148	89,250	267,750	300,000	267,750	(33,707)	(2,246)	0	0	5.750	4.955	JAJO	3,402	17,250	11/15/2021	01/20/2026
42250P-AA-1	HEALTHPEAK PROPERTIES INC.			1,2	2,0	FE	104,622	86,135	90,442	105,000	104,728	0	35	0	0	3.000	3.041	JJ	1,453	3,150	11/06/2019	01/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES INC.			1,2	2,0	FE	183,381	83,765	154,966	185,000	183,729	0	140	0	0	2.875	2.972	JJ	2,453	5,319	06/09/2020	01/15/2031
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC.			1,2	4,0	FE	209,750	76,000	159,600	210,000	159,600	(46,767)	42	0	0	4.625	4.644	MN	1,619	9,713	04/27/2021	05/01/2028
42704L-AA-2	HERC HOLDINGS INC.			1,2	4,0	FE	1,386,220	92,875	1,262,171	1,359,000	1,262,169	(115,642)	(7,262)	0	0	5.500	5.022	JJ	34,466	56,073	10/20/2022	07/15/2027
428040-DA-4	HERTZ CORP.			1,2	5,0	FE	83,500	32,000	26,720	32,000	26,720	0	0	0	0	4.625	4.624	JD	1,513	1,513	11/17/2021	12/01/2026
428040-DB-2	HERTZ CORP.			1,2	5,0	FE	176,955	75,500	155,530	206,000	155,368	(22,381)	794	0	0	5.000	7.486	JD	858	7,683	11/17/2022	12/01/2029
428102-AE-7	HESS MIDSTREAM OPERATIONS LP.			1,2	3,0	FE	14,000	85,375	11,953	14,000	11,953	(1,943)	0	0	0	4.250	4.249	FA	225	612	08/02/2021	02/15/2030
428104-AA-1	HESS MIDSTREAM OPERATIONS LP.			1,2	3,0	FE	184,640	92,500	170,200	184,000	170,200	(14,197)	(60)	0	0	5.125	5.079	JD	419	9,430	11/26/2019	06/15/2028
431318-AS-3	HILCORP ENERGY I LP			1,2	3,0	FE	666,625	90,000	810,000	900,000	664,											

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
431318-AY-0.	HILCORP ENERGY I LP			1,2	3.C FE	225,000	89,7500	201,938	225,000	201,938	(23,063)	0	0	0	6.000	6.000	A0	2,850	7,013	04/05/2022	04/15/2030
431318-AZ-7.	HILCORP ENERGY I LP			1,2	3.C FE	275,000	88,0000	242,000	275,000	242,000	(33,000)	0	0	0	6.250	6.250	A0	3,628	8,928	04/05/2022	04/15/2032
432833-AF-8.	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	136,000	90,3750	122,910	136,000	122,910	(13,090)	0	0	0	4.875	4.875	JJ	3,057	6,630	06/10/2019	01/15/2030
432833-AG-6.	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	17,000	98,7500	16,788	17,000	16,788	(213)	0	0	0	5.375	5.372	MN	152	914	04/16/2020	05/01/2025
432833-AH-4.	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	32,000	96,7500	30,960	32,000	30,960	(1,040)	0	0	0	5.750	5.748	MN	307	1,840	04/16/2020	05/01/2028
432833-AL-5.	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	178,413	84,0000	147,000	175,000	147,000	(30,868)	(282)	0	0	4.000	3.769	MN	1,167	7,000	04/15/2021	05/01/2031
432833-AN-1.	HILTON GRAND VACATIONS Borrower LLC			1,2	3.B FE	1,077,745	80,1250	1,001,563	1,250,000	1,001,563	(80,878)	6,274	0	0	3.625	5.456	FA	17,118	28,094	07/14/2022	02/15/2032
43284M-AA-6.	HILTON GRAND VACATIONS Borrower LLC			1,2	4.B FE	98,791	86,7500	87,618	101,000	87,259	(11,660)	127	0	0	5.000	5.360	JD	421	4,725	06/22/2022	06/01/2029
43284M-AB-4.	HILTON GRAND VACATIONS Borrower Escrow L			1,2	4.B FE	190,994	81,6250	155,904	191,000	155,904	(35,074)	0	0	0	4.875	4.875	JJ	4,656	9,389	06/15/2021	07/01/2031
435765-AJ-1.	HOLLY ENERGY PARTNERS LP			1,2	3.C FE	133,550	98,3750	130,839	133,000	130,839	(2,641)	(70)	0	0	6.375	6.277	A0	1,790	4,404	04/06/2022	04/15/2027
437076-CD-2.	HOME DEPOT INC			1,2	1.F FE	34,600	74,7867	26,175	35,000	34,624	0	10	0	0	3.350	3.411	A0	248	1,173	03/26/2020	04/15/2050
437076-CP-5.	HOME DEPOT INC			1,2	1.F FE	676,471	89,1898	606,491	680,000	676,708	0	238	0	0	3.250	3.311	A0	4,666	12,094	03/24/2022	04/15/2032
437076-CS-9.	HOME DEPOT INC			1,2	1.F FE	229,726	98,2124	225,889	230,000	229,732	0	6	0	0	4.500	4.515	MS	2,933	0	09/12/2022	09/15/2032
43734L-AA-4.	HOME POINT CAPITAL INC			2	5.A FE	225,326	68,0000	187,000	275,000	187,000	(25,948)	8,208	50,322	0	5.000	10.884	FA	5,729	13,750	01/21/2021	02/01/2026
44267D-AD-9.	HOWARD HUGHES CORP			1,2	3.C FE	674,375	90,1250	576,800	640,000	576,800	(81,415)	(7,934)	0	0	5.375	3.985	FA	14,333	34,400	12/04/2020	08/01/2028
44267D-AE-7.	HOWARD HUGHES CORP			2	3.C FE	399,248	83,2500	333,000	400,000	333,000	99	0	0	0	4.125	4.155	FA	6,875	16,500	11/22/2021	02/01/2029
44267D-AF-4.	HOWARD HUGHES CORP			1,2	3.C FE	225,000	80,2500	180,563	225,000	180,563	(44,438)	0	0	0	4.375	4.375	FA	4,102	9,844	01/19/2021	02/01/2031
443510-AK-8.	HUBBELL INC			1,2	2.A FE	104,543	79,7103	83,696	105,000	104,620	0	43	0	0	2.300	2.349	MS	711	2,415	03/03/2021	03/15/2031
443628-AH-5.	HUDBAY MINERALS INC			1,2	4.B FE	540,850	90,2500	469,300	520,000	469,300	(65,833)	(3,455)	0	0	6.125	5.279	A0	7,963	31,850	05/24/2021	04/01/2029
443628-AJ-1.	HUDBAY MINERALS INC			1,2	4.B FE	125,000	90,7500	113,438	125,000	113,438	(11,563)	0	0	0	4.500	4.498	A0	1,406	5,625	02/22/2021	04/01/2026
444454-AF-9.	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	182,326	92,7500	153,965	166,000	153,965	(2,733)	0	0	0	6.625	4.617	FA	4,582	10,998	12/03/2020	08/01/2026
445587-AE-8.	HUNT COMPANIES INC			1,2	4.B FE	911,783	84,3750	822,656	975,000	803,950	(102,892)	2,142	0	0	5.250	6.378	A0	10,806	39,375	10/14/2022	04/15/2029
446150-AM-6.	HUNTINGTON BANCSHARES INC			2	2.A FE	872,253	97,3066	851,433	875,000	874,009	0	425	0	0	4.000	4.051	MN	4,472	35,000	05/08/2018	05/15/2025
449282-AA-0.	ICHTHYS LNG PTY LTD			1	1.G PL	5,000,000	100,0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.250	4.250	N/A	9,444	106,250	06/13/2022	12/15/2029
449691-AA-2.	ILIAD HOLDING SAS			1,2	4.A FE	872,750	92,1250	807,015	876,000	807,015	(66,190)	455	0	0	6.500	6.595	A0	12,021	48,975	04/19/2022	10/15/2026
449691-AC-8.	ILIAD HOLDING SAS			1,2	4.A FE	487,000	90,1250	438,909	487,000	438,909	(48,091)	0	0	0	7.000	6.998	A0	7,197	32,954	10/13/2021	10/15/2028
45031U-CJ-8.	ISTAR INC			1,2	3.B FE	202,750	99,6250	201,243	202,000	201,073	(1,605)	(154)	0	0	5.500	5.380	FA	4,197	9,378	02/24/2022	02/15/2026
450636-D#-9.	ITR CONCESSION COMPANY LLC			2	2.B FE	2,000,000	88,7500	1,775,000	2,000,000	2,000,000	0	0	0	0	3.170	3.170	N/A	18,668	31,700	03/17/2022	03/15/2029
45167R-AH-7.	IDEX CORP			1,2	2.B FE	74,907	83,5577	62,668	75,000	74,921	0	9	0	0	2.625	2.639	JD	88	1,969	05/17/2021	06/15/2031
45174H-BC-0.	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	323,915	91,8750	321,563	350,000	321,563	(6,569)	1,987	0	0	6.375	8.572	FA	9,297	5,865	11/10/2022	05/01/2026
45174H-BE-6.	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	321,300	84,2500	265,388	315,000	265,388	(53,416)	0	0	0	5.250	4.954	FA	6,248	16,538	11/10/2020	08/15/2027
456472-AC-3.	INDUSTRIAS PENOLES SAB DE CV			1,2	2.B FE	1,304,529	92,4820	1,167,123	1,262,000	1,302,553	0	(580)	0	0	5.650	5.419	MS	21,589	71,303	10/16/2019	09/12/2049
457030-AK-0.	INGLES MARKETS INC			1,2	3.B FE	325,000	84,5000	274,625	325,000	274,625	(50,375)	0	0	0	4.000	4.000	JD	578	13,000	06/14/2021	06/15/2031
457187-AC-6.	INGREDIENT PACKAGING FINCO INTelligent Packaging Finco			1,2	2.B FE	84,8961	84,8961	539,214	540,000	539,214	0	102	0	0	2.900	2.922	JD	1,305	15,660	05/08/2020	06/01/2030
45827M-AA-5.	INC LTD			1,2	4.C FE	885,531	81,0000	789,750	975,000	788,022	(97,041)	1,413	0	0	6.000	7.649	MS	17,225	28,500	09/26/2022	09/15/2028
45846A-AA-8.	INTERCHILE SA			1	2.A FE	962,000	84,2500	810,485	962,000	962,000	0	0	0	0	4.500	4.500	JD	120	43,290	07/19/2021	06/30/2056
45866F-AV-6.	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	1,603,299	96,9065	1,555,349	1,605,000	1,603,473	0	174	0	0	4.350	4.367	JD	3,103	39,175	05/12/2022	06/15/2029
458ESC-AB-6.	ESC CB144A INTEL SAT JA INTERNATIONAL BUSINESS			1	4.C FE	139,000	139,0000	139,000	139,000	139,000	0	0	0	0	8.500	8.499	N/A	9,386	0	02/24/2022	10/15/2054
459200-JR-3.	MACHINES CORP INTERNATIONAL BUSINESS			1	1.G FE	443,620	94,2063	376,825	400,000	426,380	0	(6,228)	0	0	3.300	1.619	JJ	5,647	13,200	03/09/2020	01/27/2027
459200-JZ-5.	MACHINES CORP INTERNATIONAL BUSINESS			1	1.G FE	812,828	95,2187	723,662	760,000	789,147	0	(8,268)	0	0	3.300	2.115	MN	3,205	25,080	01/28/2020	05/15/2026
459200-KU-4.	MACHINES CORP INTERNATIONAL GAME TECHNOLOGY			1,2	1.G FE	129,065	95,8399	124,592	130,000	129,098	0	32	0	0	4.400	4.490	JJ	2,447	0	07/20/2022	07/27/2032
460599-AD-5.	PLC INTERNATIONAL GAME TECHNOLOGY			1,2	3.B FE	211,750	99,0000	198,000	200,000	198,000	(9,384)	(1,856)	0	0	6.250	5.096	JJ	5,764	12,500	07/24/2020	01/15/2027
460599-AF-0.	PLC INTERNATIONAL GAME TECHNOLOGY			1,2	3.B FE	897,188	93,5000	864,875	925,000	864,875	(35,349)	3,036	0	0	4.125	5.016	A0	8,055	27,328	08/16/2022	04/15/2026

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
460690-BP-4.	INTERPUBLIC GROUP OF COMPANIES INC.			1,2	2.B FE	262,175	95,7045	239,261	250,000	257,824	0	(1,237)	0	0	4.650	4.011	A0	2,906	11,625	04/23/2019	10/01/2028
460690-BT-6.	INTERPUBLIC GROUP OF COMPANIES INC.			1,2	2.B FE	164,723	79,2335	130,735	165,000	164,772	0	28	0	0	2.400	2.419	MS	1,320	3,960	02/23/2021	03/01/2031
461127-DH-6.	INTERTEK FINANCE PLC.			2.A	2.B FE	1,000,000	97,9500	979,500	1,000,000	1,000,000	0	0	0	0	3.860	3.860	N/A	19,193	38,600	07/02/2014	07/02/2024
46115H-AW-7.	INTESA SANPAOLO SPA			3.A	3.A FE	395,568	96,0210	384,084	400,000	384,042	(13,266)	705	0	0	5.710	5.940	JJ	10,532	22,840	08/21/2018	01/15/2026
46115H-BQ-9.	INTESA SANPAOLO SPA			2	3.A FE	362,500	73,2828	293,131	400,000	293,131	(70,883)	1,514	0	0	4.198	5.378	JD	1,399	12,594	06/08/2022	06/01/2032
46115H-BU-0.	INTESA SANPAOLO SPA			2	2.B FE	199,596	101,9717	203,943	200,000	199,610	0	14	0	0	7.000	7.076	MN	1,556	0	11/14/2022	11/21/2025
46115H-BV-8.	INTESA SANPAOLO SPA			2	2.C FE	203,536	101,7171	203,434	200,000	203,509	0	(27)	0	0	8.248	7.986	MN	1,833	0	11/16/2022	11/21/2033
46188B-AA-0.	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.C FE	98,396	73,9448	73,945	100,000	98,602	0	147	0	0	2.000	2.179	FA	756	2,050	08/03/2021	08/15/2031
46188B-AB-8.	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.C FE	74,903	82,8632	62,147	75,000	74,919	0	14	0	0	2.300	2.320	MN	220	1,773	11/01/2021	11/15/2028
46284V-AE-1.	IRON MOUNTAIN INC.			1,2	3.C FE	358,124	91,5000	340,380	372,000	340,380	(23,304)	1,371	0	0	5.250	5.752	MS	5,751	19,530	08/07/2018	03/15/2028
46285M-AA-8.	IRON MOUNTAIN INFORMATION MANAGEMENT SER.			1,2	3.C FE	98,218	83,5000	81,830	98,000	81,830	(16,368)	(19)	0	0	5.000	4.974	MN	626	4,315	12/14/2021	07/15/2032
46567T-AB-0.	ITHACA ENERGY (NORTH SEA) PLC.			1,2	4.C FE	324,000	98,5000	319,140	324,000	319,140	(4,860)	0	0	0	9.000	8.998	JJ	13,446	27,945	07/23/2021	07/15/2026
465685-AQ-8.	ITC HOLDINGS CORP.			1,2	2.B FE	588,785	84,7230	499,866	590,000	589,082	0	123	0	0	2.950	2.974	MN	2,272	17,405	05/11/2020	05/14/2030
46590X-AC-0.	JBS USA LUX SA			1,2	2.C FE	175,000	80,8750	141,531	175,000	175,000	0	0	0	0	3.750	3.750	JD	547	6,738	05/14/2021	12/01/2031
46590X-AG-1.	JBS USA LUX SA			1,2	2.C FE	128,959	94,6250	123,013	130,000	129,053	0	95	0	0	5.125	5.290	FA	3,516	0	06/06/2022	02/01/2028
46625H-JY-7.	JPMORGAN CHASE & CO.			1,6	1.G FE	420,482	97,9684	416,366	425,000	423,627	0	794	0	0	3.875	4.075	MS	5,078	16,469	09/14/2018	09/10/2024
46625H-OW-3.	JPMORGAN CHASE & CO.			2	1.F FE	923,777	94,5927	927,008	980,000	953,240	0	7,613	0	0	3.300	4.209	A0	8,085	32,340	11/05/2018	04/01/2026
46625H-RY-8.	JPMORGAN CHASE & CO.			1,2,5	1.F FE	3,988,011	3,502,085	3,502,085	3,735,000	3,881,002	0	(33,429)	0	0	3.782	2.760	FA	58,857	141,258	03/02/2020	02/01/2028
46647P-AR-7.	JPMORGAN CHASE & CO.			1,2,5	1.F FE	193,740	92,6021	185,204	200,000	195,906	0	568	0	0	4.005	4.382	A0	1,513	8,010	11/05/2018	04/23/2029
46647P-AV-8.	JPMORGAN CHASE & CO.			1,2,5	1.F FE	880,000	93,5403	823,155	880,000	880,000	0	0	0	0	4.203	4.204	JJ	16,233	36,986	07/16/2018	07/23/2029
46647P-BJ-4.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	990,000	93,9563	930,167	990,000	990,000	0	0	0	0	4.493	4.493	MS	11,985	44,481	03/19/2020	03/24/2031
46647P-BL-9.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	140,889	82,1865	115,061	140,000	140,730	0	(88)	0	0	2.522	2.444	A0	677	3,531	03/10/2021	04/22/2031
46647P-BU-9.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	361,120	76,1296	304,518	400,000	364,263	0	3,143	0	0	1.764	2.913	MN	823	7,056	02/04/2022	11/19/2031
46647P-BX-3.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	347,268	77,0557	292,812	380,000	349,324	0	2,055	0	0	1.953	2.952	FA	3,030	4,931	04/04/2022	02/04/2032
46647P-CC-8.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	65,000	80,4978	52,324	65,000	65,000	0	0	0	0	2.580	2.580	A0	321	1,677	04/15/2021	04/22/2032
46647P-CR-5.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	145,000	79,1736	114,802	145,000	145,000	0	0	0	0	2.545	2.545	MN	543	3,690	11/01/2021	11/08/2032
46647P-CU-8.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	1,526,725	81,7784	1,251,210	1,530,000	1,525,715	0	(1,010)	0	0	2.963	2.986	JJ	19,645	22,667	02/04/2022	01/25/2033
46647P-DA-1.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	525,000	95,5853	501,823	525,000	525,000	0	0	0	0	4.323	4.325	A0	4,098	11,348	04/19/2022	04/26/2028
46647P-DG-8.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	1,400,000	97,8467	1,369,854	1,400,000	1,400,000	0	0	0	0	4.851	4.853	JJ	29,429	0	07/18/2022	07/25/2028
469815-AK-0.	JACOBS ENTERTAINMENT INC.			2	4.B FE	200,000	89,7500	179,500	200,000	179,500	(20,500)	0	0	0	6.750	6.749	FA	5,100	7,163	01/26/2022	02/15/2029
47216F-AA-5.	JAZZ SECURITIES DAC			1,2	3.B FE	602,500	88,7500	532,500	600,000	532,500	(69,978)	104	0	0	4.375	4.377	JJ	12,104	25,569	01/27/2022	01/15/2029
47232M-AF-9.	JEFFERIES FINANCE LLC			1,2	3.C FE	943,655	81,5379	774,610	950,000	774,610	(169,642)	730	0	0	5.000	5.123	FA	17,944	49,083	02/08/2022	08/15/2028
475795-AD-2.	JELD-WEN INC.			1,2	4.B FE	324,176	75,2500	309,278	411,000	309,278	(20,830)	5,931	0	0	4.875	10.012	JD	891	10,018	07/07/2022	12/15/2027
478165-AF-0.	S C JOHNSON & SON INC.			1,6	1.G FE	1,806,760	102,9400	2,058,800	2,000,000	1,882,638	0	8,145	0	0	5.750	6.552	FA	43,444	115,000	01/20/2009	02/15/2033
479142-G@-4.	JOHNSON MATTHEY PLC			1,6	1.G FE	5,000,000	89,8900	4,494,500	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JD	75,417	0	06/30/2022	06/30/2029
48121@-AD-3.	JETRO HOLDINGS, LLC			2	2.B PL	285,000	100,0000	285,000	285,000	285,000	0	2	0	0	4.130	4.130	MS	3,073	5,885	03/27/2014	03/27/2024
48121@-AQ-4.	JRD HOLDINGS LLC			2	2.B PL	1,000,000	72,4000	724,000	1,000,000	1,000,000	0	0	0	0	2.980	2.980	N/A	6,374	35,685	10/14/2021	10/14/2036
482480-AJ-9.	KLA CORP.			1,2	1.G FE	339,871	72,7405	247,318	340,000	339,888	0	13	0	0	3.300	3.302	MS	3,740	11,220	02/19/2020	03/01/2050
483050-AC-7.	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	214,215	94,0154	202,133	215,000	214,635	0	84	0	0	3.150	3.192	MN	1,129	6,773	04/25/2017	05/01/2027
485170-BD-5.	KANSAS CITY SOUTHERN			1,2	2.B FE	274,764	86,4474	237,730	275,000	274,835	0	27	0	0	2.875	2.885	MN	1,010	7,906	11/14/2019	11/15/2029
48666K-AY-5.	KB HOME			1,2	3.B FE	548,625	86,5000	475,750	550,000	475,750	(73,216)	155	0	0	4.800	4.832	MN	3,373	26,400	06/11/2020	11/15/2029
48666K-AZ-2.	KB HOME			1,2	3.B FE	1,237,963	80,0000	968,000	1,210,000	968,000	(261,070)	(2,642)	0	0	4.000	3.700	JD	2,151	48,400	11/04/2021	06/15/2031
48666K-BA-6.	KB HOME			1,2	3.B FE	63,000	97,0000	61,110	63,000	61,110	(1,890)	0	0	0	7.250	7.249	JJ	2,398	0	06/07/2022	07/15/2030
49326E-EH-2.	KEYCORP			2	2.A FE	234,845	97,4221	228,942	235,000	234,941	0	31	0	0	4.150	4.160	A0	1,680	9,753	10/22/2018	10/29/2025
494386-AD-7.	KIMBERLY-CLARK DE MEXICO SAB DE CV			1,2	1.G FE	1,012,300	80,5176	805,176	1,000,000	1,009,686	0	(1,057)	0	0	2.431	2.301	JJ	12,155	24,310	06/26/2020	07/01/2031
49446R-AX-7.	KIMCO REALTY CORP			1,2	2.A FE	417,374	83,7296	360,037	430,000	419,232	0	1,754	0	0	1.900	2.417	MS	2,723	8,170	02/03/2022	03/01/2028
49446R-BA-6.	KIMCO REALTY CORP			1,2	2.A FE	248,575	91,8989	229,747	250,000	248,607	0	32	0	0	4.600	4.670	FA	4,057	0	08/10/2022	02/01/2033
49456B-AM-3.	KINDER MORGAN INC			1,2	2.B FE	1,021,520	99,8727	1,048,663	1,050,000	1,049,756	0	6,353	0	0	3.150						

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
50050N-AA-1	KONTOOR BRANDS INC			1,2	3,0	FE	460,000	81,3750	386,531	475,000	386,531	(74,873)	1,404	0	0	4.125	4.611	MN	2,504	19,430	03/07/2022	11/15/2029
500760-AE-6	KRAFT HEINZ FOODS CO				2,0	FE	70,553	91,6892	63,266	69,000	70,442	0	(41)	0	0	5.000	4.833	JD	259	3,450	04/24/2020	06/04/2042
500760-AR-7	KRAFT HEINZ FOODS CO				2,0	FE	98,093	109,3791	89,691	82,000	96,642	0	(568)	0	0	6.875	5.220	JJ	2,427	5,638	05/05/2020	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	2,0	FE	1,204,806	81,4821	945,192	1,160,000	1,202,920	0	(1,394)	0	0	4.375	4.098	JD	4,229	50,750	02/24/2021	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO			1,2	2,0	FE	352,570	329,985	329,985	343,000	351,694	0	(791)	0	0	5.000	4.649	JJ	7,908	17,150	02/19/2021	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2,0	FE	693,911	91,9213	588,296	640,000	691,044	0	(1,408)	0	0	5.200	4.604	JJ	15,346	33,280	02/23/2021	07/15/2045
50077L-AV-8	KRAFT HEINZ FOODS CO			1,2	2,0	FE	85,889	91,7348	77,975	85,000	85,648	0	(76)	0	0	3.750	3.626	AO	797	3,188	10/30/2019	04/01/2030
50077L-AZ-9	KRAFT HEINZ FOODS CO			1,2	2,0	FE	96,240	88,4024	84,866	96,240	96,236	0	3	0	0	4.875	4.858	AO	1,170	4,680	04/22/2020	10/01/2049
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2,0	FE	115,000	95,6988	110,054	115,000	115,000	0	0	0	0	3.875	3.874	MN	569	4,456	05/04/2020	05/15/2027
50077L-BF-2	KRAFT HEINZ FOODS CO			1,2	2,0	FE	244,308	244,324	244,308	250,000	244,552	0	244	0	0	4.250	4.573	MS	3,542	5,313	07/26/2020	03/01/2031
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	2,0	FE	1,145,156	95,8504	862,654	900,000	1,136,528	0	(4,884)	0	0	5.500	3.911	JD	4,125	49,500	04/20/2021	06/01/2050
50106G-AE-2	KRONOS ACQUISITION HOLDINGS INC			1,2	4,0	FE	75,000	86,7500	65,063	75,000	65,063	(9,025)	0	0	0	5.000	5.000	JD	1,885	1,875	12/17/2020	12/31/2026
50168A-AB-6	LABL INC			2	4,0	FE	148,188	94,5000	141,750	150,000	141,750	(6,747)	309	0	0	6.750	7.075	JJ	4,669	5,063	03/14/2022	07/15/2026
501680-AC-9	LABL INC			1,2	4,0	FE	477,690	86,5000	410,875	475,000	410,875	(66,529)	(277)	0	0	5.875	5.771	MN	4,651	28,061	01/18/2022	11/01/2028
501797-AL-8	BATH & BODY WORKS INC			1	3,0	FE	97,161	89,0000	99,680	112,000	99,256	0	559	0	0	6.875	8.336	MN	1,283	7,700	08/10/2018	11/01/2035
501797-AM-6	BATH & BODY WORKS INC			1	3,0	FE	62,640	88,0000	76,560	87,000	84,518	0	743	0	0	6.750	10,344	JJ	2,936	5,873	01/12/2018	07/01/2036
501797-AN-4	BATH & BODY WORKS INC			1	3,0	FE	74,843	93,7500	81,563	87,000	79,340	0	1,209	0	0	5.250	7,357	FA	1,903	4,568	11/08/2018	02/01/2028
501797-AR-5	BATH & BODY WORKS INC			1,2	3,0	FE	91,733	99,7500	80,798	81,000	80,798	(6,754)	(2,301)	0	0	7.500	4,231	JD	270	6,075	02/26/2021	06/15/2029
501797-AU-8	BATH & BODY WORKS INC			1	3,0	FE	25,000	107,2500	26,813	25,000	25,000	0	0	0	0	9.375	9,375	JJ	1,172	2,344	06/04/2020	07/01/2025
501797-AW-4	BATH & BODY WORKS INC			1,2	3,0	FE	70,000	93,6250	65,538	70,000	65,538	(4,463)	0	0	0	6.625	6.623	AO	1,159	4,638	09/16/2020	10/01/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC			1,2	4,0	FE	252,000	82,0000	205,000	250,000	205,000	(46,685)	(219)	0	0	4.875	4.749	MN	2,031	12,188	10/04/2021	05/01/2029
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC			1,2	4,0	FE	371,000	93,5000	336,600	360,000	336,600	(29,436)	(1,829)	0	0	6.750	5.717	AO	5,130	24,300	10/06/2020	10/15/2027
50203T-AA-4	LFS TOPCO LLC			1,2	4,0	FE	306,563	80,3750	241,125	300,000	241,125	(64,951)	(212)	0	0	5.875	5.674	AO	3,721	18,800	10/18/2021	10/15/2026
50212Y-AC-8	LPL HOLDINGS INC			1,2	3,0	FE	119,425	93,5000	107,525	115,000	107,525	(9,964)	(1,319)	0	0	4.625	3,399	MN	680	5,319	07/13/2021	11/15/2027
50212Y-AD-6	LPL HOLDINGS INC			1,2	3,0	FE	87,000	796,920	796,920	916,000	796,920	(105,156)	725	0	0	4.000	4,276	MS	10,788	31,640	08/11/2022	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC			1,2	3,0	FE	430,185	85,3750	362,844	425,000	362,844	(66,610)	(418)	0	0	4.375	4,225	MN	2,376	18,594	06/09/2021	05/15/2031
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3,0	FE	152,635	93,3750	166,208	178,000	163,536	0	4,537	0	0	5.250	8,639	AO	2,336	9,345	06/02/2020	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3,0	FE	131,140	84,0000	139,440	166,000	139,440	(3,456)	4,590	0	0	4.250	8,342	FA	2,940	7,055	01/15/2020	02/01/2027
512807-AN-8	LAM RESEARCH CORP			1,2	1,0	FE	751,230	97,8720	734,040	750,000	750,438	0	(165)	0	0	3.800	3,771	MS	8,392	28,500	07/10/2018	03/15/2025
513272-AC-8	LAMB WESTON HOLDINGS INC			1,2	3,0	FE	470,000	94,7500	473,750	500,000	472,157	0	2,157	0	0	4.875	6,107	MN	3,115	12,188	07/01/2022	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC			1,2	3,0	FE	200,000	88,2500	176,500	200,000	176,500	(23,500)	0	0	0	4.125	4,124	JJ	3,460	6,027	10/19/2021	01/15/2030
513272-AE-4	LAMB WESTON HOLDINGS INC			1,2	3,0	FE	275,000	87,0000	239,250	275,000	239,250	(35,750)	0	0	0	4.375	4,374	JJ	5,046	8,790	10/19/2021	01/31/2032
517834-AF-4	LAS VEGAS SANDS CORP			1,2	3,0	FE	207,792	84,4924	190,108	225,000	190,108	(19,247)	1,562	0	0	3.900	5,156	FA	3,486	4,388	03/11/2022	08/08/2029
51805@-AK-4	LASALLE PROPERTY FUND REIT, INC					2,0	3,000,000	94,1900	2,825,700	3,000,000	3,000,000	0	0	0	0	4.310	4.310	N/A	8,261	64,650	06/08/2022	06/08/2027
521088-AC-8	LOANDEPOT, INC			1,2	5,0	FE	288,000	64,0000	288,000	450,000	288,000	19,654	868	156,647	0	6.125	16,672	AO	6,891	27,563	08/16/2021	04/01/2028
526057-CV-4	LENNAR CORP			1,2	2,0	FE	237,350	98,6046	231,721	235,000	236,164	0	(256)	0	0	5.000	4,861	JD	522	11,750	02/20/2018	06/15/2027
527298-BN-2	LEVEL 3 FINANCING INC			1,2	3,0	FE	103,125	83,2500	91,575	110,000	91,575	(12,434)	884	0	0	4.625	5,971	MS	1,498	5,088	03/07/2022	09/15/2027
527298-BR-3	LEVEL 3 FINANCING INC			1,2	3,0	FE	1,057,845	78,7500	874,913	1,111,000	874,913	(188,504)	6,441	0	0	4.250	5,135	JJ	23,609	25,458	02/10/2022	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC			1,2	3,0	FE	202,233	72,7500	148,410	204,000	148,410	(45,587)	197	0	0	3.625	3,748	JD	329	7,395	10/27/2020	01/15/2029
527298-BT-9	LEVEL 3 FINANCING INC			1,2	3,0	FE	170,658	128,383	128,383	178,000	128,383	(41,529)	812	0	0	3.750	4,372	JJ	3,078	6,675	08/18/2021	01/15/2029
529537-AA-0	LXP INDUSTRIAL TRUST			1,2	2,0	FE	261,366	76,1855	199,606	262,000	261,451	0	64	0	0	2.375	2,402	AO	1,556	6,758	08/16/2021	10/01/2031
53079E-BG-8	LIBERTY MUTUAL GROUP INC			1	2,0	FE	174,893	93,8999	140,850	150,000	167,577	0	(2,641)	0	0	4.569	2,482	FA	2,856	6,854	03/02/2020	02/01/2029
53154*-AM-5	LIBERTY UTILITIES FINANCE GP					2,0	2,000,000	94,5100	1,890,200	2,000,000	2,000,000	0	0	0	0	3.940	3,939	AO	13,352	78,800	03/24/2017	04/30/2027
53219L-AS-8	LIFEPOINT HEALTH INC			1,2	4,0	FE	873,250	84,7500	822,075	970,000	793,496	(82,596)	2,842	0	0	4.375	6,963	FA	16,032	23,844	11/07/2022	02/15/2027
53219L-AT-6	LIFEPOINT HEALTH INC			1,2	4,0	FE	693,475	94,5000	642,600	680,000	642,600	(42,586)	(2,880)	0	0	6.750	6,217	AO	9,690	45,900	04/17/2020	04/15/2025
53627N-AE-1	LIONS GATE CAPITAL HOLDINGS LLC			1,2	4,0	FE	112,125	57,5000	112,125	195,000	112,125	0	(29)	83,211	0	5.500	16,650	AO	2,264	10,725	04/22/2021	04/15/2029
539439-AM-1	LLOYDS BANKING GROUP PLC					2,0	836,986	97,0283	776,226	800,000	814											

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
53944Y-AP-8	LLOYDS BANKING GROUP PLC	C	2	1.6 FE	605,000	86,6302	524,113	605,000	605,000	0	0	0	0	1.627	1.627	MN	1,367	9,843	03/04/2021	05/11/2027	
53944Y-AS-2	LLOYDS BANKING GROUP PLC	C	2	1.6 FE	800,000	91,8592	734,874	800,000	800,000	0	0	0	0	3.750	3.749	MS	8,583	15,000	03/11/2022	03/18/2028	
539830-BR-9	LOCKHEED MARTIN CORP.		1.2	1.6 FE	344,696	94,4284	325,778	345,000	344,702	0	6	0	0	3.900	3.911	JD	598	8,223	04/21/2019	06/15/2032	
548661-DM-6	LOWE'S COMPANIES INC.		1.2	2.A FE	613,334	93,2044	605,829	650,000	631,669	0	5,226	0	0	2.500	3.415	AO	3,431	16,250	04/23/2019	04/15/2026	
548661-DY-0	LOWE'S COMPANIES INC.		1.2	2.A FE	696,418	78,4712	588,534	750,000	703,175	0	5,049	0	0	1.700	2.588	AO	2,692	12,750	02/04/2022	10/15/2030	
548661-EH-6	LOWE'S COMPANIES INC.		1.2	2.A FE	194,967	89,9975	175,495	195,000	194,970	0	3	0	0	3.750	3.752	AO	1,828	3,798	03/22/2022	04/01/2032	
550241-AA-1	LUMEN TECHNOLOGIES INC.		1.2	4.A FE	247,000	71,7500	177,223	247,000	177,223	(69,778)	0	0	0	5.375	5.375	JD	590	13,276	06/02/2021	06/15/2029	
55037A-AA-6	AKER BP ASA	C	1.2	2.B FE	418,371	87,8750	417,406	475,000	425,236	0	6,866	0	0	2.000	5.286	JJ	4,381	4,750	06/14/2022	07/15/2026	
552704-AE-8	MEG ENERGY CORP	C	1.2	3.C FE	752,986	102,0000	816,000	800,000	762,658	(3,879)	3,929	0	0	7.125	7.992	FA	23,750	57,000	11/10/2021	02/01/2027	
552704-AF-5	MEG ENERGY CORP	C	1.2	3.C FE	200,000	94,0000	188,000	200,000	188,000	(12,000)	0	0	0	5.875	5.874	FA	4,896	11,750	01/19/2021	02/01/2029	
552953-CD-1	MGM RESORTS INTERNATIONAL		1.2	4.A FE	45,296	91,1250	42,829	47,000	42,829	(2,713)	246	0	0	4.625	5.573	MS	725	1,087	04/21/2022	09/01/2026	
552953-CE-9	MGM RESORTS INTERNATIONAL		1.2	4.A FE	294,089	96,8750	282,875	292,000	282,875	(8,214)	(908)	0	0	5.750	5.793	JD	746	12,966	11/18/2022	06/15/2025	
552953-CF-6	MGM RESORTS INTERNATIONAL		1.2	4.A FE	705,290	92,6250	601,136	649,000	601,136	(76,793)	(8,914)	0	0	5.500	3.853	AO	7,536	35,695	06/14/2022	07/15/2027	
552953-CH-2	MGM RESORTS INTERNATIONAL		1.2	4.A FE	1,872,063	87,2500	1,601,038	1,835,000	1,601,038	(244,983)	(4,729)	0	0	4.750	4.413	AO	18,401	87,163	07/15/2021	10/15/2028	
55305B-AS-0	M/I HOMES INC		1.2	3.B FE	480,375	88,3750	450,713	510,000	450,713	(31,273)	1,610	0	0	4.950	6.205	FA	10,519	10,395	08/22/2022	02/01/2028	
55305B-AV-3	M/I HOMES INC		1.2	3.B FE	270,016	80,6250	221,719	275,000	221,719	(48,815)	518	0	0	3.950	4.216	FA	4,104	10,621	01/11/2022	02/15/2030	
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		1.2	4.A FE	613,625	78,3750	489,844	625,000	489,844	(125,433)	1,455	0	0	5.500	5.825	MS	11,458	35,043	11/09/2021	09/01/2028	
55336V-AJ-9	MPLX LP		1.2	2.B FE	383,865	98,5455	369,546	375,000	378,314	0	(1,407)	0	0	4.875	4.445	JD	1,523	18,281	10/19/2018	06/01/2025	
55336V-BN-9	MPLX LP		1.2	2.B FE	963,577	94,5845	874,907	925,000	949,019	0	(4,622)	0	0	4.250	3.641	JD	3,276	39,313	09/23/2019	12/01/2027	
55337P-AA-0	MIWD HOLDCO I I LLC		1.2	4.B FE	313,438	80,2500	260,813	325,000	260,813	(53,593)	968	0	0	5.500	6.066	FA	7,448	9,533	03/15/2022	02/01/2030	
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		1.2	3.A FE	139,300	76,7500	107,450	140,000	107,450	(32,060)	67	0	0	4.625	4.687	FA	2,698	6,475	07/17/2019	08/01/2029	
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		1.2	3.A FE	787,010	68,1250	581,106	853,000	581,106	(209,183)	3,280	0	0	3.500	4.538	MS	8,791	23,293	06/09/2022	03/15/2031	
55354G-AK-6	MSCI INC.		1.2	3.A FE	284,115	83,0000	234,060	282,000	234,060	(49,654)	(183)	0	0	3.625	3.534	MS	3,408	10,223	03/12/2021	09/01/2030	
55760L-AA-5	MADISON IAQ LLC		1.2	4.C FE	104,275	83,5000	87,675	105,000	87,675	(16,730)	95	0	0	4.125	4.242	JD	12	4,331	08/11/2021	06/30/2028	
55760L-AB-3	MADISON IAQ LLC		1.2	5.B FE	47,000	69,0000	32,430	47,000	32,430	(14,570)	0	0	0	5.875	5.875	MS	8	2,761	06/16/2021	06/30/2029	
55903V-AG-8	WARNERMEDIA HOLDINGS INC.		1.2	2.C FE	1,100,000	90,3036	993,340	1,100,000	1,100,000	0	0	0	0	3.755	3.755	MS	12,162	20,653	03/09/2022	03/15/2027	
559222-AV-6	MAGNA INTERNATIONAL INC.	C	1.2	1.6 FE	243,944	83,1466	203,709	245,000	244,191	0	99	0	0	2.450	2.499	JD	267	6,003	06/08/2020	06/15/2030	
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST		1.2	1.F FE	2,000,000	97,8300	1,956,600	2,000,000	2,000,000	0	0	0	0	4.190	4.199	N/A	4,888	83,800	09/01/2013	12/10/2025	
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST		1.2	1.F FE	547,767	94,0300	515,065	547,767	547,767	0	0	0	0	3.550	3.553	N/A	5,996	19,446	12/10/2015	12/10/2027	
56081#-BM-1	MAJOR LEAGUE BASEBALL TRUST		1.2	1.F FE	1,339,693	90,6300	1,214,164	1,339,693	1,339,693	0	0	0	0	3.380	3.380	N/A	2,641	45,282	12/11/2017	12/10/2029	
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST		1.2	1.F FE	836,100	83,6100	836,100	1,000,000	1,000,000	0	0	0	0	4.010	4.010	JD	2,339	40,100	06/11/2018	12/10/2038	
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST		1.2	1.F FE	1,000,000	90,8000	908,000	1,000,000	1,000,000	0	0	0	0	3.410	3.410	N/A	1,989	34,100	08/12/2019	12/10/2029	
56501R-AN-6	MANULIFE FINANCIAL CORP	C	1.2	1.6 FE	800,000	89,6243	716,994	800,000	800,000	0	0	0	0	3.703	3.703	MS	8,640	14,812	03/14/2022	03/16/2032	
570535-AU-8	MARKEL CORP		1.2	2.B FE	169,699	87,1554	148,164	170,000	169,793	0	33	0	0	3.350	3.370	MS	1,645	5,695	09/12/2019	09/17/2029	
57169*-AT-4	MARS, INCORPORATED		1.2	1.F FE	2,000,000	97,5800	1,951,600	2,000,000	2,000,000	0	0	0	0	3.490	3.489	N/A	15,511	69,800	10/01/2012	10/11/2024	
57169*-AY-3	MARS, INCORPORATED		1.2	1.F FE	2,000,000	89,3400	1,786,800	2,000,000	2,000,000	0	0	0	0	2.820	2.820	MS	14,727	56,400	09/27/2016	09/27/2028	
57169*-BH-9	MARS, INCORPORATED		1.2	1.F FE	1,000,000	92,6100	926,100	1,000,000	1,000,000	0	0	0	0	3.630	3.629	N/A	9,277	36,300	03/29/2017	03/29/2029	
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		1.2	2.A FE	273,528	97,2831	262,664	270,000	271,346	0	(422)	0	0	3.750	3.569	MS	3,009	10,125	06/26/2017	03/14/2026	
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		1.2	2.A FE	430,165	81,8614	409,307	500,000	434,504	0	4,339	0	0	2.250	4.224	MN	1,438	5,625	05/13/2022	11/15/2030	
571748-BP-6	MARSH & MCLENNAN COMPANIES INC		1.2	2.A FE	94,882	81,1158	77,060	95,000	94,895	0	11	0	0	2.375	2.389	JD	100	2,300	12/01/2021	12/15/2031	
574599-BN-5	MASCO CORP		1.2	2.B FE	236,635	92,2462	230,616	250,000	237,570	0	935	0	0	3.500	4.653	MN	1,118	4,375	08/03/2022	11/15/2027	
575385-AD-1	MASONITE INTERNATIONAL CORP		1.2	3.B FE	425,563	92,3750	369,500	400,000	369,500	(41,907)	(7,703)	0	0	5.375	3.304	FA	8,958	21,500	04/19/2021	02/01/2028	
575385-AE-9	MASONITE INTERNATIONAL CORP		1.2	3.B FE	81,1250	125,0000	101,406	125,000	101,406	(22,188)	0	0	0	3.500	3.499	FA	1,653	4,606	07/09/2021	02/15/2030	
57701R-AJ-1	MATTAMY GROUP CORP	C	1.2	3.C FE	263,125	88,7500	221,875	250,000	221,875	(34,536)	(3,966)	0	0	5.250	3.849	JD	583	13,125	04/16/2021	12/15/2027	
57701R-AM-4	MATTAMY HOMES LTD.	C	1.2	3.C FE	780,880	81,0000	688,500	850,000	688,500	(107,153)	6,000	0	0	4.625	5.717	MS	13,104	39,313	04/13/2021	03/01/2030	
577081-AU-6	MATTEL INC.		1.2	3.B FE	44,460	86,1250	31,005	36,000	31,005	(13,180)	(275)	0	0	6.200	4.348	AO	558	2,232	01/28/2022	10/01/2040	
577081-AW-2	MATTEL INC.		1.2	3.B FE	108,480	80,7500	77,520	96,000	77,520	(30,580)	(380)	0	0	5.450	4.438	MN	872	5,232	01/28/2022	11/01/2041	
58013M-FB-5	MCDONALD'S CORP		1.2	2.A FE	468,320	95,2956	405,006	425,000	450,865	0	(6,329)	0	0	3.500	1.880	MS	4,958	14,875	03/09/2020	03/01/2027	
58013M-FJ-8	MCDONALD'S CORP		1.2	2.A FE	154,334	87,6853	131,528	150,000	153,449	0	(494)	0	0	2.625	2.238						

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
591894-CC-2.	METROPOLITAN EDISON CO. METROPOLITAN LIFE GLOBAL FUNDING I			1,2	2 B FE	560,960	93,7445	468,723	500,000	547,375	0	(7,510)	0	0	4.300	2.530	JJ	9,914	21,500	03/03/2021	01/15/2029
59217G-ET-2.	MICROCHIP TECHNOLOGY INC.			1	2 B FE	399,540	80.8095	323,238	400,000	399,580	0	40	0	0	2.400	2.413	JJ	4,533	4,800	01/03/2022	01/11/2032
595017-AZ-7.	MID-AMERICA APARTMENTS LP			1,2	1 G FE	258,772	98.2693	245,673	250,000	251,964	0	(2,937)	0	0	2.670	1.474	MS	2,225	6,675	08/26/2020	09/01/2023
59523U-AQ-0.	MIDCONTINENT COMMUNICATIONS			1,2	4 C FE	632,195	93.3911	569,686	610,000	623,959	0	(3,493)	0	0	3.950	3.457	MS	7,095	16,491	06/23/2022	03/15/2029
59565X-AC-4.	MILLENNIUM PARKING GARAGES LLC			1,2	2 B FE	452,899	89.9300	402,725	445,000	402,725	(49,009)	(1,164)	0	0	5.375	5.004	FA	9,036	23,919	01/25/2022	08/15/2027
59833D-AB-6.	MILLENNIUM PARKING GARAGES LLC			1,2	4 C FE	399,500	83.7500	335,000	400,000	335,000	(64,602)	66	0	0	4.875	4.893	MN	3,250	19,500	04/21/2021	05/01/2029
60040*-AA-4.	MINERAL RESOURCES LTD			1,2	3 C FE	3,000,000	100.5000	2,697,900	3,000,000	3,000,000	0	0	0	0	3.570	3.570	N/A	29,453	80,325	11/22/2016	11/22/2028
603051-AA-1.	MINERAL RESOURCES LTD			1,2	3 C FE	233,780	101.2500	229,140	228,000	228,340	(2,887)	(953)	0	0	8.125	7.397	MN	3,088	18,525	07/10/2020	05/01/2027
603051-AD-5.	MINERAL RESOURCES LTD			1,2	3 C FE	241,624	101.2500	244,013	241,000	241,586	0	(38)	0	0	8.500	8.455	MN	3,414	10,186	04/28/2022	05/01/2030
606822-AD-6.	GROUP INC				1 G FE	557,160	95.7189	478,595	500,000	531,022	0	(9,474)	0	0	3.850	1.822	MS	6,417	19,250	03/09/2020	03/01/2026
606822-AU-8.	GROUP INC				1 G FE	447,788	97.4500	428,780	440,000	443,013	0	(1,308)	0	0	3.777	3.446	MS	5,493	16,619	03/06/2019	03/02/2025
606822-BA-1.	GROUP INC				1 G FE	1,016,583	99.1350	1,006,220	1,015,000	1,015,206	0	(333)	0	0	3.761	3.724	JJ	16,436	38,174	09/04/2018	07/26/2023
606822-BM-5.	GROUP INC				1 G FE	289,939	87.1137	248,274	285,000	289,401	0	(538)	0	0	3.195	2.934	JJ	4,123	4,553	02/04/2022	07/18/2029
606822-BX-1.	GROUP INC			2	1 G FE	785,457	77.1892	659,968	855,000	786,756	0	1,299	0	0	2.309	3.213	JJ	8,829	12,930	10/04/2022	07/20/2032
606822-CC-6.	GROUP INC				1 G FE	215,000	88.2381	189,712	215,000	215,000	0	0	0	0	2.341	2.341	JJ	2,265	2,517	01/11/2022	01/19/2028
606822-CL-6.	GROUP INC			2	1 G FE	200,000	97.7824	195,565	200,000	200,000	0	0	0	0	5.017	5.016	JJ	4,487	0	07/11/2022	07/20/2028
60687Y-BS-7.	MIZUHO FINANCIAL GROUP INC.			2	1 G FE	498,633	87.0356	452,585	520,000	501,999	0	3,366	0	0	1.554	2.366	JJ	3,861	4,040	02/03/2022	07/09/2027
60855R-AJ-9.	MOLINA HEALTHCARE INC.			1,2	3 C FE	238,360	91.0000	214,760	236,000	214,760	(23,308)	(292)	0	0	4.375	4.194	JD	459	10,325	02/02/2022	06/15/2028
615369-AZ-8.	MOODY'S CORP.			1,2	2 A FE	184,240	93.9146	173,742	185,000	184,264	0	24	0	0	4.250	4.301	FA	3,123	0	08/02/2022	08/08/2032
617446-7Y-9.	MORGAN STANLEY				2 A FE	399,150	97.1111	386,502	398,000	398,331	0	(69)	0	0	4.350	4.324	MS	5,434	17,313	07/02/2018	09/08/2026
617446-8U-6.	MORGAN STANLEY			1,2,5	1 E FE	673,822	75.2742	557,029	740,000	678,641	0	4,819	0	0	1.794	2.826	FA	5,089	13,276	02/03/2022	02/13/2032
617446-8X-0.	MORGAN STANLEY			1,2,5	1 E FE	335,000	75.8570	254,121	335,000	335,000	0	0	0	0	1.928	1.928	AO	1,130	6,459	01/20/2021	04/28/2032
61744Y-AK-4.	MORGAN STANLEY			1,2,5	1 G FE	275,435	91.9214	261,976	285,000	279,359	0	901	0	0	3.591	3.993	JJ	4,520	10,234	04/12/2018	07/22/2028
61744Y-AP-3.	MORGAN STANLEY			1,2,5	1 G FE	328,834	91.5044	306,540	335,000	331,219	0	552	0	0	3.772	3.984	JJ	5,511	12,636	05/07/2018	01/24/2029
61746B-DZ-6.	MORGAN STANLEY			1	1 G FE	242,273	96.9486	242,372	250,000	246,426	0	1,074	0	0	3.875	4.378	JJ	4,144	9,688	11/05/2018	01/27/2026
61747Y-EC-5.	MORGAN STANLEY			1,2,5	1 E FE	960,000	87.0016	835,215	960,000	960,000	0	0	0	0	1.512	1.512	JJ	6,492	14,515	07/15/2021	07/20/2027
61747Y-ED-3.	MORGAN STANLEY			1,2,5	1 E FE	120,000	76.7891	92,147	120,000	120,000	0	0	0	0	2.239	2.239	JJ	1,194	2,694	07/15/2021	07/21/2032
61747Y-EH-4.	MORGAN STANLEY			1,2,5	1 E FE	100,000	78.3396	78,340	100,000	100,000	0	0	0	0	2.511	2.511	AO	495	2,518	10/14/2021	10/20/2032
61747Y-EL-5.	MORGAN STANLEY			1,2,5	1 E FE	541,065	81.2798	475,487	585,000	543,067	0	2,002	0	0	2.943	3.787	JJ	7,652	8,465	04/21/2022	01/21/2033
61747Y-EM-3.	MORGAN STANLEY			1,2,5	1 E FE	1,360,000	94.0500	1,279,080	1,360,000	1,360,000	0	0	0	0	2.630	2.631	FA	13,214	17,884	02/16/2022	02/18/2026
61747Y-ER-2.	MORGAN STANLEY			1,2,5	1 E FE	355,000	95.1324	337,720	355,000	355,000	0	0	0	0	4.210	4.212	AO	2,948	7,473	04/18/2021	04/20/2028
61772B-AB-9.	MORGAN STANLEY			1,2,5	1 E FE	1,405,000	87.6628	1,231,662	1,405,000	1,405,000	0	0	0	0	1.593	1.593	MN	3,544	22,382	04/19/2021	05/04/2027
61965R-AA-3.	MOSS CREEK RESOURCES HOLDINGS INC			1,2	4 B FE	9,860	90.0000	30,600	34,000	15,679	0	2,809	0	0	7.500	39.499	JJ	1,176	2,550	06/21/2019	01/15/2026
61965R-AB-1.	MOSS CREEK RESOURCES HOLDINGS INC			2	4 B FE	40,950	95.5000	120,330	126,000	53,202	0	5,992	0	0	10.500	39.135	MN	1,691	13,230	06/20/2019	05/15/2027
620076-BU-2.	MOTOROLA SOLUTIONS INC.			1,2	2 C FE	395,000	80.4331	317,711	395,000	395,000	0	0	0	0	2.750	2.750	MN	1,116	10,863	05/10/2021	05/24/2031
62482B-AA-0.	MOZART DEBT MERGER SUB INC.			1,2	4 A FE	2,796,706	80.0000	2,265,600	2,832,000	2,265,600	(533,114)	4,201	0	0	3.875	4.074	AO	27,435	105,472	01/26/2022	04/01/2029
62482B-AB-8.	MOZART DEBT MERGER SUB INC.			1,2	4 C FE	375,323	79.2500	401,798	507,000	377,112	0	1,790	0	0	5.250	10.671	AO	6,654	0	11/09/2022	10/01/2029
628530-BK-2.	MYLAN INC			1,2	2 C FE	202,487	92.4897	175,730	190,000	198,031	0	(1,424)	0	0	4.550	3.625	AO	1,825	8,645	09/30/2019	04/15/2028
62886E-AU-2.	NCR CORP.			1,2	4 B FE	156,506	95.5000	159,485	167,000	153,539	(3,465)	497	0	0	5.750	7.252	MS	3,201	4,428	09/16/2022	09/01/2027
62886E-AV-0.	NCR CORP.			1,2	4 B FE	144,880	93.2500	134,280	144,000	134,280	(10,315)	(65)	0	0	6.125	6.048	MS	2,940	8,820	08/08/2019	09/01/2029
62886E-AY-4.	NCR CORP.			2	4 B FE	497,333	85.2500	431,365	506,000	431,365	(66,428)	452	0	0	5.000	5.327	AO	6,325	20,300	08/18/2022	10/01/2028
62886E-AZ-1.	NCR CORP.			2	4 B FE	383,633	82.5000	310,200	376,000	310,200	(69,042)	(797)	0	0	5.250	4.947	AO	4,935	19,740	01/25/2021	10/01/2030
62886E-BA-5.	NCR CORP.			1,2	4 B FE	461,250	83.0000	382,630	461,000	382,630	(78,568)	(18)	0	0	5.125	5.116	AO	4,988	23,626	03/29/2021	04/15/2029
62886H-BA-8.	NCL CORPORATION LTD			1,2	5 A FE	237,925	79.0000	242,530	307,000	242,530	(3,029)	8,986	50,067	0	5.875	13.830	MS	5,311	11,339	03/11/2022	03/15/2026
62886H-BE-0.	NCL CORPORATION LTD			1,2	4 A FE	91,000	86.2500	78,488	91,000	78,488	(12,513)	0	0	0	5.875	5.875	FA	2,020	2,629	02/10/2022	02/15/2027
62927H-AG-1.	NFL VENTURES, INC.				1 E FE	1,388,451	93.5400	1,298,757	1,388,451	1,388,451	0	0	0	0	3.570	3.570	AO	10,464	51,504	08/31/2015	04/15/2032

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
62927#-AK-2	NFL VENTURES, INC				1.E FE	950,458	91,630.00	870,905	950,458	950,461	0	3	0	0	2.730	2.730	N/A	5,478	26,526	11/03/2016	04/15/2031
62927#-AP-1	NFL VENTURES, INC				1.E FE	2,825,419	89,810.00	2,537,508	2,825,419	2,825,419	0	0	0	0	4.360	4.360	N/A	26,006	124,662	10/01/2018	04/15/2045
62927@-AB-4	NHL US FUNDING LP				2.B PL	2,000,000	95,830.00	1,916,600	2,000,000	2,000,000	0	0	0	0	4.330	4.330	N/A	40,654	64,950	09/29/2014	09/29/2026
629377-CC-4	NRG ENERGY INC			1.2	3.A FE	296,700	98,750.00	276,500	280,000	276,500	(8,829)	(2,609)	0	0	6.625	5.093	JJ	8,554	18,550	07/21/2021	01/15/2027
629377-CE-0	NRG ENERGY INC			1.2	3.A FE	193,054	93,625.00	178,824	191,000	178,824	(9,054)	(1,400)	0	0	5.750	5.361	JJ	5,064	8,108	07/12/2022	01/15/2028
629377-CH-3	NRG ENERGY INC			1.2	3.A FE	1,166,065	88,250.00	1,022,818	1,159,000	1,022,818	(138,419)	(2,539)	0	0	5.250	5.120	JD	2,704	54,285	07/27/2022	06/15/2029
629377-CL-4	NRG ENERGY INC			1.2	2.C FE	19,700	88,250.00	17,650	20,000	19,777	0	30	0	0	4.450	4.652	JD	40	890	04/08/2020	06/15/2029
629377-CN-0	NRG ENERGY INC			1.2	2.C FE	120,409	89,258.00	107,110	120,000	120,239	0	(81)	0	0	2.000	1.927	JD	193	2,400	11/18/2020	12/02/2025
629377-CO-3	NRG ENERGY INC			1.2	3.A FE	69,406	80,625.00	55,631	69,000	55,631	(11,940)	(42)	0	0	3.375	3.297	FA	880	2,329	01/19/2021	02/15/2029
629377-CR-1	NRG ENERGY INC			1.2	3.A FE	370,813	75,875.00	295,913	390,000	295,913	(74,040)	1,287	0	0	3.625	4.276	FA	5,341	13,231	07/12/2022	02/15/2031
629377-CS-9	NRG ENERGY INC			1.2	3.A FE	271,000	75,000.00	203,250	271,000	203,250	(62,330)	0	0	0	3.875	3.875	FA	3,967	10,268	08/09/2021	02/15/2032
629470-BB-3	NXP BV			C	1.2	2.B FE	371,064	99,318.00	352,582	355,000	0	(2,303)	0	0	5.350	4.567	MS	6,331	18,993	03/06/2019	03/01/2026
62954H-AV-0	NXP BV			C	1.2	2.B FE	558,062	92,977.00	520,676	560,000	0	199	0	0	4.300	4.342	JD	870	24,080	06/11/2019	06/18/2029
62954H-BE-7	NXP BV			C	1.2	2.B FE	44,931	96,477.00	43,415	45,000	0	9	0	0	4.400	4.434	JD	165	1,073	05/12/2022	06/01/2027
629571-AA-8	NABORS INDUSTRIES LTD			C	1.2	5.A FE	246,363	94,625.00	421,081	309,208	0	29,364	0	0	7.250	21.435	JJ	14,877	32,263	06/25/2020	01/15/2026
62957H-AJ-4	NABORS INDUSTRIES INC			1.2	4.A FE	325,000	97,000.00	315,250	325,000	315,250	(9,750)	0	0	0	7.375	7.375	MN	3,063	23,436	11/18/2021	05/15/2027
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	555,000	95,941.00	532,473	555,000	555,000	0	0	0	0	3.905	3.905	JD	1,324	10,836	05/31/2022	06/09/2027
63636#-AC-0	NATIONAL HOCKEY LEAGUE, L.P				2.A PL	1,000,000	89,560.00	895,600	1,000,000	1,000,000	0	0	0	0	3.710	3.710	N/A	2,164	37,100	08/10/2017	08/10/2029
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC			1.2	4.B FE	226,250	89,500.00	232,700	260,000	232,700	(4,614)	4,530	0	0	6.000	8.600	JJ	7,193	15,600	05/19/2020	01/15/2027
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC			1.2	4.B FE	457,725	76,500.00	351,900	460,000	351,900	(100,698)	185	0	0	5.125	5.194	JD	1,048	23,575	02/01/2022	12/15/2030
63938C-AH-1	NAVIENT CORP			1	3.C FE	240,000	96,125.00	240,313	250,000	240,313	(1,050)	1,363	0	0	6.750	8.320	JD	281	8,438	07/22/2022	06/25/2025
63938C-AK-4	NAVIENT CORP			1.2	3.C FE	63,000	87,375.00	55,046	63,000	55,046	(7,954)	0	0	0	5.000	4.998	MS	928	3,150	01/23/2020	03/15/2027
63938C-AM-0	NAVIENT CORP			1.2	3.C FE	666,375	81,875.00	610,788	746,000	592,338	(75,254)	2,269	0	0	5.500	7.486	MS	12,081	20,003	09/28/2022	03/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC			1.2	4.C FE	443,254	88,000.00	396,000	450,000	393,668	(47,774)	(257)	0	0	5.500	5.825	A0	5,225	22,000	09/22/2022	04/15/2029
64110L-AS-5	NETFLIX INC			1	3.A FE	211,945	96,500.00	199,755	207,000	199,755	(10,577)	(535)	0	0	4.875	4.529	A0	2,130	10,091	11/18/2019	04/15/2028
64110L-AU-0	NETFLIX INC			1	3.A FE	63,000	97,000.00	61,110	63,000	61,110	(1,890)	0	0	0	5.375	5.375	JD	151	3,386	04/24/2019	11/15/2029
64110L-AV-8	NETFLIX INC			1.2	3.A FE	102,000	93,250.00	95,115	102,000	95,115	(6,885)	0	0	0	4.875	4.875	JD	221	4,973	10/22/2019	06/15/2030
64110L-AX-4	NETFLIX INC			1	2.B FE	152,640	102,875.00	148,140	144,000	150,470	0	(818)	0	0	6.375	5.528	MN	1,173	9,180	03/25/2020	05/15/2029
644535-AH-9	NEW GOLD INC			C	1.2	4.C FE	302,936	87,750.00	264,128	301,000	(38,340)	(432)	0	0	7.500	7.313	JJ	10,410	22,575	12/14/2021	07/15/2027
645869-F@-2	NEW JERSEY NATURAL GAS COMPANY				1.E	1,000,000	74,540.00	745,400	1,000,000	1,000,000	0	0	0	0	3.760	3.760	N/A	17,129	37,600	07/17/2019	07/17/2049
646025-C*-5	NEW JERSEY RESOURCES CORPORATION				2.A PL	1,000,000	93,990.00	939,900	1,000,000	1,000,000	0	0	0	0	3.540	3.539	N/A	13,078	35,400	08/18/2016	08/18/2026
646025-C@-3	NEW JERSEY RESOURCES CORPORATION				2.A PL	1,000,000	93,290.00	932,900	1,000,000	1,000,000	0	0	0	0	3.960	3.960	N/A	2,530	40,100	06/08/2018	06/08/2028
651587-AG-2	NEWMARKET CORP			1.2	2.B FE	395,052	78,594.00	314,380	400,000	395,861	0	453	0	0	2.700	2.842	MS	3,090	10,800	03/04/2021	03/18/2031
651639-AZ-9	NEWMONT CORPORATION			1.2	2.A FE	482,861	79,274.00	388,445	490,000	483,408	0	545	0	0	2.600	2.760	JJ	5,875	7,255	02/03/2022	07/15/2032
65249B-AA-7	NEWS CORP			1.2	3.A FE	125,000	85,500.00	106,875	125,000	106,875	(18,125)	0	0	0	3.875	3.874	MN	619	4,844	04/08/2021	05/15/2029
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC			1.2	2.A FE	374,895	79,944.00	299,791	375,000	374,912	0	17	0	0	2.440	2.443	JJ	4,219	5,388	12/08/2021	01/15/2032
65343H-AA-9	NEXSTAR ESCROW INC			1.2	4.B FE	962,162	92,000.00	966,000	1,050,000	957,454	(7,466)	2,758	0	0	5.625	7.774	JJ	27,234	0	11/07/2022	07/15/2027
65473P-AH-8	NISOURCE INC			1.2	2.B FE	641,938	86,798.00	507,769	585,000	628,825	0	(6,430)	0	0	2.950	1.712	MS	5,753	17,258	12/09/2020	09/01/2029
65473P-AJ-4	NISOURCE INC			1.2	2.B FE	996,310	89,272.00	892,721	1,000,000	997,216	0	363	0	0	3.600	3.644	MN	6,000	36,000	04/07/2020	05/01/2030
654740-BT-5	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1.2	2.C FE	419,815	80,951.00	339,995	420,000	419,868	0	33	0	0	2.750	2.757	MS	3,593	11,550	03/04/2021	03/09/2028
65535H-BB-4	NOMURA HOLDINGS INC			C	2.A FE	2,396,496	83,685.00	2,008,457	2,400,000	2,396,914	0	418	0	0	2.710	2.733	JJ	28,726	34,507	02/03/2022	01/22/2029
655663-CH-7	NORDSON CORPORATION				2.C	750,000	97,860.00	733,950	750,000	750,000	0	0	0	0	3.070	3.070	JJ	10,809	23,025	07/13/2012	07/25/2025
655844-BZ-0	NORFOLK SOUTHERN CORP			1.2	2.A FE	698,446	95,343.00	667,401	700,000	699,076	0	163	0	0	3.800	3.826	FA	11,083	26,600	07/30/2018	08/01/2029
665228-G*-7	NORTHERN ILLINOIS GAS COMPANY			1.D	1.D	2,000,000	78,280.00	1,565,600	2,000,000	2,000,000	0	0	0	0	2.800	2.800	N/A	11,822	56,000	10/30/2019	10/30/2034
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY			1.D	1.D	1,000,000	79,940.00	799,400	1,000,000	1,000,000	0	0	0	0	1.880	1.880	MN	2,402	18,800	11/06/2020	11/06/2030
666807-BN-1	NORTHROP GRUMMAN CORP			1.2	2.A FE	1,254,940	92,310.00	1,220,341	1,322,000	1,284,504	0	6,641	0	0	3.250	3.875	JJ	19,812	42,965	03/21/2018	01/15/2028
667274-AA-2	NORTHWELL HEALTHCARE INC			1.2	1.G FE	140,704	77,624.00	128,080	165,000	140,976	0	272	0	0	3.979	5.035	MN	1,094	3,283	06/28/2022	11/01/2046
667469-AA-8	NOVA CHEMICALS CORP				1.E FE	4,924,150	93,530.00	4,676,500	5,000,000	4,962,232	0	5,504	0	0	4.750	4.893	MS				

ANNUAL STATEMENT FOR THE YEAR 2022 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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
66977W-AR-0.	NOVA CHEMICALS CORP	C.	1,2	3.C FE	187,392	89.1250	174,685	196,000	174,685	(16,154)	1,001	0	0	5.250	5.931	JD	858	10,290	01/21/2022	06/01/2027	
670001-AE-6.	NOVEL IS CORP.	C.	1,2	3.C FE	355,625	88.0000	308,000	350,000	308,000	(46,519)	(527)	0	0	4.750	4.534	JJ	6,973	16,625	03/09/2021	01/30/2030	
670001-AG-1.	NOVEL IS CORP.	C.	1,2	3.C FE	257,531	89.6250	228,544	255,000	228,544	(27,986)	(439)	0	0	3.250	3.040	MN	1,059	10,451	09/21/2021	11/15/2026	
670001-AH-9.	NOVEL IS CORP.	C.	1,2	3.C FE	177,625	81.0000	146,610	181,000	146,610	(31,160)	294	0	0	3.875	4.108	FA	2,650	7,092	11/03/2021	08/15/2031	
67059T-AE-5.	NUSTAR LOGISTICS LP	C.	1,2	3.C FE	164,523	93.2500	199,555	214,000	179,787	6,091	0	0	5.625	10.305	AO	2,107	12,038	08/06/2018	04/28/2027		
67059T-AF-2.	NUSTAR LOGISTICS LP	C.	1,2	3.C FE	29,600	96.0000	38,400	40,000	33,339	1,507	0	0	6.000	12.100	JD	200	2,400	05/16/2019	06/01/2026		
67059T-AG-0.	NUSTAR LOGISTICS LP	C.	1,2	3.C FE	52,000	96.2500	50,050	52,000	50,050	(1,950)	0	0	5.750	5.747	AO	748	2,990	09/09/2020	10/01/2025		
67103H-AL-1.	O'REILLY AUTOMOTIVE INC	C.	1,2	2.B FE	139,558	97.2053	136,087	140,000	139,577	19	0	0	4.700	4.740	JD	292	3,290	06/06/2022	06/15/2032		
674003-A@-7.	OAKTREE CAPITAL MANAGEMENT, L.P	C.		1.G FE	1,000,000	96.3900	963,900	1,000,000	1,000,000	0	0	0	4.010	4.009	MS	13,144	40,100	09/03/2014	09/03/2026		
674003-C@-5.	OAKTREE CAPITAL MANAGEMENT, L.P	C.		1.G FE	1,000,000	74.6700	746,700	1,000,000	1,000,000	0	0	0	3.060	3.060	JJ	13,515	16,150	01/19/2022	01/12/2037		
674210-AA-0.	CRESTWOOD MIDSTREAM PARTNERS LP	C.	1,2	3.C FE	319,040	99.2500	314,623	317,000	314,623	(3,974)	(183)	0	0	8.000	7.893	AO	6,340	25,360	04/06/2021	04/01/2029	
674599-DB-8.	OCCIDENTAL PETROLEUM CORP	C.	1	3.A FE	23,351	101.8750	24,450	24,000	23,395	0	160	0	0	6.950	8.777	JJ	834	0	11/21/2022	07/01/2024	
674599-DF-9.	OCCIDENTAL PETROLEUM CORP	C.	1	3.A FE	200,430	102.0000	400,860	393,000	210,821	4,336	0	0	6.450	14.230	MS	7,464	25,349	04/03/2020	09/15/2036		
674599-DJ-1.	OCCIDENTAL PETROLEUM CORP	C.	1	3.A FE	145,800	98.0000	117,600	120,000	117,600	(27,221)	(938)	0	0	6.200	4.464	MS	2,191	7,440	12/15/2021	03/15/2040	
674599-DL-6.	OCCIDENTAL PETROLEUM CORP	C.	1,2	3.A FE	208,485	102.5000	168,100	164,000	168,100	(39,083)	(1,038)	0	0	6.600	4.701	MS	3,187	10,824	09/27/2021	03/15/2046	
674599-DR-3.	OCCIDENTAL PETROLEUM CORP	C.	1	3.A FE	343,803	102.7500	306,195	298,000	306,195	(30,061)	(6,071)	0	0	7.150	4.436	MN	2,723	21,307	01/11/2022	05/15/2028	
674599-EA-9.	OCCIDENTAL PETROLEUM CORP	C.	1,2	3.A FE	464,625	113.0000	423,750	375,000	421,834	(26,877)	(8,464)	0	0	8.875	5.455	JJ	15,346	33,281	02/11/2021	07/15/2030	
674599-EB-7.	OCCIDENTAL PETROLEUM CORP	C.	1,2	3.A FE	100,750	99.5000	99,500	100,000	99,500	(934)	(151)	0	0	5.875	5.684	MS	1,958	5,875	11/25/2020	09/01/2025	
674599-ED-3.	OCCIDENTAL PETROLEUM CORP	C.	1,2	3.A FE	274,355	103.3750	280,146	271,000	273,681	(76)	(290)	0	0	6.625	6.443	MS	5,985	17,954	11/25/2020	09/01/2030	
674599-EF-8.	OCCIDENTAL PETROLEUM CORP	C.	1,2	3.A FE	100,750	100.7500	33,248	33,000	33,000	0	0	0	0	6.125	6.125	JJ	1,011	2,021	12/08/2020	01/01/2031	
675553-A*-2.	OCHSNER CLINIC FOUNDATION	C.		1.G	2,000,000	85.1700	1,703,400	2,000,000	2,000,000	0	0	0	0	3.460	3.460	N/A	8,650	69,200	06/25/2020	05/15/2038	
675553-A@-0.	OCHSNER CLINIC FOUNDATION	C.		1.C FE	1,000,000	77.5900	775,900	1,000,000	1,000,000	0	0	0	0	4.130	4.130	MN	5,277	41,300	06/25/2020	05/15/2045	
677400-AH-9.	CONSTELLATION INSURANCE INC	C.	1,2	2.C FE	189,871	92.4124	175,584	190,000	189,910	19	0	0	5.800	5.807	JJ	4,806	11,020	01/16/2020	01/24/2030		
67777J-AL-2.	OHIOHEALTH CORP	C.	1,2	1.B FE	521,000	80.6235	420,048	521,000	521,000	0	0	0	0	2.297	2.297	MN	1,529	12,599	10/19/2021	11/15/2031	
67777L-AD-5.	OI EUROPEAN GROUP BV	C.	1,2	3.C FE	150,000	88.0000	132,000	150,000	132,000	(18,000)	0	0	4.750	4.750	FA	2,692	5,324	11/08/2021	05/15/2030		
680665-AK-2.	OLIN CORP	C.	1,2	3.A FE	308,280	91.2500	294,738	323,000	294,738	(14,625)	1,082	0	0	5.000	5.734	FA	6,729	8,075	04/25/2022	02/01/2030	
681639-AA-8.	OLYMPUS WATER US HOLDING CORP	C.	1,2	4.C FE	225,000	82.0000	184,500	225,000	184,500	(39,236)	0	0	0	4.250	4.249	AO	2,391	9,563	09/21/2021	10/01/2028	
681919-BC-9.	OMNICOM GROUP INC	C.	1,2	2.A FE	463,233	93.5012	434,781	465,000	463,654	166	0	0	4.200	4.246	JD	1,628	19,530	03/27/2020	06/01/2030		
681919-BD-7.	OMNICOM GROUP INC	C.	1,2	2.A FE	49,912	81.6581	40,829	50,000	49,925	8	0	0	2.600	2.620	FA	542	1,300	04/28/2021	08/01/2031		
68233J-BU-7.	ONCOR ELECTRIC DELIVERY COMPANY LLC	C.	1,2	1.F FE	242,380	86.9454	230,405	265,000	243,654	0	1,275	0	0	2.750	4.024	MN	931	3,644	06/23/2022	05/15/2030	
68233J-CE-2.	ONCOR ELECTRIC DELIVERY COMPANY LLC	C.	1,2	1.F FE	204,248	94.8945	194,534	205,000	204,288	0	40	0	0	4.150	4.195	JD	709	4,514	05/17/2022	06/01/2032	
68233J-CJ-1.	ONCOR ELECTRIC DELIVERY COMPANY LLC	C.	1,2	1.F FE	84,918	98.1133	83,396	85,000	84,920	0	3	0	0	4.550	4.562	MS	1,214	0	09/06/2022	09/15/2032	
68245X-AH-2.	LIABILITY CO. 1011778 BC UNLIMITED	C.	1,2	3.B FE	510,330	89.5000	453,765	507,000	453,765	(55,702)	(414)	0	0	3.875	3.769	MS	5,785	19,646	07/27/2021	01/15/2028	
68245X-AK-5.	LIABILITY CO. 1011778 BC UNLIMITED	C.	2	3.B FE	124,000	99.2500	123,070	124,000	123,070	(930)	0	0	0	5.750	5.747	AO	1,505	7,130	04/02/2020	04/15/2025	
68245X-AM-1.	LIABILITY CO. 1011778 BC UNLIMITED	C.	1,2	4.B FE	1,030,398	81.5000	842,710	1,034,000	842,710	(172,951)	359	0	0	4.000	4.044	AO	8,732	41,360	06/15/2021	10/15/2030	
682680-AU-7.	ONEOK INC	C.	1,2	2.C FE	447,580	94.1370	390,669	415,000	441,497	0	(4,167)	0	0	4.550	3.227	JJ	8,707	11,716	02/03/2022	07/15/2028	
68268N-AL-7.	ONEOK PARTNERS LP	C.	1,2	2.B FE	207,536	99.7272	199,454	200,000	200,889	0	(1,906)	0	0	5.000	4.002	MS	2,944	10,000	10/19/2018	09/15/2023	
682691-AA-8.	ONEMAIN FINANCE CORP.	C.	1,2	3.B FE	404,375	75.0000	318,750	425,000	318,750	(84,452)	1,736	0	0	4.000	4.685	MS	5,006	17,000	02/11/2022	09/15/2030	
682691-AC-4.	ONEMAIN FINANCE CORP.	C.	1,2	3.B FE	150,000	79.2500	118,875	150,000	118,875	(28,125)	0	0	0	3.875	3.874	MS	1,711	6,361	08/04/2021	09/15/2028	
68327L-AC-0.	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	C.	1,2	1.E FE	202,910	90.5533	181,107	200,000	202,634	0	(276)	0	0	4.125	3.871	FA	3,438	4,125	04/07/2022	02/01/2029	
68327L-AD-8.	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	C.	1,2	1.E FE	197,884	76.6563	153,313	200,000	198,120	0	193	0	0	2.500	2.620	AO	1,056	5,000	10/07/2021	10/15/2031	
68389X-BU-8.	ORACLE CORP	C.	1,2	2.B FE	2,334,969	91.5047	2,141,210	2,340,000	2,336,879	742	0	0	0	2.800	2.834	AO	16,380	65,520	03/30/2020	04/01/2027	
68389X-BY-6.	ORACLE CORP	C.	1,2	2.B FE	944,565	85.5958	799,465	934,000	942,969	0	(1,332)	0	0	2.950	2.788	AO	6,888	27,553	02/04/2022	04/01/2030	
68389X-CE-3.	ORACLE CORP	C.	1,2	2.B FE	484,101	82.9483	414,742	500,000	485,500	0	1,399	0	0	2.875	3.280	MS	3,833	14,375	02/02/2022	03/25/2031	
68389X-CH-6.	ORACLE CORP	C.	1,2	2.B FE	69,934	104.1520	72,906	70,000	69,935	0	1	0	0	6.150	6.167	MN	622	0	11/07/2022	11/09/2029	

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
73019#-AA-0.	PNC EQUIPMENT FINANCE, LLC				1.D	334,946	96,0300	321,649	334,946	334,946	0	0	0	0	3.000	3.000	N/A	4,103	15,073	09/01/2012	09/13/2027
73019#-AB-8.	PNC EQUIPMENT FINANCE, LLC				1.D	347,553	96,0300	333,755	347,553	347,553	0	0	0	0	3.000	2.999	N/A	3,128	15,640	09/01/2012	09/13/2027
73019#-AC-6.	PNC EQUIPMENT FINANCE, LLC				1.D	380,976	96,0300	365,851	380,976	380,976	0	0	0	0	3.000	2.999	N/A	3,429	42,298	09/01/2012	09/13/2027
731020-AA-4.	POLAR TANKERS INC.			1.	1.F FE	4,747,161	101,4500	4,965,455	4,894,485	4,854,582	0	2,153	0	0	5.951	6.082	MN	41,263	291,271	05/07/2007	05/10/2037
73179P-AM-8.	AVIENT CORP			1,2.	3.C FE	45,405	97.5000	41,925	43,000	41,925	(1,806)	(689)	0	0	5.750	4.418	MN	316	2,473	12/11/2020	05/15/2025
736508-K*-2.	PORTLAND GENERAL ELECTRIC COMPANY				1.F	1,000,000	96.5800	965,800	1,000,000	1,000,000	0	0	0	0	5.430	5.431	MN	8,748	54,300	11/02/2009	05/03/2040
736508-R@-3.	PORTLAND GENERAL ELECTRIC COMPANY				1.F	1,000,000	87.8000	878,000	1,000,000	1,000,000	0	0	0	0	3.150	3.150	JJ	14,525	31,500	04/27/2020	07/15/2030
736508-T@-1.	PORTLAND GENERAL ELECTRIC COMPANY				1.F	1,000,000	63.6800	636,800	1,000,000	1,000,000	0	0	0	0	2.970	2.970	N/A	7,508	29,700	09/30/2021	09/30/2051
737446-AN-4.	POST HOLDINGS INC			1,2.	4.B FE	123,676	93.7500	120,938	129,000	120,938	(4,848)	533	0	0	5.625	6.209	JJ	3,346	7,256	08/06/2018	01/15/2028
737446-AP-9.	POST HOLDINGS INC			1,2.	4.B FE	504,085	90.5000	504,085	504,085	504,085	(65,430)	(1,719)	0	0	5.500	5.074	JD	1,362	30,635	05/26/2022	03/15/2029
737446-AQ-7.	POST HOLDINGS INC			1,2.	4.B FE	859,024	86.1250	729,479	847,000	729,479	(117,351)	(1,626)	0	0	4.625	4.408	AO	8,270	39,174	04/01/2022	04/15/2030
737446-AR-5.	POST HOLDINGS INC			1,2.	4.B FE	514,406	83.5000	432,530	518,000	432,530	(80,076)	320	0	0	4.500	4.587	MS	6,864	23,310	11/05/2021	09/15/2031
737679-D@-6.	POTOMAC ELECTRIC POWER COMPANY				1.F	5,000,000	86.4300	4,321,500	5,000,000	5,000,000	0	0	0	0	3.350	3.350	MS	49,319	0	09/21/2022	09/15/2032
740212-AM-7.	PRECISION DRILLING CORP			1,2.	4.B FE	74,440	92.0000	69,000	75,000	69,000	(5,537)	64	0	0	6.875	7.002	JJ	2,378	5,586	06/02/2021	01/15/2029
74052H-AB-0.	PREMIER ENTERTAINMENT SUB LLC			1,2.	4.C FE	168,750	70.5000	176,250	250,000	170,123	0	1,831	73,923	0	5.875	11.881	MS	4,896	15,136	01/11/2022	09/01/2031
74165H-AB-4.	PRIME HEALTHCARE SERVICES INC			1,2.	4.C FE	792,719	85.0000	637,500	750,000	637,500	(130,449)	(13,950)	0	0	7.250	5.785	MN	9,063	54,375	04/27/2021	11/01/2025
74168L-AA-4.	PRIMO WATER HOLDINGS INC			1,2.	4.B FE	377,000	85.0000	320,450	377,000	320,450	(52,780)	0	0	0	4.375	4.374	AO	2,795	16,494	04/21/2021	04/30/2029
74170*-AC-3.	PRIME PROPERTY FUND, LLC				1.F	1,000,000	98.3600	983,600	1,000,000	1,000,000	0	0	0	0	4.610	4.609	FA	18,312	46,100	08/22/2013	08/22/2025
74170*-AV-1.	PRIME PROPERTY FUND LLC				1.F	3,000,000	90.8500	2,725,500	3,000,000	3,000,000	0	0	0	0	4.580	4.579	MN	20,228	137,400	11/08/2018	11/08/2033
74170*-AZ-2.	PRIME PROPERTY FUND, LLC				1.F	1,000,000	87.1600	871,600	1,000,000	1,000,000	0	0	0	0	3.060	3.060	N/A	19,210	30,600	12/12/2019	12/12/2029
74264*-AB-2.	PRISA LHC, LLC				1.F	1,000,000	97.0900	970,900	1,000,000	1,000,000	0	0	0	0	4.270	4.269	N/A	9,014	42,700	04/15/2014	04/15/2026
743315-AZ-6.	PROGRESSIVE CORP			1,2.	1.F FE	598,726	87.3318	563,290	645,000	601,181	0	2,456	0	0	3.000	3.878	MS	5,698	9,998	05/13/2022	03/15/2032
74340X-BM-2.	PROLOGIS LP			1,2.	1.G FE	115,331	83.6883	96,242	115,000	115,277	0	(34)	0	0	2.250	2.213	AO	546	2,588	06/04/2021	04/15/2030
74340X-BT-7.	PROLOGIS LP			1,2.	1.G FE	179,397	97.1007	174,781	180,000	179,401	0	4	0	0	4.625	4.667	JJ	2,336	0	09/15/2022	01/15/2033
74456Q-CJ-3.	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2.	1.F FE	214,596	87.9443	189,080	215,000	214,625	0	29	0	0	3.100	3.122	MS	1,962	3,407	03/09/2022	03/15/2032
744573-AQ-9.	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2.	2.B FE	139,742	77.4180	108,385	140,000	139,801	0	25	0	0	1.600	1.620	FA	846	2,240	08/12/2020	08/15/2030
744573-AU-0.	PUBLIC SERVICE ENTERPRISE GROUP INC			1,2.	2.B FE	89,833	80.1610	72,145	90,000	89,851	0	17	0	0	2.450	2.471	MN	282	2,248	11/04/2021	11/15/2031
74460D-AJ-8.	PUBLIC STORAGE			1,2.	1.F FE	89,976	79.8981	71,908	90,000	89,979	0	3	0	0	2.250	2.253	MN	293	2,025	11/04/2021	11/09/2031
74834L-AX-8.	QUEST DIAGNOSTICS INC			1,2.	2.B FE	145,335	96.1124	134,557	140,000	142,061	0	(992)	0	0	3.500	2.737	MS	1,239	4,900	08/02/2019	03/30/2025
74834L-BB-5.	QUEST DIAGNOSTICS INC			1,2.	2.B FE	74,804	86.6311	64,973	75,000	74,850	0	18	0	0	2.950	2.980	JD	6	2,213	12/09/2019	06/30/2030
74837H-C*-5.	DOMINION ENERGY, INC				1.G	3,000,000	86.6300	2,598,900	3,000,000	3,000,000	0	0	0	0	3.380	3.380	MN	12,957	101,400	11/15/2017	11/15/2032
74837H-D@-2.	DOMINION ENERGY, INC				1.G	1,000,000	66.1900	661,900	1,000,000	1,000,000	0	0	0	0	3.150	3.150	N/A	11,813	31,500	08/16/2021	08/16/2051
74841C-AB-7.	ROCKET MORTGAGE LLC			1,2.	3.A FE	342,960	77.5140	310,056	400,000	310,056	(35,855)	2,951	0	0	3.875	5.964	MS	5,167	11,625	07/08/2022	03/01/2031
74949L-AD-4.	RELX CAPITAL INC			1,2.	2.A FE	158,947	85.7929	158,947	160,000	159,195	0	99	0	0	3.000	3.077	MN	520	4,800	05/18/2020	05/22/2030
74977R-DL-5.	COOPERATIVE RABOBANK UA			C.	2	529,000	86.8678	459,531	529,000	529,000	0	0	0	0	1.980	1.980	JD	466	10,474	12/08/2021	12/15/2027
74977R-DR-2.	COOPERATIVE RABOBANK UA			C.	2	1,500,000	96.3200	1,444,800	1,500,000	1,500,000	0	0	0	0	4.655	4.654	FA	25,021	0	08/15/2022	08/22/2028
74986@-AR-2.	RREEF AMERICA REIT II CORP				1.G	2,000,000	91.8900	1,837,800	2,000,000	2,000,000	0	0	0	0	3.310	3.310	N/A	33,100	66,200	07/01/2015	07/01/2027
74986@-AW-1.	RREEF AMERICA REIT II CORP				1.G	2,000,000	93.8200	1,876,400	2,000,000	2,000,000	0	0	0	0	3.950	3.951	N/A	25,456	0	11/24/2015	01/05/2028
74986@-BC-4.	RREEF AMERICA REIT II, INC				1.G	1,000,000	79.5700	795,700	1,000,000	1,000,000	0	0	0	0	2.620	2.620	N/A	1,601	65,700	12/09/2020	12/09/2031
750098-AB-1.	RACKSPACE TECHNOLOGY GLOBAL INC			1,2.	4.C FE	281,031	58.2500	247,563	425,000	247,563	(22,629)	5,556	138,372	0	3.500	12.299	FA	5,619	14,875	01/18/2022	02/15/2028
75026J-AC-4.	RADIATE HOLDCO LLC			1,2.	5.A FE	677,925	72.3750	484,913	670,000	484,913	(187,017)	(1,270)	0	0	4.500	4.269	MS	8,878	30,150	02/10/2021	09/15/2026
75079R-AC-2.	RAIN C11 CARBON LLC			1,2.	4.C FE	713,725	91.6250	655,119	715,000	655,119	(55,202)	(5,354)	0	0	7.250	6.463	AO	12,959	51,838	01/25/2022	04/01/2025
75102X-AA-4.	RAIZEN FUELS FINANCE SA			C.	1	933,912	97.0780	873,702	900,000	922,170	0	(4,851)	0	0	5.300	4.626	JJ	21,333	47,700	07/01/2020	01/20/2027
75281A-AS-8.	RANGE RESOURCES CORP			1,2.	3.B FE	684,500	95.2500	690,563	725,000	690,563	(8,603)	8,064	0	0	4.875	6.521	MN	4,516	26,813	07/12/2022	05/15/2030
75281A-BK-4.	RANGE RESOURCES CORP			1,2.	3.C FE	100,000	88.1250	88,125	100,000	88,125	(11,875)	0	0	0	4.750	4.750	FA	1,794	2,560	01/13/2022	02/15/2025
75513E-AD-3.	RAYTHEON TECHNOLOGIES CORP			1,2.	2.A FE	229,814	83.2819	191,548	230,000	229,835	0	20	0	0	2.250	2.260	JJ	2,588	5,175	12/02/2021	07/01/2030
75513E-CM-1.	RAYTHEON TECHNOLOGIES CORP			1,2.	2.A FE	137,075	78.6808	118,021	150,000	138,146	0	1,072	0	0	1.900	2.940	MS	950	3,016	02/04/2022	09/01/2031
75513E-CN-9.	RAYTHEON TECHNOLOGIES CORP			1,2.	2.A FE	81,3452	168.623	158,623	195,000	168,674	0	1,463	0	0	2.375	4.156	MS	1,364	2,316	05/13/2022	03/15/2032
75524K-PG-3.	CITIZENS BANK NA			2																	

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
75606D-AL-5	ANYWHERE REAL ESTATE GROUP LLC		1,2	4 B FE	108,375	75,500	113,250	150,000	109,343	0	968	0	0	5.750	12.228	JJ	3,977	0	10/13/2022	01/15/2029	
756109-BJ-2	REALTY INCOME CORP.		1,2	1 G FE	279,123	85,5651	243,861	285,000	279,905	0	781	0	0	2.200	2.553	JD	279	6,270	02/03/2022	06/15/2028	
756109-BK-9	REALTY INCOME CORP.		1,2	1 G FE	182,052	87,1844	148,213	170,000	180,414	0	(1,433)	0	0	3.100	2.115	JD	234	5,270	11/09/2021	12/15/2029	
756109-BL-7	REALTY INCOME CORP.		1,2	1 G FE	727,472	81,3046	601,654	740,000	728,377	0	906	0	0	2.850	3.034	JD	937	21,090	02/04/2022	12/15/2032	
756250-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC	C	1,2	1 G FE	2,962,350	98,7700	2,963,100	3,000,000	2,996,862	0	4,385	0	0	3.625	3.774	MS	30,208	108,750	09/16/2013	09/21/2023	
758071-AA-2	SPX FLOW INC.		1,2	5 B FE	204,499	77,7500	202,928	261,000	202,928	(2,639)	1,524	40,204	0	8.750	13.422	AO	5,709	9,753	12/08/2022	04/01/2030	
758750-DH-7	REGAL REXNORD CORPORATION			2 C	1,000,000	100,0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.900	3.899	N/A	9,100	15,233	06/07/2022	04/07/2032	
75886A-AJ-7	ENERGY TRANSFER LP		1,2	2 C FE	411,237	99,1250	401,456	405,000	405,837	0	(1,359)	0	0	4.500	4.143	MN	3,038	18,225	10/12/2018	11/01/2023	
760759-AJ-9	REPUBLIC SERVICES INC.		1,2	2 B FE	194,672	93,4311	182,191	195,000	194,831	0	37	0	0	3.375	3.394	MN	841	6,581	11/13/2017	11/15/2027	
760759-AX-8	REPUBLIC SERVICES INC.		1,2	2 B FE	587,854	77,2802	506,185	655,000	593,893	0	6,008	0	0	1.450	2.738	FA	3,488	9,498	02/04/2022	02/15/2031	
76169#-AM-5	REYES HOLDINGS, L.L.C.			1 G PL	3,000,000	96,3100	2,889,300	3,000,000	3,000,000	0	0	0	0	4.330	4.327	N/A	81,443	138,000	12/11/2018	09/29/2026	
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		1,2	4 A FE	133,875	88,5000	132,750	150,000	132,750	(1,149)	24	0	0	4.000	6.654	AO	1,267	0	12/27/2022	10/15/2027	
767754-CL-6	RITE AID CORP.		1,2	4 C FE	100,825	54,5000	100,825	185,000	100,825	18,616	58	106,549	0	8.000	27.978	JJ	6,824	14,800	07/27/2020	11/15/2026	
771196-BW-1	ROCHE HOLDINGS INC.		1,2	1 C FE	735,000	85,6480	629,513	735,000	735,000	0	0	0	0	1.930	1.930	JD	709	14,186	12/06/2021	12/13/2028	
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC		1	3 A FE	414,438	91,5000	388,875	425,000	388,875	(26,359)	339	0	0	7.500	7.757	JJ	14,698	31,875	05/29/2020	07/17/2038	
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC		1	3 A FE	629,656	83,0000	601,750	725,000	601,750	(33,704)	2,405	0	0	6.875	8.223	AO	10,523	49,844	05/19/2020	04/15/2040	
775109-CC-3	ROGERS COMMUNICATIONS INC.	C	1,2	2 A FE	374,164	86,1969	323,238	375,000	374,222	0	58	0	0	3.800	3.827	MS	4,196	22,433	03/07/2022	03/15/2032	
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC.		2	4 B FE	504,375	88,0000	440,000	500,000	440,000	(63,852)	(438)	0	0	4.375	4.243	AO	4,618	22,361	01/21/2022	10/15/2029	
778296-AG-8	ROSS STORES INC.		1,2	2 A FE	184,317	78,8298	145,835	185,000	184,451	0	63	0	0	1.875	1.914	AO	732	3,469	10/19/2020	04/15/2031	
780097-BA-8	NATWEST GROUP PLC	C		1 G FE	1,710,668	97,6758	1,562,813	1,600,000	1,658,065	0	(16,640)	0	0	4.800	3.603	AO	18,347	76,800	10/29/2019	04/05/2026	
780097-BP-5	NATWEST GROUP PLC	C	2	1 G FE	1,488,983	89,5897	1,321,448	1,475,000	1,486,783	0	(2,200)	0	0	3.073	2.878	MN	4,910	45,327	02/04/2022	05/22/2028	
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		1,2	3 C FE	55,575	107,2500	61,133	57,000	56,222	0	276	0	0	11.500	12.181	JJ	3,023	6,555	05/14/2020	06/01/2025	
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		1,2	4 C FE	57,685	79,7500	66,193	83,000	59,261	0	1,576	25,315	0	5.500	13.237	AO	1,141	4,565	03/24/2021	04/01/2028	
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		1,2	4 C FE	36,920	81,0000	42,120	52,000	38,391	1,633	15,080	0	0	4.250	13.955	JJ	1,105	2,253	06/15/2021	07/01/2026	
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		2	4 C FE	64,575	81,2500	73,125	90,000	66,442	0	1,842	25,688	0	5.375	13.232	JJ	2,231	2,526	01/04/2022	07/15/2027	
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		1,2	4 C FE	28,000	99,7500	27,930	28,000	27,930	(70)	0	0	0	11.625	11.626	FA	1,203	0	08/15/2022	08/15/2027	
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		1,2	3 C FE	352,563	100,2500	355,888	355,000	352,653	0	90	0	0	8.250	8.377	JJ	6,915	0	11/09/2022	01/15/2029	
78355H-KT-5	RYDER SYSTEM INC.		1	2 B FE	284,575	90,8262	258,855	285,000	284,645	0	69	0	0	2.850	2.862	MS	2,708	4,219	02/22/2022	03/01/2027	
78355H-KU-2	RYDER SYSTEM INC.		1,2	2 B FE	239,926	95,8444	230,027	240,000	239,943	0	17	0	0	4.300	4.306	JD	459	5,963	05/10/2022	06/15/2027	
78409V-BC-7	S&P GLOBAL INC.		1,2	1 G FE	276,517	85,7669	240,147	280,000	276,754	0	238	0	0	2.900	3.046	MS	2,707	3,677	03/04/2022	03/01/2032	
78410G-AD-6	SBA COMMUNICATIONS CORP.		1,2	3 B FE	138,575	90,7500	126,143	139,000	126,143	(12,587)	62	0	0	3.875	3.926	FA	2,035	5,386	05/19/2020	02/15/2027	
78410G-AG-9	SBA COMMUNICATIONS CORP.		1,2	3 B FE	203,200	83,1250	172,069	207,000	172,069	(23,791)	460	0	0	3.125	3.404	FA	2,695	6,469	08/12/2021	02/01/2029	
78444@-AA-6	SIP HOLDCO, LLC		1,2	2 B PL	2,000,000	75,6900	1,513,800	2,000,000	2,000,000	0	0	0	0	3.360	3.360	JJ	30,987	80,205	12/29/2021	12/15/2046	
78448T-AD-4	SMBC AVIATION CAPITAL FINANCE DAC	C	1,2	2 A FE	307,728	98,8586	296,576	300,000	300,894	0	(1,920)	0	0	4.125	3.459	JJ	5,706	12,375	04/08/2019	07/15/2023	
78448T-AE-2	SMBC AVIATION CAPITAL FINANCE DAC	C	1,2	2 A FE	898,812	96,7205	870,485	900,000	899,695	0	263	0	0	3.550	3.577	AO	6,745	31,950	04/08/2019	04/15/2024	
78454L-AL-4	SM ENERGY CO.		1,2	3 C FE	16,078	95,5000	56,345	59,000	29,467	0	6,500	0	0	5.625	39.816	JD	277	3,319	02/28/2020	06/01/2025	
78454L-AP-5	SM ENERGY CO.		1,2	3 C FE	84,700	96,0000	279,360	291,000	123,022	0	17,897	0	0	6.625	33.904	JJ	8,890	19,279	09/05/2019	01/15/2027	
78454L-AW-0	SM ENERGY CO.		1,2	3 C FE	24,000	95,0000	22,800	24,000	22,800	(1,200)	0	0	0	6.500	6.499	JJ	719	1,655	06/09/2021	07/15/2028	
7846EL-AE-7	SPCM SA	C	1,2	3 A FE	399,750	80,5000	322,000	400,000	322,000	(63,032)	32	0	0	3.375	3.383	MS	3,975	13,313	09/13/2021	03/15/2030	
784860-AH-4	SVB FINANCIAL GROUP		1,2	2 B FE	139,836	140,0000	116,708	140,000	139,874	0	23	0	0	2.100	2.118	MN	376	2,940	05/06/2021	05/15/2028	
78512*-AA-5	S&E REPLACEMENT POWER LLC		1,2	1 D PL	2,144,158	96,7800	2,075,116	2,144,158	2,144,158	0	0	0	0	4.120	4.098	MON	14,969	213,854	12/16/2016	05/31/2029	
785592-AM-8	SABINE PASS LIQUEFACTION LLC		1,2	2 B FE	1,584,731	100,1250	1,486,856	1,485,000	1,516,195	0	(15,295)	0	0	5.625	4.467	MS	27,844	83,531	03/06/2019	03/01/2025	
785592-C@-3	SABINE PASS LIQUEFACTION, LLC		1,2	2 B FE	1,300,000	102,1100	1,327,430	1,300,000	1,300,000	0	0	0	0	6.293	6.294	MS	3,636	0	11/02/2022	09/15/2037	
79546V-AL-0	SALLY HOLDINGS LLC		1,2	3 C FE	500,238	95,3750	476,875	500,000	476,875	(23,001)	(7)	0	0	5.625	5.503	JD	2,344	28,116	10/28/2020	12/01/2025	
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO.		1,2	1 F FE	1,297,738	79,1877	1,029,440	1,300,000	1,298,229	0	224	0	0	1.700	1.710	AO	5,525	22,100	09/22/2020	10/01/2030	
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC	C	2,5	2 A FE	1,000,000	93,5009	935,009	1,000,000	1,000,000	0	0	0	0	1.089	1.089	MS	3,207	10,890	03/08/2021	03/15/2025	
80282K-BC-9	SANTANDER HOLDINGS USA INC.		1,2,5	2 A FE	1,000,000	85,8785	858,785	1,000,000	1,000,000	0	0	0	0	2.490	2.491	JJ	12,104	12,450	01/03/2022	01/06/2028	
80414L-ZM-6	SAUDI ARABIAN OIL CO.	C	2	1 F FE	578,179	68,0746	398,236	585,000	578,303	0	68	0	0	3.500	3.550	MN	2,104	20,475	11/17/2021	11/24/2070	
808513-BT-1	CHARLES SCHWAB CORP.		1,2	1 F FE	459,195	78,7086	362,060	460,000	459,259	0	75	0	0	1.950	1.969	JD					

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP SCIENTIFIC GAMES			1,2	4 B FE	43,000	84,5000	36,335	43,000	36,335	(6,665)	0	0	0	6,625	6,624	MS	950	1,535	02/03/2022	03/01/2030
80874Y-BC-3	INTERNATIONAL INC			1,2	4 C FE	251,520	95,2500	283,845	298,000	262,532	0	4,871	0	0	7,000	9,913	MN	2,665	20,860	08/23/2021	05/15/2028
810186-AW-6	SCOTT'S MIRACLE-GRO CO			1,2	4 B FE	233,125	75,7500	189,375	250,000	189,375	(44,457)	1,019	0	0	4,375	5,237	FA	4,557	8,021	03/11/2022	02/01/2032
810186-AX-4	SCOTT'S MIRACLE-GRO CO			1,2	4 B FE	1,101,224	75,1250	863,938	1,150,000	863,938	(234,209)	2,882	0	0	4,000	4,554	AO	11,500	41,000	05/09/2022	04/01/2031
81211K-AZ-3	SEALED AIR CORP			1,2	2 C FE	228,000	86,5076	197,237	228,000	228,000	0	0	0	0	1,573	1,573	AO	757	3,746	09/15/2021	10/15/2026
816851-BP-3	SEMPRA ENERGY			1,2	2 B FE	44,832	91,0400	40,968	45,000	44,848	0	17	0	0	3,700	3,761	AO	416	865	03/21/2022	04/01/2029
81725W-AK-9	SENSATA TECHNOLOGIES BV			1,2	3 C FE	211,000	86,2500	181,988	211,000	181,988	(29,013)	0	0	0	4,000	3,999	AO	1,782	8,440	03/15/2021	04/15/2029
81728U-AA-2	SENSATA TECHNOLOGIES INC			2	3 C FE	86,000	87,3750	75,143	86,000	75,143	(10,858)	0	0	0	4,375	4,374	FA	1,421	3,763	11/18/2019	02/15/2030
81728U-AB-0	SENSATA TECHNOLOGIES INC SERVICE CORPORATION			1,2	3 C FE	30,000	82,2500	24,675	30,000	24,675	(5,250)	0	0	0	3,750	3,750	FA	425	1,125	08/03/2020	02/15/2031
817565-CG-7	INTERNATIONAL			1,2	3 C FE	506,048	84,6250	423,125	500,000	423,125	(79,852)	(148)	0	0	4,000	3,924	MN	2,556	20,000	07/06/2021	05/15/2031
81762P-AE-2	SERVICENOW INC			1,2	2 A FE	94,645	76,7155	72,880	95,000	94,725	0	34	0	0	1,400	1,400	MS	543	1,330	08/06/2020	09/01/2030
82088K-AG-3	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1,2	3 C FE	254,375	84,1250	210,313	250,000	210,313	(43,144)	(455)	0	0	4,750	4,494	AO	2,969	11,875	04/15/2021	04/01/2029
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR SHIRE ACQUISITIONS			1,2	3 C FE	681,500	87,2500	641,288	735,000	641,288	(55,484)	6,093	0	0	4,750	5,918	FA	13,189	34,913	04/30/2020	02/15/2028
82481L-AD-1	INVESTMENTS IRELAND D SIEMENS			1,2	2 B FE	230,542	93,9498	211,387	225,000	227,932	0	(789)	0	0	3,200	2,804	MS	1,960	7,200	08/02/2019	09/23/2026
82620K-AL-7	FINANCIERINGSMAATSCHAPPIJ NV SIEMENS			1	1 E FE	1,828,580	91,1600	1,823,200	2,000,000	1,917,602	0	20,147	0	0	2,350	3,522	AO	9,922	47,000	04/06/2018	10/15/2026
82620K-BD-4	FINANCIERINGSMAATSCHAPPIJ NV SIEMENS			1	1 E FE	625,928	85,6416	536,973	627,000	626,200	0	152	0	0	1,700	1,726	MS	3,257	10,659	03/02/2021	03/11/2028
82620K-BE-2	FINANCIERINGSMAATSCHAPPIJ NV SIEMENS			1	1 E FE	1,997,320	81,4000	1,628,000	2,000,000	1,997,793	0	272	0	0	2,150	2,165	MS	13,139	43,000	03/02/2021	03/11/2031
828738-AA-2	SIMMONS UNIVERSITY			1,2	1 E FE	464,170	84,1246	420,623	500,000	464,413	0	243	0	0	5,000	5,488	AO	6,250	11,667	07/20/2022	10/01/2052
829259-AW-0	SINCLAIR TELEVISION GROUP INC			1,2	4 C FE	294,750	81,2500	243,750	300,000	243,750	(48,086)	836	0	0	5,125	5,479	FA	5,808	15,375	04/20/2021	02/15/2027
829259-AY-6	SINCLAIR TELEVISION GROUP INC			1,2	4 C FE	164,280	69,5000	154,290	222,000	154,290	(6,088)	2,594	57,556	0	5,500	10,525	JD	1,018	12,210	11/21/2019	03/01/2030
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3 C FE	104,000	73,7500	76,700	104,000	76,700	(21,840)	0	0	0	4,125	4,125	JD	358	4,290	11/19/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3 C FE	13,536	92,3750	12,009	13,000	12,009	(1,272)	(136)	0	0	5,000	4,074	FA	271	650	03/19/2021	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3 C FE	108,696	91,2500	97,638	107,000	97,638	(10,496)	(318)	0	0	5,500	5,139	JJ	2,943	5,885	03/15/2021	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3 C FE	192,540	82,5000	159,225	193,000	159,225	(33,390)	43	0	0	4,125	4,156	JJ	3,981	7,961	03/22/2021	07/01/2030
82967N-BL-1	SIRIUS XM RADIO INC			1,2	3 C FE	66,145	88,5000	58,410	66,000	58,410	(7,582)	(25)	0	0	3,125	3,078	MS	688	2,148	08/03/2021	09/01/2026
83012@-AA-8	6823 ENERGY PARTNERS LLC				1 G	5,000,000	71,1300	3,556,500	5,000,000	5,000,000	0	0	0	0	3,150	3,150	MON	7,000	141,750	01/27/2022	01/15/2052
83368R-AV-4	SOCIETE GENERALE SA				2 B FE	473,464	93,9364	441,501	470,000	471,831	0	(815)	0	0	2,625	2,430	JJ	5,449	9,713	02/03/2022	01/22/2025
842400-GS-6	SOUTHERN CALIFORNIA EDISON CO			1,2	1 G FE	1,996,900	86,9367	1,738,734	2,000,000	1,997,886	0	316	0	0	2,850	2,868	FA	23,750	57,000	08/01/2019	08/01/2029
842400-HQ-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1 G FE	533,855	98,7619	528,376	535,000	533,986	0	131	0	0	4,700	4,748	JD	2,095	13,131	05/18/2022	06/01/2027
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO			1,2	1 G FE	49,971	102,8475	51,424	50,000	49,972	0	1	0	0	5,850	5,864	MN	431	0	11/03/2022	11/01/2027
842434-CW-0	SOUTHERN CALIFORNIA GAS CO			1,2	1 F FE	692,384	92,4546	647,182	700,000	693,512	0	1,128	0	0	2,950	3,183	AO	4,359	12,103	03/14/2022	04/15/2027
844741-BF-4	SOUTHWEST AIRLINES CO			1,2	2 A FE	109,415	83,7876	92,166	110,000	109,570	0	56	0	0	2,625	2,686	FA	1,131	2,888	02/05/2020	02/10/2030
845467-AS-8	SOUTHWESTERN ENERGY CO			1,2	3 A FE	90,5000	812,438	734,860	812,000	734,860	(77,525)	(32)	0	0	5,375	5,365	MS	12,851	45,464	08/19/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY CO			1,2	3 A FE	441,254	84,6250	385,890	456,000	385,890	(55,643)	284	0	0	4,750	5,173	FA	9,025	9,565	09/20/2022	02/01/2032
84762L-AW-5	SPECTRUM BRANDS INC			2	4 B FE	23,853	88,3750	25,629	29,000	23,917	0	64	0	0	5,500	8,171	JJ	735	0	11/10/2022	07/15/2030
84762L-AX-3	SPECTRUM BRANDS INC			1,2	4 B FE	493,954	77,2500	412,515	534,000	407,936	(87,623)	1,795	0	0	3,875	4,865	MS	6,093	16,682	10/04/2022	03/15/2031
84765E-AA-6	BHSH SYSTEM			1,2	1 D FE	410,340	72,7032	363,516	500,000	411,209	0	869	0	0	3,487	4,660	JJ	8,039	8,718	06/24/2022	07/15/2049
84857L-A#-8	SPIRE INC				2 B	2,000,000	1,890,000	2,000,000	2,000,000	2,000,000	0	3,930	0	0	3,929	3,929	MS	23,143	78,600	03/15/2017	03/15/2027
84858#-AE-3	SPIRE ALABAMA INC				1 G	1,000,000	80,9100	809,100	1,000,000	1,000,000	0	0	0	0	2,040	2,040	N/A	14,167	20,400	12/15/2020	12/15/2030
84858#-AF-0	SPIRE ALABAMA INC				1 F	2,500,000	101,7900	2,544,750	2,500,000	2,500,000	0	0	0	0	5,320	5,320	N/A	28,447	0	10/05/2022	10/15/2029
85172F-AM-1	ONEMAIN FINANCE CORP			1	3 B FE	278,250	96,1250	240,313	250,000	240,313	(27,993)	(7,902)	0	0	6,875	3,394	MS	5,061	17,188	11/29/2021	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORP			1	3 B FE	1,193,188	94,7500	1,137,000	1,200,000	1,137,000	(58,552)	841	0	0	7,125	7,226	MS	25,175	85,500	07/28/2020	03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORP			1,2	3 B FE	1,057,500	92,0000	1,104,000	1,200,000	1,096,574	0	15,809	0	0	6,625	8,779	JJ	36,658	79,500	05/05/2020	01/15/2028
85205T-AL-4	SPIRIT AEROSYSTEMS INC			1,2	4 C FE	387,188	98,7500	395,000	400,000	392,909	(567)	2,581	0	0	7,500	8,298	AO	6,333	30,000	05/29/2020	04/15/2025
852060-AD-4	SPRINT CAPITAL CORP			1	3 A FE	1,352,466	104,0000	1,192,880	1,147,000	1,192,880	(102,255)	(22,065)	0	0	6,875	4,334	MN	10,076	78,856	06/09/2020	10/15/2028
852060-AT-9	SPRINT CAPITAL CORP			1	3 A FE	470,025	119,0000	392,700	330,000	392,700	(51,016)	(9,955)	0	0	8,750	4,196	MS	8,502	28,875	05/12/2020	03/15/2032
85207U-AF-2	SPRINT LLC			1	3 A FE	743,679	101,5000	666,855	657,000	666,805	(8,021)	(24,727)	0	0	7,875	3,910	MS	15,234	51,739	03/13/2020	09/15/2023
85207U-AH-8	SPRINT LLC			1	3 A FE	1,056,996	101,8750	927,063	910,000	927,063											

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC			1,2	4 A FE	1,126,318	89,5000	997,030	1,114,000	992,980	(128,509)	(3,133)	0	0	6.000	5.748	MN	11,140	65,310	09/29/2022	11/01/2028
853254-CG-3	STANDARD CHARTERED PLC			2	1 G FE	1,484,475	87,0095	1,305,143	1,500,000	1,486,707	0	2,232	0	0	2.608	2.798	JJ	18,365	19,560	02/02/2022	01/12/2028
853254-CJ-7	STANDARD CHARTERED PLC			2	1 G FE	1,100,000	95,3708	1,049,079	1,100,000	1,100,000	0	0	0	0	3.971	3.969	MS	11,042	21,841	03/23/2022	03/30/2026
853496-AC-1	STANDARD BUILDING SOLUTIONS INC			1,2	3 B FE	746,668	92,1250	664,221	721,000	664,221	(68,382)	(5,999)	0	0	5.000	4.159	FA	13,619	36,050	08/26/2021	02/15/2027
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3 B FE	214,633	89,5000	193,320	216,000	193,320	(21,802)	155	0	0	4.750	4.842	JJ	4,731	10,260	08/06/2019	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1,2	3 B FE	1,037,475	81,2500	888,875	1,094,000	885,486	(154,058)	1,454	0	0	4.375	5.130	JJ	22,070	36,925	10/18/2022	07/15/2030
853496-AH-0	STANDARD BUILDING SOLUTIONS INC			1,2	3 B FE	390,000	75,3750	293,963	390,000	293,963	(81,721)	0	0	0	3.375	3.375	JJ	6,069	13,163	08/07/2020	01/15/2031
855030-AN-2	STAR ENERGY GEOTHERMAL STAR ENERGY GEOTHERMAL			1,2	4 C FE	268,000	86,0000	230,480	268,000	230,480	(37,520)	0	0	0	7.500	7.495	AO	4,243	20,100	04/09/2019	04/15/2026
85513L-AB-0	DARAJAT II LTD			1,2	2 C FE	1,389,415	83,1250	1,158,763	1,394,000	1,389,550	0	135	0	0	4.850	4.879	AO	14,461	67,609	04/08/2022	10/14/2038
855244-BC-2	STARBUCKS CORP			1,2	2 A FE	1,397,354	85,9992	1,203,989	1,400,000	1,397,557	0	203	0	0	3.000	3.022	FA	15,983	21,000	02/09/2022	02/14/2032
857477-BN-2	STATE STREET CORP			2,5	1 F FE	240,000	88,0401	211,296	240,000	240,000	0	0	0	0	3.152	3.152	MS	1,912	7,565	03/26/2020	03/30/2031
857477-BU-6	STATE STREET CORP			2,5	1 F FE	875,000	94,5212	827,061	875,000	875,000	0	0	0	0	4.421	4.422	MN	5,158	19,342	05/10/2022	05/13/2033
857477-BV-4	STATE STREET CORP			2,5	1 F FE	375,000	92,3280	346,230	375,000	375,000	0	0	0	0	4.164	4.165	FA	6,376	0	08/01/2022	08/04/2033
857691-AG-4	STATION CASINOS LLC			1,2	4 C FE	265,700	87,0000	246,210	283,000	245,148	(23,344)	1,179	0	0	4.500	5.630	FA	4,811	10,170	11/03/2022	02/15/2028
858119-BM-1	STEEL DYNAMICS INC			1,2	2 C FE	59,376	85,5000	51,300	60,000	59,508	0	53	0	0	3.250	3.367	JJ	899	1,950	06/03/2020	01/15/2031
858586-HH-0	STEPAN COMPANY			2	2 C PL	428,572	86,6100	422,615	428,572	428,572	0	0	0	0	3.860	3.861	N/A	4,320	16,543	06/01/2013	06/27/2025
858912-AG-3	STERICYCLE INC			1,2	3 C FE	112,164	87,2500	99,465	114,000	99,465	(12,921)	222	0	0	3.875	4.142	JJ	2,037	3,178	01/20/2022	01/15/2029
861036-AA-9	STL HOLDING COMPANY LLC			1,2	4 B FE	444,938	86,5000	454,125	525,000	449,869	0	1,046	95,183	0	7.500	13,244	FA	14,875	39,375	11/10/2021	02/15/2026
864250-AA-6	SURA ASSET MANAGEMENT SA			1	2 B FE	2,307,476	98,6250	2,264,430	2,296,000	2,299,298	0	(2,282)	0	0	4.875	4.759	AO	23,008	111,930	06/27/2018	04/17/2024
864486-AK-1	SUBURBAN PROPANE PARTNERS LP			1,2	4 A FE	843,581	95,5000	830,850	870,000	830,473	(20,487)	3,299	0	0	5.875	6.481	MS	17,038	47,441	07/19/2022	03/01/2027
864486-AL-9	SUBURBAN PROPANE PARTNERS LP SUGARHOUSE HSP GAMING PROP			1,2	4 A FE	83,750	85,7500	84,313	85,000	84,193	0	443	0	0	5.000	7.325	JD	313	1,875	07/07/2022	06/01/2031
865033-AC-8	MEZZ LP			1,2	4 B FE	342,188	91,2500	342,188	375,000	342,188	(4,889)	4,889	0	0	5.875	9.458	MN	2,815	11,016	07/12/2022	05/15/2025
86614R-AM-9	SUMMIT MATERIALS LLC			1,2	3 C FE	245,000	97,7500	239,488	245,000	239,488	(5,513)	0	0	0	6.500	6.497	MS	4,689	15,925	02/28/2019	03/15/2027
86614R-AN-7	SUMMIT MATERIALS LLC			1,2	3 C FE	131,719	82,8750	116,094	125,000	116,094	(12,783)	(1,071)	0	0	5.250	4.234	JJ	3,026	6,563	08/07/2020	01/15/2029
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC			1,2	5 B FE	17,600	85,0000	136,000	160,000	45,968	0	16,679	1,942	0	5.750	76,738	AO	1,942	9,200	08/13/2018	04/15/2025
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC			1,2	4 A FE	77,815	95,1250	75,149	79,000	75,149	(2,915)	211	0	0	8.500	8,876	AO	1,418	6,398	10/19/2021	10/15/2026
866677-AF-4	SUN COMMUNITIES OPERATING LP			1,2	2 C FE	401,452	82,7358	339,217	410,000	402,528	0	1,067	0	0	2.300	2.638	MN	1,572	10,111	02/03/2022	11/01/2028
867456-AF-0	SUNNOVA ENERGY CORP			1,2	4 B FE	145,541	89,0000	128,160	144,000	128,160	(16,991)	(261)	0	0	5.875	5.630	MS	2,820	8,789	08/24/2021	09/01/2026
86765L-AN-7	SUNOCO LP			1,2	3 B FE	320,700	94,5000	283,500	300,000	283,500	(26,488)	(5,733)	0	0	5.875	3.786	MS	5,190	17,625	02/05/2021	03/15/2028
86765L-AQ-0	SUNOCO LP			1,2	3 B FE	239,625	98,2500	221,063	225,000	221,063	(3,937)	(3,342)	2,850	0	6.000	4.866	AO	2,850	13,500	12/16/2020	04/15/2027
86765L-AZ-0	SUNOCO LP			1,2	3 B FE	434,500	86,7500	390,375	450,000	388,568	(46,375)	443	0	0	4.500	5.022	AO	3,431	18,438	09/20/2022	04/30/2030
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1 G FE	998,720	97,7770	977,770	1,000,000	999,566	0	219	6,667	0	4.000	4.020	MN	6,667	40,000	04/24/2018	05/01/2025
86828L-AC-6	SUPERIOR PLUS LP			1,2	3 C FE	822,848	85,3750	704,344	825,000	704,344	(115,185)	(3,241)	0	0	4.500	4.496	MS	10,931	32,625	03/30/2022	03/15/2029
86944B-AG-8	SUTTER HEALTH			1,2	1 F FE	2,000,000	81,3982	1,627,964	2,000,000	2,000,000	0	0	0	0	2.294	2.294	FA	17,332	45,880	10/22/2020	08/15/2030
86964W-AJ-1	SUZANO AUSTRIA GMBH			1,2	2 C FE	1,997,966	83,8356	1,226,515	1,463,000	1,492,647	0	(3,246)	0	0	3.750	3.453	JJ	25,298	54,863	05/06/2021	01/15/2031
871503-AU-2	GEN DIGITAL INC			1,2	3 C FE	793,100	97,6250	785,881	805,000	777,265	(9,619)	329	0	0	5.000	6.061	AO	8,497	30,250	09/28/2022	04/15/2025
87161C-AN-5	SYNOVUS FINANCIAL CORP			1,2	2 C FE	1,198,680	97,9420	1,175,304	1,200,000	1,198,840	0	160	0	0	5.200	5.240	FA	24,267	0	08/04/2022	08/11/2025
87264A-BD-6	T-MOBILE USA INC			1,2	2 C FE	1,199,484	94,4985	1,133,982	1,200,000	1,199,712	0	112	0	0	3.750	3.756	AO	9,500	45,000	04/02/2020	04/15/2027
87264A-BF-1	T-MOBILE USA INC			1,2	2 C FE	61,352	90,8308	59,040	65,000	61,609	0	256	0	0	3.875	4.730	AO	532	1,259	05/02/2022	04/15/2030
87264A-BR-5	T-MOBILE USA INC			1,2	2 C FE	55,000	91,1985	50,159	55,000	55,000	0	0	0	0	2.250	2.250	FA	468	1,238	01/11/2021	02/15/2026
87264A-BS-3	T-MOBILE USA INC			1,2	2 C FE	56,000	84,9958	47,598	56,000	56,000	840	0	0	0	2.625	2.625	FA	555	1,470	01/11/2021	02/15/2029
87264A-BT-1	T-MOBILE USA INC			1,2	2 C FE	56,000	82,6250	46,270	56,000	56,000	694	0	0	0	2.875	2.875	FA	608	1,610	01/11/2021	02/15/2031
87264A-BY-6	T-MOBILE USA INC			1,2	2 C FE	139,380	88,3065	121,863	138,000	139,070	0	(142)	0	0	3.375	3.238	AO	983	4,658	05/10/2021	04/15/2029
87264A-CB-9	T-MOBILE USA INC			1,2	2 C FE	635,792	81,4862	521,512	640,000	634,539	0	327	0	0	2.550	2.652	FA	6,165	16,320	02/03/2022	02/15/2031
87264A-CS-2	T-MOBILE USA INC			1,2	2 C FE	529,650	84,3666	447,143	530,000	529,745	0	91	0	0	2.400	2.400	MS	3,745	9,858	07/01/2022	03/15/2029
87265H-AF-6	TRI POINTE HOMES INC (DELAWARE)			1,2	3 C FE	273,325	89,5000	223,750	250,000	223,750	(40,467)	(4,221)	0	0	5.250	3.286	JD	1,094	13,125	09/16/2021	06/01/2027
87265H-AG-4	TRI POINTE HOMES INC (DELAWARE)			1,2	3 C FE	495,250	90,3750	411,206	455,000	411,206	(73,216)	(5,578)	0	0	5.700	4.159	JD	1,153	25,935	04/16/2021	06/15/2028
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD			1,2	2 B FE	470,000	73,4361	345,150	470,000	470,											

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
87470L-AG-6.	TALLGRASS ENERGY PARTNERS LP		1,2	3.C	FE	241,150	93,7500	426,563	455,000	297,651	0	23,961	0	0	6.000	18.217	MS	9,100	27,300	02/18/2020	03/01/2027
87470L-AH-4.	TALLGRASS ENERGY PARTNERS LP		1,2	3.C	FE	26,688	100,8750	25,219	25,000	25,219	(673)	(368)	0	0	7.500	5.065	AO	469	1,875	12/23/2020	10/01/2025
87470L-AJ-0.	TALLGRASS ENERGY PARTNERS LP		1,2	3.C	FE	408,375	86,6250	346,500	400,000	346,500	(53,460)	(661)	0	0	6.000	5.730	JD	12,067	12,000	04/28/2021	12/31/2030
87512Z-BH-4.	TAMPA ELECTRIC CO		1,2	1.G	FE	149,511	81,2008	121,801	150,000	149,593	0	47	0	0	2.400	2.437	MS	1,060	3,600	03/15/2021	03/15/2031
87612B-BQ-4.	TARGA RESOURCES PARTNERS LP		1,2	2.C	FE	185,000	94,1250	174,131	185,000	185,000	0	0	0	0	5.500	5.499	MS	3,392	10,175	11/13/2019	03/01/2030
87612B-BS-0.	TARGA RESOURCES PARTNERS LP		1,2	2.C	FE	209,266	90,1250	188,361	209,000	209,212	0	(18)	0	0	4.875	4.859	FA	4,245	10,189	08/12/2020	02/01/2031
87612B-BU-5.	TARGA RESOURCES PARTNERS LP		2	2.C	FE	105,000	84,1250	88,331	105,000	105,000	0	0	0	0	4.000	4.000	JJ	1,937	4,200	01/19/2021	01/15/2032
87724R-AA-0.	TAYLOR MORRISON COMMUNITIES INC		1,2	3.C	FE	247,663	96,2500	240,625	250,000	240,625	(7,213)	175	0	0	5.875	6.100	JD	653	7,344	08/22/2022	06/15/2027
87724R-AB-8.	TAYLOR MORRISON COMMUNITIES INC		1,2	3.C	FE	1,371,645	94,2500	1,371,338	1,455,000	1,363,099	(26,248)	7,850	0	0	5.750	6.805	JJ	38,578	40,538	08/22/2022	01/15/2028
87724R-AJ-1.	TAYLOR MORRISON COMMUNITIES INC		1,2	3.C	FE	413,875	86,7500	390,375	450,000	390,375	(24,857)	1,357	0	0	5.125	6.428	FA	9,609	0	08/18/2022	08/01/2030
878091-BC-0.	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		1	1.D	FE	35,283	111,7227	31,282	28,000	33,707	0	(209)	0	0	6.850	5.047	JD	80	1,918	11/01/2013	12/16/2039
87901J-AF-2.	TEGNA INC		2	3.C	FE	69,000	96,8750	66,844	69,000	66,844	(2,156)	0	0	0	4.750	4.748	MS	965	3,278	09/08/2020	03/15/2026
87901J-AJ-4.	TEGNA INC		1,2	3.B	FE	108,000	94,3750	101,925	108,000	101,925	(6,075)	0	0	0	4.625	4.624	MS	1,471	4,995	01/07/2020	03/15/2028
87927V-AF-5.	TELECOM ITALIA CAPITAL SA		1	4.A	FE	114,293	82,3750	121,091	147,000	114,740	12,409	(693)	55,266	0	6.375	9.684	MN	1,197	9,371	08/17/2021	11/15/2033
87927V-AM-0.	TELECOM ITALIA CAPITAL SA		1	4.A	FE	109,520	76,8750	113,775	148,000	109,968	9,583	(334)	55,814	0	6.000	9.717	MS	2,245	8,880	08/17/2021	09/30/2034
879360-AE-5.	TELEDYNE TECHNOLOGIES INC		1,2	2.C	FE	174,269	82,0923	143,662	175,000	174,390	0	69	0	0	2.750	2.798	AO	1,203	4,813	03/08/2021	04/01/2031
87938W-AT-0.	TELEFONICA EMISIONES SAU		1	2.C	FE	522,862	94,9091	479,291	505,000	513,724	0	(1,885)	0	0	4.103	3.654	MS	6,504	20,720	10/17/2017	03/08/2027
88023J-AD-8.	TEMPO ACQUISITION LLC TEMPUR SEALY INTERNATIONAL INC		1,2	3.C	FE	856,088	99,7500	802,988	805,000	802,988	(16,105)	(14,083)	0	0	5.750	4.711	JD	3,857	46,288	03/11/2021	06/01/2025
88023U-AH-4.	TENCENT HOLDINGS LTD		1,2	1.E	FE	1,246,504	90,0325	1,211,837	1,346,000	1,264,362	(11,875)	17,858	0	0	4.000	4.030	AO	633	3,000	05/24/2021	04/15/2029
88032X-AT-1.	TENET HEALTHCARE CORP		1,2	3.C	FE	609,356	621,621	609,356	621,000	609,356	(9,747)	(639)	0	0	4.625	4.833	JJ	13,244	28,721	12/10/2020	07/15/2024
880336-CS-7.	TENET HEALTHCARE CORP		1,2	3.C	FE	179,000	94,5000	169,155	179,000	169,155	(9,845)	0	0	0	4.875	4.875	JJ	4,363	8,726	08/12/2019	01/01/2026
880336-CY-4.	TENET HEALTHCARE CORP		1,2	3.C	FE	179,000	93,0000	166,470	179,000	166,470	(12,530)	0	0	0	5.125	5.124	MN	1,529	9,174	08/12/2019	11/01/2027
880336-DA-5.	TENET HEALTHCARE CORP		1,2	4.A	FE	678,855	97,7500	652,970	668,000	652,970	(17,949)	(2,805)	0	0	4.625	3.950	MS	10,298	30,895	05/26/2020	09/01/2024
880336-DC-1.	TENET HEALTHCARE CORP		1,2	3.C	FE	297,500	89,5000	290,875	325,000	290,448	(7,875)	823	0	0	4.625	6.413	JD	668	9,250	10/18/2022	06/15/2028
880336-DG-2.	TENET HEALTHCARE CORP		1,2	4.C	FE	352,740	89,5000	302,510	338,000	302,510	(46,272)	(3,304)	0	0	6.125	4.952	AO	5,176	20,703	10/22/2021	10/01/2028
880336-DJ-6.	TENET HEALTHCARE CORP		1,2	3.C	FE	2,215,063	86,5000	1,898,675	2,195,000	1,898,675	(311,815)	(2,192)	0	0	4.250	4.113	JD	7,774	93,288	11/15/2021	06/01/2029
880336-DL-1.	TENET HEALTHCARE CORP		1,2	3.C	FE	746,500	86,6250	649,688	750,000	649,688	(97,201)	389	0	0	4.375	4.443	JJ	15,130	20,417	01/20/2022	01/15/2030
880336-DN-7.	TENET HEALTHCARE CORP		1,2	3.C	FE	275,000	94,5000	259,875	275,000	259,875	(15,125)	0	0	0	6.125	6.125	JD	749	8,422	06/01/2022	06/15/2030
880336-DP-2.	TENNESSEE GAS PIPELINE		1,2	2.B	FE	357,520	83,5750	288,334	345,000	355,088	0	(1,322)	0	0	2.900	2.438	MS	3,335	10,005	02/22/2021	03/01/2030
880451-AZ-2.	TEREX CORP		1,2	4.B	FE	843,438	89,8750	741,469	825,000	741,469	(98,403)	(891)	0	0	5.000	4.793	MN	5,271	41,250	06/17/2021	05/15/2029
880779-BA-0.	TEXAS EASTERN TRANSMISSION LP		1,2	1.G	FE	109,429	90,3488	99,384	110,000	109,689	0	57	0	0	3.500	3.562	JJ	1,775	3,850	01/04/2018	01/15/2028
882384-AD-2.	THERMO FISHER SCIENTIFIC INC		1,2	1.G	FE	327,653	88,1997	308,699	350,000	328,842	0	1,189	0	0	2.600	3.618	AO	2,275	4,550	07/26/2022	10/01/2029
883556-BZ-4.	THERMO FISHER SCIENTIFIC INC		1,2	1.G	FE	69,966	84,9780	59,485	70,000	69,974	0	6	0	0	1.750	1.757	AO	259	1,402	08/09/2021	10/15/2028
883556-CK-6.	TIGER GLOBAL MANAGEMENT, LLC		1	1.F	PL	2,000,000	91,8800	1,837,600	2,000,000	2,000,000	0	0	0	0	3.640	3.640	N/A	15,773	36,400	04/18/2022	04/13/2027
886756-AA-5.	TIME WARNER CABLE LLC		1,2	2.C	FE	122,875	83,3950	100,074	120,000	122,474	0	(70)	0	0	5.500	5.322	MS	2,200	6,600	02/16/2017	09/01/2041
88732J-BB-3.	TOPBUILD CORP		1,2	3.B	FE	472,000	82,1250	390,094	475,000	390,094	(82,454)	354	0	0	3.625	3.718	MS	5,070	17,219	06/03/2021	03/15/2029
89055F-AB-9.	TOPBUILD CORP		1,2	3.B	FE	150,000	80,8750	121,313	150,000	121,313	(28,688)	0	0	0	4.125	4.122	FA	2,338	5,173	09/28/2021	02/15/2032
89155A-ZE-1.	TORONTO-DOMINION BANK		1	1.E	FE	365,000	95,8652	349,908	365,000	365,000	0	0	0	0	4.456	4.456	JD	1,039	8,132	06/01/2022	06/08/2032
891906-AB-5.	GLOBAL PAYMENTS INC		1,2	2.C	FE	123,826	99,2860	124,108	125,000	124,880	0	286	0	0	3.750	3.986	JD	391	4,688	01/30/2019	06/01/2023
891906-AE-9.	GLOBAL PAYMENTS INC		1,2	2.C	FE	1,169,017	99,3893	1,162,855	1,170,000	1,169,922	0	217	0	0	4.000	4.016	JD	3,900	46,800	05/09/2018	06/01/2023
89236T-JW-6.	TOYOTA MOTOR CREDIT CORP		1	1.E	FE	478,219	82,5202	396,097	480,000	478,373	0	154	0	0	2.400	2.442	JJ	5,376	5,760	01/10/2022	01/13/2032
89236T-KD-6.	TOYOTA MOTOR CREDIT CORP		1	1.E	FE	474,943	98,5693	468,204	475,000	474,946	0	3	0	0	4.450	4.452	JD	10,627	0	06/27/2022	06/29/2029
893647-BE-6.	TRANSDIGM INC		1,2	4.A	FE	285,313	98,1250	269,844	275,000	269,844	(10,330)	(4,635)	0	0	6.250	4.563	MS	5,061	17,188	11/30/2021	03/15/2026
893647-BH-9.	TRANSDIGM INC		1,2	4.C	FE	287,375	98,8750	271,906	275,000	271,906	(9,304)	(5,548)	0	0	7.500	5.446	MS	6,073	20,625	11/29/2021	03/15/2027
893647-BK-2.	TRANSDIGM INC		1,2	4.A	FE	200,000	101,2500	202,500	200,000	200,000	0	0	0	0	8.000	7.998	AO	4,000	16,000	04/02/2020	12/15/2025
893647-BL-0.	TRANSDIGM INC		1,2	4.C	FE	475,230	93,0000	475,230	511,000	475,230	(46,253)	(1,985)	0	0	5.500	4.587	MN	3,591	28,105	12/15/2021	11/15/2027
893647-BP-1.	TRANSDIGM INC		1,2	4.C	FE	200,000	86,7500	173,500	200,000	173,500	(25,836)	0	0	0	4.625	4.625	JJ	4,265	9,250	01/14/2021	01/15/2029
893647-BQ-9.	TRANSDIGM INC		1,2	4.C	FE	327,823	87,0000	207,060													

ANNUAL STATEMENT FOR THE YEAR 2022 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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
896239-AB-6	TRIMBLE INC.			1,2	2 C FE	250,695	99.3064	248,266	250,000	250,061	0	(163)	0	0	4.150	4.083	JD	461	10,375	10/26/2018	06/15/2023
896818-AQ-4	TRIUMPH GROUP INC.			1,2	5 C FE	250,000	94.5000	236,250	250,000	236,250	(13,750)	0	0	0	6.250	6.245	MS	4,601	15,625	09/09/2019	09/15/2024
896860-AA-4	TRIVIXUM PACKAGING FINANCE BV			1,2	4 B FE	216,000	93.1250	209,531	225,000	209,531	(7,317)	848	0	0	5.500	6.642	JD	4,675	6,188	07/26/2022	08/15/2026
897051-AC-2	TRONOX INC.			1,2	4 A FE	734,000	83.1250	627,594	755,000	627,594	(108,372)	2,243	0	0	4.625	5.091	MS	10,282	34,919	02/15/2022	03/15/2029
898339-AA-4	FIDEICOMISO FIBRA UNO BANCO			1,2	2 B FE	999,970	86.2512	862,512	1,000,000	999,997	0	21	0	0	4.869	4.869	JJ	22,452	48,690	06/25/2019	01/15/2030
902494-BJ-1	TYSON FOODS INC.			1,2	2 B FE	236,270	97.0210	223,148	230,000	233,000	0	(926)	0	0	4.000	3.539	MS	3,067	9,200	04/23/2019	03/01/2026
902613-AE-8	UBS GROUP AG			2	1 G FE	385,000	75.2735	289,803	385,000	385,000	0	0	0	0	2.095	2.095	FA	3,137	8,066	02/02/2021	02/11/2032
902613-AH-1	UBS GROUP AG			2	1 G FE	200,000	86.1419	172,284	200,000	200,000	0	0	0	0	1.494	1.494	FA	1,170	2,988	08/03/2021	08/10/2027
902613-AN-8	UBS GROUP AG			2	1 G FE	200,000	100.2594	200,519	200,000	200,000	0	0	0	0	5.531	5.604	FMAN	1,475	3,736	05/03/2022	05/12/2026
902613-AS-7	UBS GROUP AG			2	1 G FE	1,200,000	96.7854	1,161,425	1,200,000	1,200,000	0	0	0	0	4.703	4.702	FA	22,888	0	08/01/2022	08/05/2027
90265E-AU-4	UDR INC.			1,2	2 A FE	487,932	71.1645	348,706	490,000	488,255	0	159	0	0	1.900	1.939	MS	2,741	9,310	11/30/2020	03/15/2033
902691-AQ-3	UGI UTILITIES, INC.			1	1 F	2,000,000	93.7300	1,874,600	2,000,000	2,000,000	0	0	0	0	2.950	2.950	JD	29,664	29,500	06/30/2016	06/30/2026
90320B-AA-7	UPC BROADBAND FINCO BV			1,2	3 C FE	210,500	83.8750	176,138	210,000	176,138	(34,291)	(36)	0	0	4.875	4.846	JJ	4,721	10,238	04/15/2021	07/15/2031
90320L-AG-2	UPC HOLDING BV			1,2	4 B FE	204,750	90.0000	180,000	200,000	180,000	(23,396)	(604)	0	0	5.500	5.017	JJ	5,072	11,000	03/15/2021	01/15/2028
90353T-AK-6	UBER TECHNOLOGIES INC			1,2	4 C FE	271,000	86.8750	235,431	271,000	235,431	(35,569)	0	0	0	4.500	4.499	FA	4,607	12,297	08/09/2021	08/15/2029
90357#-AW-6	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	43,944	100.0000	43,944	43,944	43,944	0	0	0	0	5.510	5.506	N/A	605	3,405	11/13/2006	04/01/2024
90357#-AX-4	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	111,512	100.0000	111,512	111,512	111,518	0	2	0	0	5.510	5.506	N/A	1,536	7,558	11/13/2006	04/01/2024
90357#-AY-2	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	66,083	100.0000	66,083	66,083	66,083	0	0	0	0	5.510	5.506	N/A	910	4,594	11/13/2006	04/01/2024
90357#-AZ-9	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	13,676	100.0000	13,673	13,673	13,674	0	0	0	0	5.510	5.503	N/A	188	927	11/13/2006	04/01/2024
90357#-BA-3	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	3,929	100.0000	3,929	3,929	3,929	0	0	0	0	5.510	5.506	N/A	54	266	11/13/2006	04/01/2024
90357#-BB-1	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	6,895	100.0000	6,895	6,895	6,895	0	0	0	0	5.510	5.506	N/A	95	501	11/13/2006	04/01/2024
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC				1 G FE	797,231	90.9800	725,321	797,231	797,238	0	7	0	0	4.080	4.080	JJ	15,631	32,527	09/08/2014	09/08/2039
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC				1 G FE	4,737,356	88.4400	4,189,718	4,737,356	4,737,356	0	0	0	0	3.290	3.290	JJ	74,899	77,930	05/26/2016	07/08/2036
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP.			1,2	4 B FE	199,406	80.1250	159,449	199,000	159,449	(39,772)	(48)	0	0	5.250	5.214	MS	2,641	10,448	09/29/2021	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP.			1,2	5 A FE	123,226	65.0000	85,800	132,000	85,800	(38,023)	597	0	0	7.500	8.674	MS	2,503	9,150	05/18/2022	09/30/2029
907818-EH-7	UNION PACIFIC CORP.			1,2	1 G FE	349,225	94.8834	346,324	365,000	357,397	0	2,258	0	0	2.750	3.451	MS	3,346	10,038	03/06/2019	03/01/2026
90932L-AG-2	UNITED AIRLINES INC.			1,2	3 B FE	454,031	92.2500	410,513	445,000	410,513	(40,258)	(1,929)	0	0	4.375	3.878	AO	4,110	19,469	04/15/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC.			1,2	3 B FE	200,000	87.0000	174,000	200,000	174,000	(26,000)	0	0	0	4.625	4.624	AO	1,953	9,250	04/14/2021	04/15/2029
90964*-AH-8	UNITED BOTTLING CONTRACTS COMPANY, LLC				2 A PL	3,000,000	90.3600	2,710,800	3,000,000	3,000,000	0	0	0	0	4.240	4.240	N/A	3,533	63,600	12/21/2016	12/21/2031
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC.			1,2	3 B FE	1,232,000	83.8750	1,006,500	1,200,000	1,006,500	(210,477)	(1,023)	0	0	3.875	3.703	FA	17,567	46,500	09/10/2020	02/15/2031
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC.			1,2	3 B FE	603,991	85.5000	501,030	586,000	501,030	(91,351)	(2,410)	0	0	4.000	3.502	JJ	10,808	20,060	01/21/2022	07/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC.			1,2	3 B FE	1,481,535	81.5000	1,281,995	1,573,000	1,281,995	(204,937)	5,404	0	0	3.750	4.481	JJ	27,200	34,608	04/20/2022	01/15/2032
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC.			1,2	2 C FE	208,888	99.5000	207,955	209,000	208,889	0	1	0	0	6.000	6.009	JD	1,080	0	11/17/2022	12/15/2029
91153L-AA-5	UNITED WHOLESAL MORTGAGE LLC			2	3 C FE	184,000	90.0000	165,600	184,000	165,600	(18,400)	0	0	0	5.500	5.498	MN	1,293	10,120	10/28/2020	11/15/2025
91159H-JD-3	US BANCORP.			2,5	1 F FE	420,000	82.4492	346,287	420,000	420,000	0	0	0	0	2.677	2.677	JJ	4,810	5,622	01/20/2022	01/27/2033
913017-CY-3	RAYTHEON TECHNOLOGIES CORP.			1,2	2 A FE	824,703	96.0489	792,403	825,000	824,843	0	56	0	0	4.125	4.129	MN	4,254	34,031	08/13/2018	11/16/2028
913229-AC-4	UNITED WHOLESAL MORTGAGE LLC			1,2	3 C FE	118,030	86.0000	127,280	120,000	120,400	0	2,370	29,970	0	5.750	11.181	JD	378	9,054	11/15/2021	06/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC.			1	1 F FE	610,676	93.1135	540,058	580,000	599,644	0	(3,855)	0	0	2.950	2.200	AO	3,612	17,110	01/28/2020	10/15/2027
91324P-EJ-7	UNITEDHEALTH GROUP INC.			1,2	1 F FE	503,697	95.2129	480,825	505,000	503,760	0	63	0	0	4.200	4.232	MN	2,710	10,310	05/17/2022	05/15/2032
91324P-ER-9	UNITEDHEALTH GROUP INC.			1,2	1 F FE	249,083	104.1157	260,289	250,000	249,082	0	0	0	0	5.350	5.398	FA	2,341	0	10/25/2022	02/15/2033
91327A-AA-0	UNITI GROUP LP			1,2	4 B FE	1,796,163	96.3750	1,672,106	1,735,000	1,672,106	(82,462)	(25,188)	0	0	7.875	6.670	FA	51,616	92,531	10/12/2022	02/15/2025
91327B-AB-6	UNITI GROUP LP			1,2	4 B FE	246,281	79.6250	199,063	250,000	199,063	(47,747)	523	0	0	4.750	5.028	AO	2,507	11,875	01/07/2022	04/15/2028
914906-AS-1	UNIVISION COMMUNICATIONS INC.			1,2	4 A FE	773,409	95.5000	766,865	803,000	766,865	(24,748)	4,941	0	0	5.125	5.844	FA	15,547	41,154	06/05/2020	02/15/2025

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
914906-AU-6.	UNIVISION COMMUNICATIONS INC.		1,2	4 A FE	1,704,223	96,5000	1,642,430	1,702,000	1,642,327	(60,369)	(173)	0	0	6.625	6.613	JD	9,396	111,830	06/23/2022	06/01/2027	
914906-AX-0.	UNIVISION COMMUNICATIONS INC.		1,2	4 A FE	27,791	95,5000	26,740	28,000	26,740	(1,062)	11	0	0	7.375	7.500	JD	6	1,067	06/09/2022	06/30/2030	
91740P-AF-5.	USA COMPRESSION PARTNERS LP		1,2	4 C FE	163,323	93,5000	150,535	161,000	150,535	(11,692)	(204)	0	0	6.875	6.681	MS	3,690	11,069	03/11/2019	09/01/2027	
91845A-AA-3.	VZ SECURED FINANCING BV		1,2	4 A FE	1,711,720	80,1250	1,389,368	1,734,000	1,389,368	(323,995)	1,642	0	0	5.000	5.166	JJ	39,978	42,146	01/21/2022	01/15/2032	
918630-AC-7.	VHG CAPITAL LP		1,2	1 D PL	5,000,000	78,1000	3,905,000	5,000,000	5,000,000	0	0	0	0	3.360	3.360	N/A	102,667	162,867	11/02/2021	10/21/2036	
91911K-AN-2.	BAUSCH HEALTH COMPANIES INC		1,2	4 C FE	234,525	85,0000	250,750	295,000	238,678	0	3,880	60,509	0	5.500	13.894	MN	2,704	16,225	04/22/2019	11/01/2025	
91911K-AP-7.	BAUSCH HEALTH COMPANIES INC		1,2	6 FE	70,181	77,0000	73,150	95,000	72,891	0	1,610	27,994	0	9.000	19.785	JD	380	8,550	06/02/2021	12/15/2025	
91911T-AP-8.	VALE OVERSEAS LTD.		1,2	2 C FE	2,546,844	103,3750	2,362,119	2,285,000	2,412,715	0	(31,785)	0	0	6.250	4.552	FA	55,935	142,813	12/18/2018	08/10/2026	
91911T-AQ-6.	VALE OVERSEAS LTD.		1,2	2 C FE	272,734	87,7172	241,222	275,000	273,221	0	202	0	0	3.750	3.850	JJ	4,956	10,313	07/06/2020	07/08/2030	
91911X-AV-6.	BAUSCH HEALTH AMERICAS INC.		1,2	6 FE	45,045	70,0000	53,900	77,000	46,531	0	2,324	35,145	0	9.250	28.860	AO	1,781	7,123	08/06/2018	04/01/2026	
91911X-AW-4.	BAUSCH HEALTH AMERICAS INC.		1,2	6 FE	306,850	52,5000	379,050	722,000	318,742	7,083	9,944	452,371	0	8.500	35.366	JJ	25,741	61,370	02/10/2021	01/31/2027	
92047W-AD-3.	VALVOLINE INC.		1,2	4 A FE	518,742	97,5000	478,725	491,000	478,725	(18,154)	(4,049)	0	0	4.250	3.274	AO	4,405	20,868	12/04/2020	02/15/2030	
92047W-AG-6.	VALVOLINE INC.		1,2	4 A FE	80,000	80,0000	120,000	150,000	120,000	(25,245)	0	0	0	3.625	3.625	JJ	2,507	5,438	12/15/2020	06/15/2031	
92212W-AA-8.	VAR ENERGI ASA		1,2	2 C FE	239,906	94,1221	225,893	240,000	239,917	0	10	0	0	5.000	5.009	MN	1,433	6,000	05/12/2022	05/18/2027	
92277G-AW-7.	VENTAS REALTY LP		1,2	2 A FE	398,976	78,3062	313,225	400,000	399,110	0	99	0	0	2.500	2.529	MS	3,333	10,306	08/11/2021	09/01/2031	
92328M-AA-1.	VENTURE GLOBAL CALCASIEU PASS LLC		1,2	3 B FE	223,125	87,1250	191,675	220,000	191,675	(30,979)	(381)	0	0	3.875	3.652	FA	3,221	8,762	10/05/2021	08/15/2029	
92328M-AB-9.	VENTURE GLOBAL CALCASIEU PASS LLC		1,2	3 B FE	95,000	84,7500	80,513	95,000	80,513	(14,488)	0	0	0	4.125	4.124	FA	1,480	4,028	07/29/2021	08/15/2031	
92343V-EN-0.	VERIZON COMMUNICATIONS INC.		1,2	2 A FE	678,496	96,8196	677,737	700,000	692,250	0	3,462	0	0	3.376	3.925	FA	8,928	23,632	10/03/2018	02/15/2025	
92343V-EU-4.	VERIZON COMMUNICATIONS INC.		1,2	2 A FE	958,964	93,9940	822,448	875,000	822,259	0	(8,481)	0	0	4.016	2.740	JD	2,733	35,140	02/23/2022	12/03/2029	
92343V-FR-0.	VERIZON COMMUNICATIONS INC.		1,2	2 A FE	559,786	77,7719	482,186	620,000	565,138	0	5,352	0	0	1.750	2.995	JJ	4,852	5,425	02/04/2022	01/20/2031	
92343V-FT-6.	VERIZON COMMUNICATIONS INC.		1,2	2 A FE	89,916	68,0534	61,248	90,000	89,925	0	5	0	0	2.650	2.656	MN	272	2,385	11/04/2020	11/20/2040	
92343V-FX-7.	VERIZON COMMUNICATIONS INC.		1,2	2 A FE	958,231	77,9347	791,037	1,015,000	964,528	0	5,837	0	0	1.680	2.380	AO	2,889	17,052	12/02/2021	10/30/2030	
92343V-GH-1.	VERIZON COMMUNICATIONS INC.		1,2	2 A FE	2,683,792	86,8628	2,332,266	2,685,000	2,684,117	0	196	0	0	2.100	2.107	MS	15,506	56,385	03/11/2021	03/22/2028	
92343V-GJ-7.	VERIZON COMMUNICATIONS INC.		1,2	2 A FE	788,301	82,3965	788,301	835,000	790,846	0	2,395	0	0	2.550	3.263	MS	5,915	17,213	06/23/2022	03/21/2031	
92535U-AB-0.	VERTIV GROUP CORP		1,2	4 A FE	159,000	85,2500	135,548	159,000	135,548	(23,453)	0	0	0	4.125	4.124	MN	838	6,978	10/14/2021	11/15/2028	
92537R-AA-7.	TK ELEVATOR US NEWCO INC.		1,2	4 A FE	840,250	89,0000	712,000	800,000	712,000	(113,594)	(8,281)	0	0	5.250	4.053	JJ	19,367	42,000	06/08/2021	05/15/2027	
92552V-AK-6.	VIASAT INC.		1,2	4 B FE	896,625	92,7500	844,025	910,000	842,698	(40,221)	(4,500)	0	0	5.625	6.693	MS	15,072	33,469	11/01/2022	09/15/2025	
92553P-AW-2.	PARAMOUNT GLOBAL		1,2	2 B FE	51,226	77,5997	38,800	50,000	51,072	0	(25)	0	0	5.250	5.082	AO	656	2,625	09/08/2016	04/01/2044	
92556V-AD-8.	VIATRIS INC		1,2	2 C FE	522,201	78,7729	425,374	540,000	523,948	0	1,703	0	0	2.700	3.148	JD	365	14,580	02/03/2022	06/22/2030	
92564R-AA-3.	VICI PROPERTIES LP		1,2	2 C FE	442,531	93,3750	396,844	425,000	433,650	0	(4,359)	0	0	4.250	3.130	JD	1,505	18,063	12/08/2020	12/01/2026	
92564R-AF-2.	VICI PROPERTIES LP		1,2	2 C FE	494,750	99,0000	495,000	500,000	496,143	0	1,393	0	0	5.625	6.239	MN	4,688	14,063	07/01/2022	05/01/2024	
92564R-AG-0.	VICI PROPERTIES LP		1,2	2 C FE	74,438	95,6250	71,719	75,000	74,555	0	116	0	0	4.625	4.885	JD	154	3,469	04/29/2022	06/15/2025	
92564R-AJ-4.	VICI PROPERTIES LP		1,2	2 C FE	193,640	97,5000	183,300	188,000	192,893	0	(739)	0	0	5.750	4.998	FA	4,504	5,405	04/29/2022	02/01/2027	
92564R-AL-9.	VICI PROPERTIES LP		1,2	2 C FE	138,915	87,6250	128,809	147,000	139,612	0	688	0	0	3.875	4.833	FA	2,152	2,848	04/29/2022	02/15/2029	
925650-AA-1.	VICI PROPERTIES LP		1,2	2 C FE	134,939	96,8750	130,781	135,000	134,954	0	15	0	0	4.375	4.390	MN	755	3,216	04/20/2022	05/15/2025	
92660F-AK-0.	VIDEOTRON LTD.		1,2	3 A FE	399,904	94,5000	401,625	425,000	401,539	0	1,636	0	0	5.125	6.626	AO	4,598	10,891	08/26/2022	04/15/2027	
92676X-AC-1.	VIKING CRUISES LTD.		1,2	5 B FE	350,720	90,7500	497,310	548,000	436,441	0	35,937	0	0	6.250	17.064	MN	4,376	34,250	08/01/2019	05/15/2025	
92682R-AA-0.	VIKING OCEAN CRUISES SHIP VII LTD.		1,2	4 C FE	75,000	80,5000	60,375	75,000	60,375	(14,531)	0	0	0	5.625	5.624	FA	1,594	4,219	01/28/2021	02/15/2029	
92735L-AA-0.	CHESAPEAKE ENERGY CORP.		1,2	3 B FE	558,875	97,0000	533,500	550,000	533,500	(22,932)	(1,193)	0	0	6.750	6.529	AO	7,838	18,563	10/18/2022	04/15/2029	
92769V-AJ-8.	VIRGIN MEDIA FINANCE PLC.		1,2	4 B FE	224,438	80,1250	180,281	225,000	180,281	(43,649)	55	0	0	5.000	5.034	JJ	5,188	11,250	03/23/2021	07/15/2030	
92769X-AP-0.	VIRGIN MEDIA SECURED FINANCE PLC		1,2	3 C FE	293,275	90,0000	261,000	290,000	261,000	(30,952)	(233)	0	0	5.500	5.374	MN	2,038	15,950	06/25/2019	05/15/2029	
927804-FU-3.	VIRGINIA ELECTRIC AND POWER CO.		1,2	2 A FE	348,688	94,8680	332,038	350,000	349,375	0	196	0	0	3.150	3.212	JJ	5,084	11,025	04/23/2019	01/15/2026	
927804-FV-1.	VIRGINIA ELECTRIC AND POWER CO.		1,2	2 A FE	783,144	92,5902	740,722	800,000	792,614	0	1,788	0	0	2.950	3.206	MN	3,016	23,600	03/29/2017	11/15/2026	
927804-FZ-2.	VIRGINIA ELECTRIC AND POWER CO.		1,2	2 A FE	135,263	94,5640	114,422	121,000	131,653	0	(2,015)	0	0	3.800	1.943	AO	1,150	4,598	03/10/2021	04/01/2028	
927804-GH-1.	VIRGINIA ELECTRIC AND POWER CO.		1,2	1 F FE	169,470	95,5843	162,493	170,000	169,510	0	40	0	0	3.750	3.822	MN	815	2,922	05/16/2022	05/15/2027	
92783H-AA-4.	GATEWAY		1,2	1 F PL	843,784	92,5800	781,175	843,784	843,784	0	0	0	0	3.930	3.930	JAJO	22,568	41,536	08/22/2014	06/30/2030	
928377-AC-4.	VISTA OUTDOOR INC.		1,2	4 A FE	200,000	72,7500	145,500	200,000	145,500	(54,500)	0	0	0	4.500	4.499	MS	2,650	9,000	02/17/2021	03/15/2029	
928380-AA-1.	VISTA RIDGE LLC		1,2	1 F	1,901,963	72,1300	1,371,886	1,901,963	1,901,963	0	0	0	0	2.570	2.570	N/A	10,455	24,517	12/01/2020	10/14/2049	
92840J-AB-5.	VISTAJET MALTA FINANCE PLC.		1,2	4 C FE	336,438	80,0000	280,000	350,000	280,000	(57,512)	1,074	0	0								

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
92840J-AD-1	VISTAJET MALTA FINANCE PLC.	C		1.2	4.C FE	197,972	90,000	180,000	200,000	180,000	(18,206)	234	0	0	7.875	8.125	MN	2,625	8,050	04/20/2022	05/01/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1.2	3.B FE	803,100	96,250	736,313	765,000	736,313	(35,536)	(9,443)	0	0	5.500	4.115	MS	14,025	42,075	08/07/2020	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1.2	3.B FE	329,859	95,250	303,848	319,000	303,848	(18,937)	(1,610)	0	0	5.625	5.007	FA	6,779	17,944	06/08/2021	02/15/2027
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC			1.2	2.C FE	234,149	96,000	220,800	230,000	232,403	0	(1,451)	0	0	3.550	2.813	JJ	3,765	5,059	02/03/2022	07/15/2024
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC			1.2	2.C FE	1,146,552	90,750	1,020,938	1,125,000	1,140,144	0	(2,056)	0	0	4.300	4.056	JJ	22,306	48,375	03/05/2020	07/15/2029
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1.2	3.B FE	1,169,790	92,625	1,053,146	1,137,000	1,053,146	(99,327)	(7,343)	0	0	5.000	4.122	JJ	23,845	56,850	09/30/2021	07/31/2027
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC			1.2	2.C FE	109,768	91,875	101,063	110,000	109,864	0	33	0	0	3.700	3.733	JJ	1,707	4,070	11/06/2019	01/30/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1.2	3.B FE	458,178	85,875	393,308	458,000	393,308	(64,792)	(17)	0	0	4.375	4.368	MN	3,340	20,038	06/07/2021	05/01/2029
928563-AK-1	VMMARE INC.			1.2	2.C FE	149,222	81,735	122,603	150,000	149,374	0	106	0	0	1.800	1.879	FA	1,020	2,798	07/20/2021	08/15/2028
92858R-AA-8	VMED 02 UK FINANCING I PLC.	C		1.2	3.C FE	260,000	80,000	208,000	260,000	208,000	(46,800)	0	0	0	4.250	4.250	JJ	5,095	11,050	09/10/2020	01/31/2031
92858R-AB-6	VMED 02 UK FINANCING I PLC.	C		1.2	3.C FE	201,500	81,250	162,500	200,000	162,500	(38,808)	(118)	0	0	4.750	4.656	JJ	4,381	9,711	07/12/2021	07/15/2031
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA			1	2.A FE	1,346,733	98,485	1,329,550	1,350,000	1,348,591	0	522	0	0	4.625	4.664	MN	8,327	62,451	11/07/2018	11/13/2025
92936U-AG-4	W P CAREY INC.			1.2	2.B FE	495,495	79,782	398,915	500,000	496,380	0	404	0	0	2.400	2.499	FA	5,000	12,000	10/06/2020	02/01/2031
92936U-AJ-8	W P CAREY INC.			1.2	2.B FE	227,810	78,333	180,167	230,000	228,044	0	189	0	0	2.450	2.556	FA	2,348	4,477	10/05/2021	02/01/2032
929436-AC-5	W R GRACE HOLDINGS LLC			1	4.A FE	264,688	98,750	246,875	250,000	246,875	(11,209)	(5,076)	0	0	5.625	3.417	AO	3,516	14,063	12/07/2021	10/01/2024
929436-AD-3	W R GRACE HOLDINGS LLC			1.2	4.A FE	173,438	88,500	146,025	165,000	146,025	(21,774)	(1,677)	0	0	4.875	3.723	JD	358	8,044	12/04/2020	06/15/2027
929566-AL-1	WABASH NATIONAL CORP.			1.2	4.B FE	223,140	85,250	199,485	234,000	199,238	(25,629)	760	0	0	4.500	5.327	AO	2,223	9,281	06/01/2022	01/15/2028
94106L-BP-3	WASTE MANAGEMENT INC.			1.2	2.A FE	687,238	78,719	602,203	765,000	694,109	0	6,871	0	0	1.500	2.771	MS	3,379	11,475	02/04/2022	03/15/2031
94106L-BS-7	WASTE MANAGEMENT INC.			1.2	2.A FE	279,580	95,315	266,884	280,000	279,595	0	15	0	0	4.150	4.169	AO	2,453	4,939	04/28/2022	04/15/2032
94403*-BA-3	WAWA, INC.			2	B PL	2,000,000	100,000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.640	3.638	N/A	17,593	72,800	10/01/2013	10/17/2023
94403*-BB-1	WAWA, INC.			2	B PL	2,000,000	96,510	1,930,200	2,000,000	2,000,000	0	0	0	0	3.790	3.789	N/A	15,581	75,800	10/01/2013	10/17/2025
949746-SH-5	WELLS FARGO & CO.			2	A FE	420,451	92,549	407,215	440,000	429,580	0	2,531	0	0	3.000	3.672	AO	2,493	13,200	03/06/2019	10/23/2026
95000U-ZD-4	WELLS FARGO & CO.			1.2	2.A FE	232,914	94,238	202,612	215,000	230,699	0	(2,215)	0	0	4.150	2.781	JJ	3,891	4,461	02/03/2022	01/24/2029
95000U-ZF-9	WELLS FARGO & CO.			1.2, 5	1.E FE	506,880	93,013	446,463	480,000	495,278	0	(4,210)	0	0	3.196	2.235	JD	597	15,341	03/09/2020	06/17/2027
95000U-ZJ-1	WELLS FARGO & CO.			1.2, 5	2.A FE	200,000	83,107	166,214	200,000	200,000	0	0	0	0	2.572	2.572	FA	2,000	5,144	02/04/2020	02/11/2031
95000U-ZL-6	WELLS FARGO & CO.			1.2, 5	2.A FE	231,459	93,691	182,698	195,000	224,599	0	(3,730)	0	0	4.478	2.203	AO	2,110	8,732	02/22/2021	04/04/2031
95000U-ZU-6	WELLS FARGO & CO.			1.2, 5	2.A FE	600,000	84,619	507,671	600,000	600,000	0	0	0	0	3.350	3.351	MS	6,644	10,050	02/23/2022	03/02/2033
95000U-ZX-0	WELLS FARGO & CO.			1.2, 5	2.A FE	1,415,000	97,065	1,373,406	1,415,000	1,415,000	0	0	0	0	3.908	3.910	AO	10,138	27,649	04/18/2022	04/25/2026
95002U-BE-0	WFCM 2020-C58 XA - CMBS			3	1.A FE	223,339	9,469	146,275	0	175,339	0	(18,010)	0	0	1.866	6.725	MON	2,402	29,892	12/04/2020	07/15/2053
950400-AK-0	WELLTOWER OP LLC.			1.2	2.A FE	90,282	49,655	54,941	55,000	54,966	0	9	0	0	2.700	2.716	FA	561	1,485	12/09/2019	02/15/2027
950810-AN-4	WESCO DISTRIBUTION INC.			1.2	3.B FE	562,188	101,125	556,188	550,000	552,813	(3,685)	(5,690)	0	0	7.125	6.228	JD	1,742	39,188	01/24/2022	06/15/2025
950810-AP-9	WESCO DISTRIBUTION INC.			1.2	3.B FE	437,785	101,250	410,063	405,000	407,717	(11,118)	(9,792)	0	0	7.250	4.617	JD	1,305	29,363	04/16/2021	06/15/2028
958254-AD-6	WESTERN MIDSTREAM OPERATING LP.			1.2	3.A FE	216,538	83,000	174,300	210,000	174,300	(42,148)	(154)	0	0	5.450	5.196	AO	2,861	11,445	02/01/2022	04/01/2044
958254-AE-4	WESTERN MIDSTREAM OPERATING LP.			1.2	3.A FE	114,938	94,500	118,125	125,000	118,125	(1,716)	1,947	0	0	3.950	5.807	JD	411	4,938	05/11/2020	06/01/2025
958254-AH-7	WESTERN MIDSTREAM OPERATING LP.			1.2	3.A FE	263,750	91,500	228,750	250,000	228,750	(31,774)	(1,924)	0	0	4.500	3.559	MS	3,750	11,250	04/20/2021	03/01/2028
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP.			1.2	3.A FE	204,990	82,500	158,400	192,000	158,400	(46,316)	(274)	0	0	5.300	4.823	MS	3,392	9,222	04/26/2022	03/01/2048
958254-AL-8	WESTERN MIDSTREAM OPERATING LP.			1.2	3.A FE	222,750	82,750	186,188	225,000	186,188	(36,651)	53	0	0	5.500	5.571	FA	4,675	12,375	01/04/2021	08/15/2048
958667-AC-1	WESTERN MIDSTREAM OPERATING LP.			1.2	3.A FE	405,000	87,375	393,188	450,000	393,188	(21,117)	3,699	0	0	4.300	5.675	FA	8,063	22,163	05/27/2020	02/01/2030
959802-AZ-2	WESTERN UNION CO.			1.2	2.B FE	219,745	87,513	192,529	220,000	219,837	0	51	0	0	1.350	1.374	MS	875	2,970	02/23/2021	03/15/2026
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.			1.2	2.C FE	995,700	93,340	933,405	1,000,000	998,079	0	486	0	0	3.450	3.504	MN	4,408	34,500	06/26/2017	11/15/2026
961214-DZ-3	WESTPAC BANKING CORP.			C	1.D FE	1,744,529	99,527	1,736,755	1,745,000	1,744,977	0	115	0	0	3.650	3.654	MN	8,138	63,693	05/08/2018	05/15/2023
962166-BY-9	WEYERHAEUSER CO.			1.2	2.B FE	1,083,170	91,393	1,005,333	1,100,000	1,087,176	0	1,539	0	0	4.000	4.187	AO	9,289	44,000	03/26/2020	04/15/2030
962178-AN-9	TRI POINTE HOMES INC (DELAWARE)			1	3.C FE	130,500	99,250	119,100	120,000	119,100	(4,649)	(2,472)	0	0	5.875	3.648	JD	313	7,050	03/04/2020	06/15/2024
96926J-AC-1	WILLIAM CARTER CO.			1.2	3.B FE	706,875	97,250	729,375	750,000	710,845	0	3,970	0	0	5.625	7.084	MS	12,422	21,094	07/01/2022	03/15/2027
969457-CA-6	WILLIAMS COMPANIES INC.			1.2	2.B FE	79,963	90,450	72,361	80,000	79,964	0	1	0	0	5.300	5.303	FA	1,684	0	08/03/2022	08/15/2052
96950F-AL-8	WILLIAMS COMPANIES INC.			1.2	2.B FE	819,664	99,247	793,974	800,000	802,699	0	(4,158)	0	0	4.500	3.950	MN	4,600	36,000	08/28/2018	11/15/2023
970648-AG-6	WILLIS NORTH AMERICA INC.			1.2	2.B FE	173,940	93,993	164,488	170,000	174,344	0	110	0	0	4.500	4.575	MS	2,319	7,875	10/03/2018	09/15/2028
976656-CN-6	WISCONSIN ELECTRIC POWER CO.			1.2	1.F FE	189,609	98,329	186,827	190,000	189,618	0	10									

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
976826-BQ-9	WISCONSIN POWER AND LIGHT CO.			1,2	1,6 FE	335,995	91,9461	312,617	340,000	336,124	0	129	0	0	3,950	4,094	MS	5,074	0	08/08/2022	09/01/2032
97786H-AL-6	WOLSELEY CAPITAL, INC.				2 A FE	2,000,000	92,1100	1,842,200	2,000,000	2,000,000	0	0	0	0	3,830	3,829	MS	25,533	76,600	09/01/2015	09/01/2027
978097-AG-8	WOLVERINE WORLD WIDE INC.			1,2	3 C FE	1,273,365	74,3750	1,078,438	1,450,000	1,077,744	(200,381)	8,188	0	0	4,000	6,113	FA	21,911	27,572	11/16/2022	08/15/2029
98105F-AC-8	WOORI BANK			C	2 B FE	999,530	98,3840	983,840	1,000,000	999,961	0	91	0	0	4,750	4,753	AO	8,049	47,500	04/23/2014	04/30/2024
98138H-AH-4	WORKDAY INC			1,2	2 B FE	1,174,930	92,2446	1,083,874	1,175,000	1,174,936	0	7	0	0	3,700	3,701	AO	10,869	21,738	03/30/2022	04/01/2029
98138H-AJ-0	WORKDAY INC			1,2	2 B FE	120,068	88,7314	106,478	120,000	120,065	0	(4)	0	0	3,800	3,793	AO	1,140	2,280	03/31/2022	04/01/2032
98262P-AA-9	WW INTERNATIONAL INC.			1,2	4 B FE	252,518	49,5000	179,685	363,000	179,685	(60,860)	364	107,302	0	4,500	10,469	AO	3,449	16,335	11/15/2021	04/15/2029
98310W-AM-0	TRAVEL + LEISURE CO.			1,2	3 C FE	67,425	98,0000	60,760	62,000	60,760	(3,688)	(896)	0	0	6,600	4,902	AO	1,023	4,092	07/02/2019	10/01/2025
98310W-AN-8	TRAVEL + LEISURE CO.			1,2	3 C FE	194,297	94,6250	190,196	201,000	190,196	(6,894)	800	0	0	6,000	6,527	AO	3,015	12,060	07/21/2020	04/01/2027
983133-AA-7	WYNN RESORTS FINANCE LLC.			1,2	4 B FE	534,333	85,6250	556,563	650,000	537,631	0	3,299	0	0	5,125	8,546	AO	8,328	8,969	10/18/2020	10/01/2029
983133-AB-5	WYNN RESORTS FINANCE LLC.			1,2	4 B FE	477,281	98,8750	444,938	450,000	444,938	(15,742)	(6,880)	0	0	7,750	6,063	AO	7,363	34,875	11/12/2020	04/15/2025
98313R-AG-1	WYNN MACAU LTD.			C	1,2	4 B FE	138,250	91,6250	183,250	200,000	144,953	12,000	6,703	61,750	5,500	17,582	JJ	5,072	11,000	06/12/2020	01/15/2026
98313R-AH-9	WYNN MACAU LTD.			C	1,2	4 B FE	354,344	85,3750	490,906	365,922	64,497	9,914	240,930	0	5,625	15,524	AO	11,230	32,344	06/30/2021	10/20/2028
98379J-AA-3	RXO INC.			1,2	3 A FE	98,962	101,0000	101,000	100,000	98,997	0	35	0	0	7,500	7,750	MN	1,375	0	10/11/2022	11/15/2027
98462Y-AF-7	YAMANA GOLD INC			C	1,2	2 C FE	115,000	86,488	115,000	115,000	0	0	0	0	2,630	2,630	FA	1,143	3,100	08/04/2021	08/15/2031
984851-AG-0	YARA INTERNATIONAL ASA			C	1,2	2 B FE	760,000	78,9408	760,000	760,000	0	0	0	0	3,148	3,148	JD	1,794	23,925	05/28/2020	06/04/2030
98665H-AA-4	YORK HOSPITAL				1 E	985,400	76,2300	751,170	985,400	985,400	0	0	0	0	3,350	3,350	N/A	19,256	16,505	09/02/2020	06/01/2050
98665H-AB-2	YORK HOSPITAL				1 E	1,982,747	68,4400	1,356,992	1,982,747	1,982,747	0	0	0	0	2,880	2,880	N/A	33,310	28,552	11/30/2020	06/01/2044
98919V-AA-3	ZAYO BOND HOLDINGS INC.			1,2	4 C FE	639,750	73,6250	478,563	650,000	478,563	(160,869)	1,815	0	0	4,000	4,339	MS	8,667	26,000	12/07/2021	03/01/2027
98954U-AB-9	ZIGGO BOND COMPANY BV			C	1,2	4 C FE	176,970	91,8750	159,863	159,863	(15,799)	(1,305)	0	0	6,000	5,213	JJ	4,814	10,440	10/20/2021	01/15/2027
999MSC-T9-9	TBA CASH COLL MSC				Z	161,000	1,0000	161,000	161,000	161,000	0	0	0	0	0,000	0,000	N/A	0	0	10/24/2022	0
BRY1XQ-CZ-7	UBS SECURITIES LLC.			C	1 E FE	570,000	95,8350	546,260	570,000	570,000	0	0	0	0	0,000	0,000	N/A	0	0	05/03/2022	06/12/2028
C5864@-AG-4	MULLEN GROUP LTD.			C	3 C	2,000,000	94,1500	1,883,000	2,000,000	1,883,000	(79,314)	0	0	0	3,840	3,838	N/A	14,720	76,800	10/22/2014	10/22/2024
D2736@-AN-9	FRITZ DRX/MLM/IER GMBH & CO.KG			C	2 C PL	1,000,000	97,5900	975,900	1,000,000	1,000,000	0	0	0	0	5,000	5,003	JJ	24,861	82,500	04/02/2014	04/02/2024
G02220-AA-5	ALDAR SUKUK (NO.2) LTD.			D	2 A FE	1,306,802	91,5170	1,104,610	1,207,000	1,289,794	0	(10,925)	0	0	3,875	2,762	AO	8,964	46,771	08/12/2014	10/22/2029
G2044@-AY-1	COMPASS GROUP PLC			C	1 G	3,000,000	100,0000	3,000,000	3,000,000	3,000,000	0	0	0	0	4,120	4,117	AO	30,900	61,800	09/01/2011	10/01/2023
G25790-AA-7	GALAXY PIPELINE ASSETS BIDCO LTD.			D	1	1 C FE	2,071,466	80,2323	2,100,000	2,074,189	0	1,637	0	0	2,625	2,736	MS	13,934	55,125	08/12/2021	03/31/2036
G2616@-BA-8	DCC TREASURY 2014 LIMITED			C	2 B	1,500,000	100,3700	1,505,550	1,500,000	1,500,000	0	0	0	0	5,890	5,890	JD	3,927	0	10/06/2022	12/15/2028
G28288-AC-5	DP WORLD CRESCENT LTD.			D	2 C FE	1,498,520	93,1530	1,305,074	1,401,000	1,480,676	0	(10,895)	0	0	3,875	2,914	JJ	24,581	54,289	05/06/2021	07/18/2029
G46747-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD.			D	1 F FE	1,013,950	97,2550	972,550	1,000,000	1,002,999	0	(1,533)	0	0	3,625	3,454	AO	6,142	36,250	01/21/2015	10/31/2024
G5S64M-AB-2	MAF GLOBAL SECURITIES LTD.			D	2 B FE	1,537,306	98,6250	1,423,159	1,443,000	1,468,145	0	(18,040)	0	0	4,750	3,413	MN	10,281	68,543	08/12/2021	05/07/2024
G781A6-AC-7	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 3			D	1 G FE	1,069,943	98,8460	1,047,768	1,060,000	1,062,313	0	(1,709)	0	0	4,000	3,822	AO	9,776	42,400	04/06/2018	04/08/2024
G8357*-AD-7	SPIRAX-SARCO OVERSEAS LIMITED.			C	2 A	1,400,000	98,6300	1,380,820	1,400,000	1,400,000	0	0	0	0	5,310	5,310	JD	3,717	0	12/02/2022	12/13/2028
M60170-AV-5	ISRAEL ELECTRIC CORP LTD.			D	1	2 A FE	2,126,590	98,6370	1,972,740	2,000,000	2,031,085	0	(15,746)	0	5,000	4,123	MN	13,611	100,000	10/19/2016	11/12/2024
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD.			D	2	2 C FE	2,028,169	87,7160	2,028,000	2,020,888	0	(5,203)	0	0	3,077	2,873	AO	14,560	53,909	04/08/2022	04/07/2031
M72005-AA-5	NATIONAL CENTRAL COOLING CO PJSC			D	2 C FE	1,527,115	88,4070	1,393,294	1,576,000	1,533,068	0	5,843	0	0	2,500	3,103	AO	7,661	39,400	04/08/2022	10/21/2027
M8237R-AD-6	SAUDI ARABIAN OIL CO.			D	1 F FE	1,982,077	91,6970	1,676,221	1,828,000	1,937,824	0	(15,975)	0	0	3,500	2,463	AO	13,329	63,980	02/25/2020	04/16/2029
000000-00-0	INDOFOOD CBP SUKSES MAKMUR TBK PT.			C	2 C FE	1,592,417	82,3600	1,246,107	1,513,000	1,582,542	0	(7,218)	0	0	3,398	2,783	N/A	3,142	25,706	08/16/2021	06/09/2031
N15516-AB-8	BRASKEM NETHERLANDS FINANCE BV			D	1,2	2 C FE	199,750	89,6250	200,000	199,862	0	26	0	0	4,500	4,515	JJ	4,275	9,000	01/22/2018	01/10/2028
N8133N-AA-5	SIGMA FINANCE NETHERLANDS BV			D	1,2	2 C FE	960,741	95,0000	928,000	950,717	0	(3,889)	0	0	4,875	4,396	MS	11,813	45,240	05/14/2020	03/27/2028
NABNRR-5X-6	BANK HAPOLIM BM			C	2 B FE	2,077,492	85,9500	1,823,000	2,121,000	2,080,222	0	2,717	0	0	3,255	3,499	N/A	13,424	51,637	04/08/2022	01/21/2032
P12651-AB-4	BANCO GENERAL SA			D	1,2	2 B FE	1,718,147	93,7840	1,688,112	1,800,000	1,755,233	0	8,600	0	4,125	4,733	FA	29,700	74,250	04/27/2018	08/07/2027
P13296-AM-3	BANCO INBURSA SA INSTITUTION DE BANCA MU			D	1,2	2 B FE	1,334,844	95,1440	1,249,241	1,313,000	1,325,803	0	(2,794)	0	4,375	4,111	AO	12,765	57,444	08/27/2019	04/11/2027
P37115-AH-8	EMPRESA NACIONAL DE TELECOMUNICACIONES S			D	1,2	2 C FE	1,993,788	80,0030	1,755,266	2,194,000	2,005,545	0	11,758	0	3,050	4,134	MS	19,889	41,328	04/08/2022	09/14/2032
P5626N-AA-3	INTERCONNECTION ELECTRIC SA ESP			D	1,2	2 B FE	1,030,433	83,7500	935,488	1,117,000	1,034,605	0	4,173	0	3,825	4,697	MN	4,154	42,725	04/08/2022	11/26/2033
P57908-AH-1	ORBIA ADVANCE CORPORATION SAB DE CV			D	1,2	2 C FE	996,685	82,1880	719,145	875,000	992,392	0	(2,533)	0	5,500	4,584	JJ	22,191	48,125	05/06/2021	01/15/2048
P58072-AS-1	INVERSIONES CMPC SA			D	1,2	2 C FE	1,928,175	90,5000	1,733,075	1,915,000	1,925,023	0	(1,244)	0	3,850	3,762	JJ	34,406	73,728	06/04/2020	01/13/2030

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
P8718A-AM-8.	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D	1,2	2.A FE	1,001,312	84,7500	786,480	928,000	998,895	0	(1,511)	0	0	4.250	3.791	JJ	17,419	39,440	05/21/2021	01/22/2050
P9367R-AG-6.	TRANSPORTADORA DE GAS DEL PERU SA		D	1	2.B FE	505,625	93,8400	469,200	500,000	502,446	0	(661)	0	0	4.250	4.088	AO	3,601	21,250	04/21/2015	04/30/2028
00458*-AF-6.	AQUASURE FINANCE PTY LTD.		C		1.G FE	1,755,230	93,0100	1,632,540	1,755,230	1,755,230	0	0	0	0	4.320	4.320	N/A	35,596	75,826	01/15/2019	01/12/2034
00697#-AB-2.	AUSGRID FINANCE PTY LTD.		C		2.A FE	3,000,000	89,8300	2,694,900	3,000,000	3,000,000	0	0	0	0	3.600	3.599	N/A	27,000	108,000	09/06/2017	10/01/2029
01297#-AL-2.	CSL FINANCE PTY LTD.		C		1.G	3,000,000	88,1800	2,645,400	3,000,000	3,000,000	0	0	0	0	3.470	3.470	N/A	25,158	104,100	10/04/2017	10/04/2032
01629#-AN-7.	BRISBANE AIRPORT CORPORATION PTY LIMITED		C		2.B	1,000,000	94,5800	945,800	1,000,000	1,000,000	0	0	0	0	3.820	3.820	N/A	1,698	38,200	06/15/2017	06/15/2027
02762#-AD-4.	CONNECTEAST FINANCE PTY LIMITED		C		2.B FE	2,000,000	85,9100	1,718,200	2,000,000	2,000,000	0	0	0	0	3.770	3.769	MS	19,688	75,400	09/27/2017	09/27/2032
03629#-AP-8.	ETSA UTILITIES FINANCE PTY LTD.		C		1.G	1,000,000	89,5900	895,900	1,000,000	1,000,000	0	0	0	0	3.560	3.560	N/A	14,833	35,600	08/01/2019	08/01/2029
05664#-AA-2.	LONSDALE FINANCE PTY LIMITED		C		2.B FE	2,000,000	94,4100	1,888,200	2,000,000	2,000,000	0	0	0	0	4.190	4.189	AO	20,717	105,150	10/01/2018	10/01/2028
05664#-AB-0.	LONSDALE FINANCE PTY LIMITED		C		2.B FE	1,000,000	91,6900	916,900	1,000,000	1,000,000	0	0	0	0	4.270	4.271	N/A	26,688	0	10/01/2018	10/01/2030
06518@-AF-9.	NSW ELECTRICITY NETWORKS FINANCE PTY LIM.		C		2.B FE	3,000,000	90,1000	2,703,000	3,000,000	3,000,000	0	0	0	0	3.650	3.649	N/A	22,813	109,500	10/16/2017	10/16/2029
08059@-AA-1.	REGISTRY FINANCE PTY LTD.		C		1.F PL	3,000,000	73,7100	2,211,300	3,000,000	3,000,000	0	0	0	0	2.800	2.800	N/A	24,733	42,000	03/24/2022	03/15/2037
09609*-AC-2.	WESTCONNEX FINANCE COMPANY PTY LTD.		C		2.A FE	2,000,000	75,9000	1,518,000	2,000,000	2,000,000	0	0	0	0	3.280	3.280	N/A	2,916	65,600	06/15/2021	06/15/2036
W0805#-AN-8.	ASSA ABLOY FINANCIAL SERVICES AB (PUBL)		C		1.G	2,000,000	98,0300	1,960,600	2,000,000	2,000,000	0	0	0	0	3.630	3.630	N/A	9,075	72,600	08/01/2012	08/09/2024
W2710@-AD-2.	ELLEVIO AB (PUBL)		C		2.B FE	3,000,000	92,8600	2,785,800	3,000,000	3,000,000	0	0	0	0	3.190	3.176	FA	32,166	95,700	10/26/2016	10/26/2026
Y0889V-AA-8.	BHARTI AIRTEL LTD.		D	1	2.C FE	1,000,428	97,0000	938,960	968,000	982,849	0	(5,708)	0	0	4.375	3.711	JD	2,470	42,350	10/17/2019	06/10/2025
Y5257Y-AJ-6.	LENOVO GROUP LTD.		D	1,2	2.C FE	279,408	79,3750	263,525	332,000	281,314	0	1,906	0	0	3.421	5.881	MN	1,861	5,679	08/16/2022	11/02/2030
Y72570-AN-7.	RELIANCE INDUSTRIES LTD.		D	1	2.A FE	1,038,720	92,1060	884,218	960,000	1,024,632	0	(12,345)	0	0	3.667	2.213	MN	3,031	35,203	11/10/2021	11/30/2027
Y72596-BU-5.	RELIANCE INDUSTRIES LTD.		D	1	2.A FE	1,716,600	96,8060	1,645,702	1,700,000	1,704,233	0	8,603	0	0	4.125	3.981	JJ	29,803	70,125	10/06/2016	01/28/2025
1019999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					985,333,864	XXX	887,514,643	994,471,281	952,567,984	(29,752,580)	(460,753)	5,317,392	0	XXX	XXX	XXX	11,282,733	34,890,541	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02151W-AA-0.	CWALT 2007-OA11 A1A - CMO/RMBS			4	1.A FM	1,491,901	93,8012	577,849	616,036	481,787	0	(5,502)	0	0	3.429	8.943	MON	1,760	12,145	03/27/2017	11/25/2047
023772-AB-2.	AMERICAN AIRLINES 2013-1 PASS THROUGH TR.			1	4.C FE	264,510	87,2500	228,500	261,891	228,500	(24,272)	(106)	0	0	4.000	3.923	JJ	4,830	10,698	04/28/2014	01/15/2027
02660T-GN-7.	AHM 2005-4 1A1 - RMBS			4	1.A FM	609,350	91,9959	648,066	704,451	678,891	0	1,115	0	0	4.969	3.449	MON	486	14,037	11/12/2013	11/25/2045
026935-AJ-5.	AHMA 2007-3 22A - CMO/RMBS			4	1.A FM	461,375	78,5562	590,543	751,747	484,742	0	5,785	0	0	6.750	14.012	MON	4,229	24,169	09/25/2013	06/25/2037
03464K-AE-8.	AOMT 2019-5 B1 - CMO/RMBS			4	1.A	1,358,016	88,1915	1,190,585	1,350,000	1,356,581	0	(992)	0	0	3.957	3.813	MON	4,452	53,420	06/09/2021	10/25/2049
03464L-AA-4.	AOMT 2020-4 A1 - CMO/RMBS			4	1.A	804,212	89,3389	713,430	798,566	803,858	0	(102)	0	0	1.469	0.734	MON	978	11,731	06/02/2021	05/26/2065
03464N-AB-8.	AOMT 2018-3 A2 - CMO/RMBS			4	1.A	672	99,5759	669	672	672	0	(175)	0	0	3.751	2.091	MON	2	25	12/17/2021	09/25/2048
05946X-UB-7.	BAFC 2005-C A1 - RMBS			4	1.A FM	149,052	99,1408	163,736	165,155	165,090	0	557	0	0	4.833	4.593	MON	266	3,314	12/11/2013	05/20/2035
12464Y-AB-5.	CBASS 2007-CB5 A2 - RMBS			4	1.A FM	979,688	62,2696	979,688	1,573,301	979,688	0	13,471	400,669	0	4.559	14.672	MON	996	16,931	10/04/2013	04/25/2037
12555D-AB-1.	CIM 2019-INV1 A2 - CMO/RMBS			4	1.A	67,341	99,2927	67,001	67,478	66,888	0	244	0	0	5.389	5.370	MON	61	1,773	04/05/2019	02/25/2049
125970-AD-8.	COLT 2020-3 M1 - CMO/RMBS			4	1.C FE	3,065,313	86,6674	2,600,023	3,000,000	3,058,653	0	(703)	0	0	3.359	3.264	MON	8,398	100,770	06/08/2021	04/27/2065
126682-AA-1.	CWHEL 2007-A A - RMBS			4	1.A FM	463,861	101,8307	495,421	486,515	465,349	0	1,481	0	0	4.438	5.303	MON	1,020	8,010	11/10/2021	04/15/2037
16163Y-AD-6.	CHASE 16A M3 - CMO/RMBS			4	1.A	374,681	85,5470	314,967	368,181	374,409	0	(280)	0	0	3.750	3.366	MON	1,151	12,418	10/18/2021	03/26/2046
19688G-AA-1.	COLT 2021-4 A1 - CMO/RMBS			4	1.A FE	2,214,313	75,8465	1,679,498	2,214,337	2,214,247	0	(67)	0	0	1.397	1.392	MON	2,578	30,934	10/14/2021	10/25/2066
302985-AA-4.	FWD 2020-INV1 A1 - CMO/RMBS			4	1.A FE	292,476	90,8366	265,684	292,485	292,568	0	(14)	0	0	2.240	2.233	MON	546	6,552	02/10/2020	01/25/2050
35564K-H3-6.	STACR 2022-DNA6 M1A - CMO/RMBS			4,5	1.G FE	93,105	99,4714	92,613	93,105	93,105	0	0	0	0	6.078	6.153	MON	108	1,329	09/12/2022	09/25/2042
35564K-UX-5.	STACR 2022-DNA3 M1B - CMO/RMBS			4,5	2.B FE	60,000	98,3701	59,022	60,000	60,000	0	0	0	0	6.828	6.945	MON	57	1,961	04/11/2022	04/25/2042
36167H-AC-9.	GCAI 21NQM3 A2 - CMO/RMBS			4	1.A	1,376,697	82,0873	1,130,113	1,376,721	1,376,695	0	1	0	0	1.348	1.348	MON	309	18,558	06/18/2021	05/25/2066
36245A-AD-8.	GSAMP 2006-HE6 A4 - RMBS			4	1.A FM	898,599	72,8355	1,034,781	1,420,710	1,034,781	(333,958)	(11,341)	0	0	4.869	2.551	MON	961	25,864	09/13/2013	08/25/2036
36258W-AH-5.	GSMBS 20PJ3 A8 - CMO/RMBS			4	1.A	804,820	82,2141	643,736	783,000	798,996	0	(2,555)	0	0	3.000	2.653	MON	1,958	23,490	05/22/2020	10/25/2050
36416U-AJ-4.	GFMT 2017-1 A22 - CMO/RMBS			4	1.A	7,723	94,0325	7,262	7,723	7,715	0	(7)	0	0	3.000	2.987	MON	19	232	12/17/2021	07/25/2056
46591L-AC-5.	JPMMT 19INV3 A3 - CMO/RMBS			4	1.A	338,570	90,6510	299,431	330,312	336,476	0	(2,071)	0	0	3.500	1.912	MON	963	11,561	09/23/2021	05/25/2050

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ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
46591L-BF-7	JPMIT 191NV3 A13 - CMO/RMBS			4	1.A	531,442	90,6510	470,294	518,796	520,241	0	(11,166)	0	0	3.500	3.127	MON	303	18,158	09/23/2021	05/25/2050
46591V-AC-3	JPMIT 2020-INV1 A3 - CMO/RMBS			4	1.A	11,130	91,0721	10,136	11,130	11,130	0	0	0	0	3.500	3.455	MON	32	390	12/17/2021	08/25/2050
46645G-AZ-1	JPMIT 156 B2 - CMO/RMBS			4	1.A	50,453	89,7589	45,286	50,453	50,419	0	(35)	0	0	3.537	3.477	MON	149	1,780	12/17/2021	10/25/2045
46648C-AL-8	JPMIT 2017-1 A11 - CMO/RMBS			4	1.A	37,658	80,8554	30,448	37,658	39,507	0	30	0	0	3.449	2.467	MON	108	1,301	12/16/2021	01/25/2047
46648H-BA-0	JPMIT 2017-2 B3 - CMO/RMBS			4	1.A	2,211,525	75,7764	1,623,065	2,141,913	2,204,752	0	(6,139)	0	0	3.655	3.026	MON	6,524	78,319	05/25/2021	05/28/2047
46649C-BH-5	JPMIT 2018-4 B4 - CMO/RMBS			4	2.C FE	2,070,636	76,1342	1,541,773	2,025,072	2,064,536	31,404	(5,314)	0	0	3.713	3.258	MON	6,266	75,274	06/07/2021	10/26/2048
46649Y-AC-9	JPMIT 189 A3 - CMO/RMBS			4	1.A	3,815	91,9741	3,509	3,815	3,814	0	(1)	0	0	4.000	3.913	MON	13	152	12/17/2021	02/25/2049
46651Y-BV-1	JPMIT 199 B3 - CMO/RMBS			4	1.A	2,447,194	82,1475	1,935,315	2,355,903	2,395,341	0	(49,186)	0	0	3.948	3.563	MON	1,550	89,918	05/25/2021	03/25/2050
46652F-AC-4	JPMIT 2020-4 A3 - CMO/RMBS			4	1.A	8,561	83,8047	7,175	8,561	8,561	0	0	0	0	3.000	2.976	MON	21	257	12/17/2021	11/25/2050
46652F-BK-5	JPMIT 2020-4 A13 - CMO/RMBS			4	1.A	4,281	83,8047	3,587	4,281	4,221	0	(59)	0	0	3.000	3.238	MON	2	128	12/17/2021	11/25/2050
46653J-BK-6	JPMIT 2020-5 A13 - CMO/RMBS			4	1.A	11,783	83,4769	9,836	11,783	11,783	0	0	0	0	3.000	2.981	MON	29	354	12/17/2021	12/26/2050
46653J-BM-2	JPMIT 2020-5 A15 - CMO/RMBS			4	1.A	11,783	82,7587	9,752	11,783	11,621	0	(163)	0	0	3.000	3.225	MON	6	354	12/17/2021	12/26/2050
552751-AA-7	MFRA 20NQM2 A1 - CMO/RMBS			4	1.A FE	613,961	89,6047	550,145	613,969	613,947	0	(9)	0	0	1.381	1.378	MON	707	8,479	10/23/2020	04/27/2065
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS			4	1.A FE	1,551,749	92,4506	1,434,606	1,551,754	1,555,430	0	3,680	0	0	4.112	4.100	MON	1,063	47,856	03/21/2022	12/26/2066
57643Q-AE-5	MARP 2005-2 1AF - CMO/RMBS			4	1.A FM	663,973	48,1207	663,973	1,379,808	663,973	0	136,574	222,586	0	4.739	6.612	MON	1,090	27,296	03/07/2017	05/25/2035
59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS			4	1.A	568,956	93,5591	528,981	565,397	566,900	0	(793)	0	0	2.750	2.452	MON	1,296	15,548	10/24/2019	08/25/2059
61744C-YP-5	MSHEL 2006-2 A4 - RMBS			4	1.A FM	315,694	101,3317	374,149	369,232	371,005	0	2,115	0	0	4.949	3.422	MON	254	7,575	10/10/2018	02/25/2036
64828F-CQ-3	NRZT 2018-4 A1S - CMO/RMBS			4	1.A	47,827	95,5398	45,693	47,827	47,718	0	(108)	0	0	5.139	2.889	MON	34	1,143	10/11/2018	01/27/2048
64828X-AA-1	NRZT 2020-RPL1 A1 - CMO/RMBS			4	1.A	843,556	92,2353	765,747	830,210	837,168	0	(2,606)	0	0	2.750	2.206	MON	1,903	22,831	02/03/2020	11/25/2059
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS			4	1.A	529,959	92,2105	475,152	515,290	532,732	0	(1,078)	0	0	3.500	2.307	MON	1,503	18,035	01/09/2020	10/27/2059
64831E-AB-6	NRZT 21NQM2R A2 - CMO			4	1.A	374,497	86,6007	324,317	374,498	374,490	0	(7)	0	0	1.147	1.143	MON	358	4,295	05/13/2021	10/27/2058
69377E-AA-7	PRPM 221NV1 A1 - RMBS			4	1.A FE	472,369	89,0318	432,343	485,606	474,132	0	1,763	0	0	4.400	5.349	MON	1,781	12,464	06/23/2022	04/25/2067
749357-AN-9	RCKT 191 A13 - CMO/RMBS			4	1.A	14,648	86,9531	12,737	86,9531	14,649	0	0	0	3.500	3.478	MON	43	513	12/16/2021	09/27/2049	
76118V-AA-8	RESI 181NC A1 - CMO/RMBS		D	4	1.A FE	29,107	100,0211	29,113	29,107	29,150	0	43	0	0	5.022	4.984	MON	110	664	08/13/2018	12/05/2059
76120G-AA-7	RESI 2020-1 A1A - CMO/RMBS		D	4	1.A FE	545,746	99,7336	544,292	545,746	547,826	0	2,080	0	0	5.267	2.734	MON	1,996	13,589	09/23/2020	02/07/2052
76123E-AA-9	RESI 211 A1 - CMO/RMBS		D	4	1.A FE	1,137,710	99,2459	1,129,131	1,137,710	1,137,787	0	77	0	0	4.974	4.710	MON	3,144	25,135	03/04/2021	07/10/2052
81377G-AB-5	SABR 2006-FR4 A2B - RMBS			4	1.A FM	1,554,523	34,4498	1,554,523	4,512,429	1,554,523	0	165,499	1,576,472	0	4.729	4.322	MON	2,964	35,872	10/17/2013	08/25/2036
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS			4	1.A	10,999	80,5317	13,658	80,5317	13,658	0	0	0	0	2.325	2.308	MON	26	318	12/17/2021	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - CMO/RMBS			4	1.A	19,150	85,5772	16,388	19,150	19,150	0	0	0	0	2.500	2.481	MON	40	479	12/16/2021	05/26/2043
81746F-CE-3	SEMT 2017-6 CB4 - CMO/RMBS			4	3.B FE	1,988,195	61,8589	1,208,723	1,954,000	1,208,723	(775,964)	(2,604)	0	0	3.718	3.518	MON	6,054	72,840	05/25/2021	09/25/2047
81747C-AA-9	SEMT 2019-CH2 A1 - CMO/RMBS			4	1.A	2,353	98,8774	2,327	2,353	2,350	0	(3)	0	0	4.500	4.311	MON	9	106	12/17/2021	08/25/2049
86360Q-AE-5	SAMI 2006-AR4 3A1 - RMBS			4	1.A FM	772,055	83,6360	827,842	989,815	924,977	0	(1,267)	0	0	4.769	4.751	MON	656	14,444	11/27/2013	06/25/2036
86364N-AA-6	SAMI 2007-AR4 A4G - RMBS			4	1.A FM	465,425	99,2566	566,828	571,074	536,568	0	1,394	0	0	4.569	3.513	MON	362	9,765	11/27/2013	09/25/2047
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS			4	1.A	553,662	92,6464	508,023	548,346	551,143	0	(907)	0	0	2.900	2.566	MON	1,325	15,902	11/04/2019	10/27/2059
92537T-AD-7	VERUS 2020-INV1 A2 - CMO/RMBS			4	1.B FE	902,422	95,1302	858,492	902,439	908,336	0	6,393	0	0	3.035	2.613	MON	2,282	27,389	06/03/2020	03/25/2060
92538E-AC-1	VERUS 21R3 A3 - CMO/RMBS			4	1.F FE	589,728	81,5544	480,949	589,728	586,097	0	(3,630)	0	0	1.380	1.685	MON	136	8,138	05/19/2021	04/25/2064
92539A-AB-0	VERUS 226 A2 - CMO/RMBS			4	1.C FE	993,276	93,8889	955,592	1,017,791	993,933	0	656	0	0	4.940	5.338	MON	4,190	24,987	06/21/2022	06/27/2067
92925C-BB-7	WAMU 2005-AR19 1A2 - CMO/RMBS			4	1.A FM	394,966	90,0289	398,971	443,159	425,786	0	350	0	0	4.969	4.809	MON	428	8,992	10/01/2013	12/25/2045
92925C-DA-7	WAMU 2006-AR3 A1A - CMO/RMBS			4	1.A FM	556,756	95,7321	598,561	625,246	560,295	0	(828)	0	0	3.049	5.566	MON	1,589	9,953	09/10/2013	02/25/2046
97655J-BU-5	WIN 161 2A5 - CMO/RMBS			4	1.A	25,458	94,4537	24,046	25,458	25,457	0	(1)	0	0	3.000	2.960	MON	64	764	12/16/2021	12/20/2030
102999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					40,117,916	XXX	34,795,438	44,578,979	38,763,522	(1,102,789)	233,484	2,199,727	0	XXX	XXX	XXX	86,534	1,091,674	XXX	XXX
00217L-AA-0	AREIT 2019-CRE3 A - CMBS			4,5	1.A FE	61,037	97,8088	59,699	61,037	61,037	0	0	0	0	5.437	5.558	MON	147	1,608	08/09/2019	09/16/2036
00217V-AA-8	AREIT 22CRE7 A - CMBS			4,5	1.A FE	897,750	98,3377	885,039	900,000	897,753	0	3	0	0	6.116	6.845	MON	1,988	22,801	06/06/2022	06/17/2039
03882L-AE-0	AMST 2022-MF4 A3 - CMBS			4	1.A	249,999	87,1230	217,808	250,000	249,977	0	(22)	0	0	2.915	2.912	MON	607	6,073	02/08/2022	02/18/2055
04002P-AA-2	AREIT 2021-CRE5 A - CMBS			4	1.A FE	1,711,979	95,8799	1,641,443	1,711,979	1,711,979	0	0	0	0	5.419	5.483	MON	3,350	46,084	09/28/2021	11/18/2038
05492H-AA-4	BAML 2019-RLJ A - CMBS			4	1.A FE	1,000,000	97,6018	976,018	1,000,000	1,000,000	0	0	0	0	5.368	5.427	MON	2,535	25,942	05/14/2019	04/15/2036
05492V-AE-5	BBCMS 2020-C7 A4 - CMBS			4	1.A	353,481	78,5755	275,014	350,000	352,821	0	(421)	0	0	1.786	1.625	MON	535	6,251	06/12/2020	04/17/2053
05492V-AG-0	BBCMS 2020-C7 XA - CMBS	</																			

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
05601P-AA-4	BSST 2021-SSCP A - CMBS			4	1.A	1,380,000	95,8230	1,322,357	1,380,000	1,380,000	0	0	0	0	5.068	5.121	MON	3,303	31,595	04/08/2021	04/15/2036
05604F-AL-9	BWAY 2013-1515 C - CMBS			2	1.A	991,641	93,3142	933,142	1,000,000	996,634	0	1,080	0	0	3.446	3.592	MON	2,872	34,462	12/05/2017	03/10/2033
056054-AG-4	BX 2019-XL D - CMBS			4,5	1.A	1,700,000	96,8669	1,646,737	1,700,000	1,700,000	0	0	0	0	4.940	5.939	MON	4,630	51,149	10/09/2019	10/15/2036
05605N-AA-5	BX 2020-VIV2 C - CMBS			4	1.G FE	254,364	75,4598	208,269	276,000	253,053	0	(4,333)	0	0	3.542	3.354	MON	815	9,913	07/10/2020	03/11/2044
05606F-AA-1	BX 2019-OC11 A - CMBS			4	1.A	639,297	83,5602	584,922	700,000	643,358	0	4,062	0	0	3.202	4.597	MON	1,868	13,075	05/24/2022	12/09/2041
05606F-AL-7	BX 2019-OC11 D - CMBS			4	1.A	946,856	79,6089	741,159	931,000	942,737	0	(1,520)	0	0	3.944	3.811	MON	3,060	37,229	12/06/2019	12/09/2041
05607C-AJ-8	BXP 2017-CC C - CMBS			4	1.A	776,016	81,7079	612,809	750,000	767,092	0	(3,557)	0	0	3.551	3.065	MON	2,220	27,006	06/04/2020	08/13/2037
05607C-AL-3	BXP 2017-CC D - CMBS			4	1.A	1,847,973	78,0157	1,490,099	1,910,000	1,877,785	0	5,836	0	0	3.551	4.008	MON	5,653	68,776	08/15/2017	08/13/2037
05608E-AA-2	BX 2020-VIV3 B - CMBS			4	1.D FE	1,413,080	80,3501	1,124,902	1,400,000	1,395,880	0	(15,556)	0	0	3.544	1.686	MON	4,135	50,303	09/11/2020	03/11/2044
05608R-AG-0	BX 2021-ARIA C - CMBS			4	1.A	99,500	93,1998	93,200	100,000	99,814	0	262	0	0	5.964	6.283	MON	282	3,198	10/13/2021	10/15/2036
05609C-AL-1	BX 2021-21M D - CMBS			4	1.A	552,763	91,9405	513,726	558,759	556,096	0	2,676	0	0	5.744	6.443	MON	1,516	16,622	10/27/2021	10/15/2036
05609M-AE-5	BMO 2022-C1 A3 - CMBS			4	1.A FE	249,997	87,7258	219,315	250,000	249,969	0	(28)	0	0	2.950	2.950	MON	615	6,146	02/10/2022	02/18/2055
05610M-AD-4	BX 2022-CSMO C - CMBS			4,5	1.A	1,422,826	98,8667	1,413,793	1,430,000	1,425,359	0	2,533	0	0	8.224	8.574	MON	5,554	47,112	05/27/2022	06/15/2039
06035R-AS-5	BANK 2018-BNK14 A4 - CMBS			4	1.A	3,028,001	94,7669	2,786,147	2,940,000	3,000,773	0	(10,358)	0	0	4.231	3.817	MON	10,366	124,391	09/18/2018	09/17/2060
06054M-AC-7	BACM 2016-UBS10 ASB - CMBS			4	1.A	99,625	96,0610	86,939	90,504	75,562	0	4,870	0	0	3.019	15.807	MON	228	2,862	08/22/2018	07/16/2049
06539X-AN-4	BANK 2020-BNK27 XA - CMBS			3	1.A FE	549,361	6,2729	369,086	0	410,650	0	(49,700)	0	0	1.159	5.224	MON	5,683	70,935	06/26/2020	04/17/2063
065402-BA-6	BANK 2019-BNK18 ASB - CMBS			4	1.A	2,059,914	93,0858	1,861,715	2,000,000	2,038,172	0	(9,870)	0	0	3.432	2.889	MON	5,720	68,640	05/21/2019	05/17/2062
065405-AC-6	BANK 2019-BNK16 ASB - CMBS			4	1.A	1,853,995	95,1326	1,712,387	1,800,000	1,831,048	0	(9,728)	0	0	3.898	3.309	MON	5,847	70,164	02/01/2019	02/16/2052
06540A-AD-3	BANK 2019-BNK20 A3 - CMBS			4	1.A	462,320	87,2512	370,818	425,000	454,913	0	(4,279)	0	0	3.011	1.867	MON	1,066	12,797	03/01/2021	09/15/2062
06540R-AF-1	BANK 2017-BNK9 XA - CMBS			3	1.A FE	521,025	2,7245	211,824	0	240,493	0	(106,431)	0	0	0.767	5.326	MON	4,967	102,766	12/06/2017	11/18/2054
06540V-BG-9	BANK 2019-BNK24 C - CMBS			4	1.G	863,182	74,5492	638,887	857,000	861,291	0	(772)	0	0	3.518	3.479	MON	2,512	30,562	12/11/2019	11/17/2062
06540Y-AW-9	BANK 2020-BNK28 C - CMBS			4	1.A	617,982	70,3528	422,117	600,000	614,961	0	(1,780)	0	0	3.154	2.796	MON	1,577	18,924	09/21/2020	03/15/2063
06541C-BD-7	BANK 2021-BNK33 A3 - CMBS			4	1.A	706,983	83,6959	585,871	700,000	705,223	0	(1,033)	0	0	2.021	1.864	MON	1,179	14,147	05/07/2021	05/16/2064
06541C-BR-6	BANK 2021-BNK33 XA - CMBS			3	1.A FE	911,999	5,7209	635,687	0	726,725	0	(90,436)	0	0	1.058	4.456	MON	9,793	123,184	05/10/2021	05/16/2064
06541C-BT-2	BANK 2021-BNK33 AS - CMBS			4	1.A	566,486	78,8107	433,459	550,000	564,089	0	(1,562)	0	0	2.792	2.452	MON	1,280	15,356	05/07/2021	05/16/2064
06541C-BY-1	BANK 2021-BNK33 B - CMBS			4	1.A	646,795	76,3330	122,133	160,000	164,105	0	(454)	0	0	2.893	1.551	MON	386	4,629	05/07/2021	05/16/2064
06541T-BL-2	BANK 2020-BNK29 XA - CMBS			3	1.A FE	488,320	7,4646	331,887	0	373,288	0	(46,420)	0	0	1.338	4.585	MON	4,959	62,012	11/23/2020	11/17/2053
06542B-BH-9	BANK 2021-BNK32 A5 - CMBS			4	1.A	1,884,830	83,1968	1,522,501	1,830,000	1,875,729	0	(5,258)	0	0	2.643	2.303	MON	4,031	48,367	03/16/2021	04/17/2054
07332V-BD-6	BBCMS 2017-C1 A4 - CMBS			4	1.A	2,165,391	93,6206	1,872,413	2,000,000	2,097,462	0	(23,451)	0	0	3.674	2.380	MON	6,123	73,480	01/14/2020	02/17/2050
07336A-AD-9	BBCMS MORTGAGE TRUST 2022-C14			4	1.A	302,981	80,8416	242,525	300,000	302,720	0	(260)	0	0	2.692	2.577	N/A	673	6,730	02/02/2022	11/15/2054
08160J-AF-4	BMARK 2019-B9 AAB - CMBS			4	1.A	1,647,998	94,6516	1,514,425	1,600,000	1,628,101	0	(8,363)	0	0	3.933	3.359	MON	5,243	62,920	02/01/2019	03/15/2052
08160J-AK-3	BMARK 2019-B9 C - CMBS			4	1.F	404,666	85,9163	404,666	471,000	481,379	0	(1,192)	0	0	4.971	4.559	MON	1,951	23,412	02/01/2019	03/15/2052
08162B-BF-8	BMARK 2019-B11 ASB - CMBS			4	1.A	1,236,000	92,8789	1,114,547	1,200,000	1,222,833	0	(6,161)	0	0	3.393	2.831	MON	3,393	40,718	05/22/2019	05/17/2052
08162C-AD-2	BMARK 2018-B6 A4 - CMBS			4	1.A	2,070,171	95,5643	1,920,842	2,010,000	2,053,840	0	(7,243)	0	0	4.261	3.837	MON	7,137	85,646	09/20/2018	10/13/2051
08162R-AF-4	BMARK 2021-B23 XA - CMBS			3	1.A FE	937,335	6,7327	627,261	0	715,139	0	(101,038)	0	0	1.271	3.626	MON	9,872	123,099	02/01/2021	02/18/2054
08162U-AY-6	BMARK 2018-B8 XA - CMBS			3	1.A FE	708,084	2,7771	369,768	0	465,135	0	(101,764)	0	0	0.626	0.297	MON	6,946	103,398	12/11/2018	01/18/2052
08162V-BJ-6	BMARK 2019-B10 3CA - CMBS			2	1.A	2,772,811	78,6366	2,226,201	2,831,000	2,785,994	0	5,682	0	0	3.898	4.255	MON	9,196	111,927	03/21/2019	03/17/2062
08162W-BF-2	BMARK 2020-B19 XA - CMBS			3	1.A FE	950,112	7,6402	588,163	0	697,091	0	(123,707)	0	0	1.770	2.823	MON	11,357	140,436	10/01/2020	09/17/2053
08162W-BH-8	BMARK 2020-B19 C - CMBS			4	1.B	617,987	73,1818	439,091	600,000	614,859	0	(1,787)	0	0	3.211	2.852	MON	1,606	19,266	09/21/2020	09/17/2053
08163E-BF-1	BMARK 2021-B26 AM - CMBS			4	1.A	1,720,087	1,355,884	1,720,087	1,670,000	1,712,546	0	(4,713)	0	0	2.825	2.886	MON	3,931	47,178	05/13/2021	06/17/2054
08163G-AT-7	BMARK 2021-B28 A4 - CMBS			4	1.A	462,031	76,4344	382,172	500,000	465,170	0	3,139	0	0	1.980	2.920	MON	825	8,248	02/10/2022	08/17/2054
08163L-AL-3	BMARK 2020-B21 XA - CMBS			3	1.A FE	410,164	7,6519	275,079	0	311,395	0	(43,322)	0	0	1.452	3.867	MON	4,351	54,052	11/24/2020	12/17/2053
08163N-BG-9	BMARK 2022-B32 A3 - CMBS			4	1.A	411,999	87,5086	350,034	400,000	410,542	0	(1,457)	0	0	3.042	2.563	MON	1,014	10,139	02/01/2022	01/15/2055
08163P-BE-9	BMARK 2022-B33 A31 - CMBS			4	1.A	360,499	91,3128	319,595	350,000	359,249	0	(1,250)	0	0	3.499	3.035	MON	1,020	9,360	02/24/2022	03/17/2055
12433X-AG-4	BX 2020-VIVA D - CMBS			4	2.B	2,926,986	74,8220	2,154,874	2,880,000	2,916,875	0	(7,113)	0	0	3.549	3.075	MON	103,624	8,517	05/10/2021	03/11/2044
12433Y-AL-1	BX 2020-VKNG D - CMBS			4,5	1.A	350,547	94,1998	329,699	350,000	350,000	0	(502)	0	0	6.150	6.195	MON	1,016	11,418	08/31/2021	10/15/2037
12434F-AA-5	BX 2021-C1P A - CMBS			4	1.A FE	96,497	96,4966	97,063	100,000	97,949	0	886	0	0							

ANNUAL STATEMENT FOR THE YEAR 2022 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 re i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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
125966-AZ-2	CSAIL 2018-C14 A4 - CMBS			4	1.A	638,599		94,2092	620,000	633,118	0	(2,171)	0	0	4.422	4.006	MON	2,284	27,414	11/20/2018	11/17/2051
125966-BB-4	CSAIL 2018-C14 XA - CMBS			3	1.A FE	115,611		2,4557	0	68,008	0	(13,517)	0	0	0.555	0.437	MON	1,080	16,810	12/05/2018	11/17/2051
12597N-AX-1	CSAIL 2020-C19 B - CMBS			4	1.B	1,031,027		80,7033	1,001,000	1,023,961	0	(2,966)	0	0	3.476	3.119	MON	2,899	34,794	03/11/2020	03/17/2053
12625X-AL-1	COMM 2013-300P D - CMBS			4	2.C	1,058,750		95,2158	1,000,000	1,003,648	0	(7,886)	0	0	4.394	3.692	MON	3,661	44,545	03/26/2015	08/12/2030
126281-AY-0	CSAIL 2015-C1 A3 - CMBS			4	1.A	143,632		96,0104	149,010	147,409	0	838	0	0	3.236	3.848	MON	4,402	4,822	11/05/2018	04/15/2050
126281-AZ-7	CSAIL 2015-C1 A4 - CMBS			4	1.A	3,370,282		95,2960	3,213,475	3,372,098	0	(1,453)	0	0	3.505	3.483	MON	9,849	118,192	09/14/2018	04/15/2050
12629N-AE-5	COMM 2015-DC1 A4 - CMBS			4	1.A	550,000		95,8580	550,000	550,000	0	0	0	0	3.078	3.047	MON	1,411	14,108	02/22/2022	02/12/2048
12629N-AF-2	COMM 2015-DC1 A5 - CMBS			4	1.A	824,998		95,2712	809,805	850,000	0	4,017	0	0	3.350	3.898	MON	2,373	28,475	10/19/2018	02/12/2048
126320-AY-9	COMM 2014-CCRE18 XA - CMBS			3	1.A FE	1,102,098		1,0666	0	116,755	0	(86,980)	0	0	0.984	64.850	MON	10,196	133,661	11/16/2016	07/17/2047
12635R-BD-9	CSAIL 2015-C4 C - CMBS			4	1.C	353		88,6401	380,000	369,290	0	1,937	0	0	4.558	5.712	MON	1,443	10,297	05/25/2022	11/18/2048
12636L-AY-6	CSAIL 2016-C5 A5 - CMBS			4	1.A	4,033,217		95,2043	3,998,512	4,009,648	0	(5,640)	0	0	3.757	3.625	MON	12,518	150,212	08/28/2018	11/18/2048
126395-AJ-1	CSMC 2020-FACT C - CMBS			4	1.G FE	900,000		93,0741	900,000	900,000	0	0	0	0	6.918	7.062	MON	2,940	37,491	10/23/2020	10/15/2037
126395-AL-6	CSMC 2020-FACT B - CMBS			4	2.B FE	880,000		99,6680	880,000	880,000	0	0	0	0	8.028	8.190	MON	3,336	46,562	10/19/2018	02/12/2037
126438-AG-5	CSMC 2020-NET C - CMBS			4	1.C FE	131,840		90,5482	128,000	130,197	0	(858)	0	0	3.526	2.808	MON	376	4,513	07/30/2020	08/17/2037
126438-AJ-9	CSMC 2020-NET D - CMBS			4	1.F FE	89,4724		89,4724	100,000	99,661	0	82	0	0	3.704	3.816	MON	319	3,756	07/30/2020	08/17/2037
12653V-AG-1	CSMC 2019-ICE4 D - CMBS			4	1.A	2,180,438		97,5168	2,175,000	2,175,000	0	(1,187)	0	0	5.918	5.990	MON	6,078	68,552	05/17/2021	05/15/2036
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	5		98,5973	4,317	4,151	0	48	0	0	5.298	6.776	MON	14	232	04/24/2007	01/11/2027
126650-BV-1	CVSPAS 2010 CTF - CMBS			1	2.B	532,577		97,2947	470,617	483,702	0	(1,941)	0	0	5.773	4.586	MON	1,629	27,924	06/26/2017	01/10/2033
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2.B FE	938,081		98,2000	842,917	858,368	0	(5,950)	0	0	5.926	4.294	MON	2,967	50,867	06/26/2017	01/10/2034
17290Y-AR-9	CGCMT 2016-C1 A4 - CMBS			4	1.A	1,431,306		92,9500	1,379,378	1,484,000	0	6,787	0	0	3.209	3.766	MON	3,968	47,622	09/18/2018	05/12/2049
17322Y-AJ-9	CGCMT 2014-GC25 XA - CMBS			3	1.A FE	158,395		1,2531	27,841	0	0	(16,444)	0	0	0.945	49.344	MON	1,749	24,453	03/13/2017	10/11/2047
17324D-AY-0	CGCMT 2015-P1 C - CMBS			4	1.C	1,444,494		89,9684	1,349,526	1,500,000	0	5,916	0	0	4.368	4.939	MON	5,460	66,436	08/06/2015	09/17/2048
17326C-AZ-7	CGCMT 2017-B1 A4 - CMBS			4	1.A	2,145,547		91,5076	2,000,000	2,090,472	0	(19,016)	0	0	3.458	2.936	MON	5,763	69,160	01/14/2020	08/17/2050
17327G-AX-2	CGCMT 2018-C6 A3 - CMBS			4	1.A	429,236		93,8932	399,046	425,000	0	(595)	0	0	4.145	4.005	MON	1,468	17,616	11/19/2018	11/10/2051
17328C-AE-2	CGCMT 2019-C7 AAB - CMBS			4	1.A	1,750,937		89,5136	1,521,731	1,700,000	0	(7,654)	0	0	3.042	2.544	MON	4,310	51,714	12/12/2019	12/16/2072
173280-AE-1	CGCMT 2020-420K C - CMBS			4	1.A	112,779		77,4146	110,000	112,263	0	(258)	0	0	3.312	3.074	MON	304	3,694	11/18/2020	11/13/2042
173280-AG-6	CGCMT 2020-420K D - CMBS			4	1.A	97,122		72,7920	100,000	97,632	0	249	0	0	3.312	3.725	MON	276	3,358	11/18/2020	11/13/2042
17877Z-AA-7	CLMT 2016-CLNE A - CMBS			4	1.A	993,711		96,5538	1,000,000	998,101	0	1,339	0	0	2.778	2.974	MON	2,315	28,167	04/04/2019	11/12/2031
193051-AA-7	COLD 2020-ICE5 A - CMBS			4	1.A FE	143,947		97,2740	143,429	144,987	0	1,041	0	0	5.218	7.281	MON	363	2,377	07/26/2022	11/16/2037
200474-BB-9	COMM 2015-LC19 A3 - CMBS			4	1.A	82,054		95,6202	82,221	85,987	0	426	0	0	2.922	3.465	MON	209	2,518	10/19/2018	02/12/2048
22945D-AU-7	CSAIL 2019-C15 C - CMBS			4	2.B	1,285,583		84,0529	1,050,455	1,249,755	0	(4,241)	0	0	4.985	4.444	MON	5,192	63,169	02/28/2019	03/15/2052
23305J-AA-0	DBUBS 2017-BRKB A - CMBS			4	1.A	988,008		94,0230	940,230	1,000,000	0	1,886	0	0	3.452	3.685	MON	2,877	34,520	09/21/2018	10/13/2034
23305J-AJ-1	DBUBS 2017-BRKB D - CMBS			2	1.A	1,955,727		91,6382	1,823,599	1,990,000	0	4,752	0	0	3.530	3.870	MON	5,854	71,223	10/12/2017	10/13/2034
233063-AQ-9	DBJPM 2020-C9 A4 - CMBS			4	1.A	504,973		79,2506	396,253	500,000	0	(676)	0	0	1.644	1.505	MON	685	8,220	08/20/2020	08/15/2053
233066-AA-5	DBGS 2018-B10D A - CMBS			4	1.A	521,252		98,2990	511,985	520,845	0	(68)	0	0	5.121	5.186	MON	1,260	12,205	03/02/2021	05/15/2035
23312B-AA-8	DCOT 19MTC A - CMBS			4	1.A	432,500		78,4580	392,290	500,000	0	3,857	0	0	2.965	5.230	MON	1,235	7,413	06/28/2022	09/15/2045
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A	1,105,671		91,4649	946,662	1,035,000	0	(13,224)	0	0	2.890	1.535	MON	2,493	29,911	03/25/2021	08/12/2049
26863L-AJ-3	ELP 2021-ELP D - CMBS			4	1.A	1,434,369		92,7713	1,335,907	1,440,000	0	2,941	0	0	5.837	6.092	MON	3,969	44,207	11/01/2021	11/15/2038
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS			4	1.B FE	1,308,471		96,1103	1,257,242	1,308,124	0	(305)	0	0	3.626	3.633	MON	3,953	47,611	09/12/2018	06/25/2028
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS			4	1.B FE	920,810		94,6496	888,371	938,589	0	(4,743)	0	0	3.440	4.499	MON	2,891	32,287	09/12/2018	05/25/2038
30297J-AD-9	FRESB 2018-SB54 A7H - CMBS			4	1.B FE	395,774		96,2373	383,811	398,817	0	(3,238)	0	0	3.510	4.839	MON	1,167	13,952	10/11/2018	07/25/2038
30297J-AE-7	FRESB 2018-SB54 A1F - CMBS			4	1.B FE	831,804		94,5915	800,972	846,769	0	1,316	0	0	3.520	3.739	MON	2,484	29,806	10/11/2018	05/25/2028
30297P-AK-9	FRESB 2018-SB55 A1H - CMBS			4	1.B FE	577,401		95,0483	556,549	585,543	0	(3,783)	0	0	3.725	4.629	MON	1,818	21,906	11/14/2018	07/25/2038
30308L-AE-9	FRESB 2018-SB57 A1H - CMBS			4	1.B FE	1,071,284		94,9025	1,014,266	1,068,746	0	(547)	0	0	3.880	4.486	MON	3,456	41,428	12/13/2018	08/25/2038
30315D-AS-7	FREMIF 2019-K103 B - CMBS			4	1.A	709,290		85,6901	614,398	711,197	0	547	0	0	3.453	3.629	MON	2,063	25,124	12/11/2019	12/26/2051
36250P-AL-9	GSMS 2015-GC32 C - CMBS			4	2.B	983,094		88,0724	880,724	1,000,000	0	1,868	0	0	4.411	4.734	MON	3,676	44,788	07/16/2015	07/10/2048
36251F-AW-6	GSMS 2015-GC28 A5 - CMBS			4	1.A	1,917,211		95,4250	1,717,650	1,800,000	0	(22,547)	0	0	3.396	2.084	MON	5,094	61,128	10/08/2019	02/12/2048
36251P-AF-1	GSMS 2016-GS3 XA - CMBS			3	1.A FE	745,448		3,3442	236,955	0	0	(1,196)	0	0	1.196	25.035	MON	7,061	89,275	01/24/2017	10/13/2049
36252H-AF-8	GSMS 2017-GS5 XA - CMBS			3	1.A FE	469,084		2,7905	180,523	0	0	(32,874)	0	0	0.828	18.494	MON	4,465	66,003	03/13/2017	03/11/2050
36253P-AC-6	GSMS 2017-GS6 A3 - CMBS			4	1.A	2,138,438		92,0761	1,841,522	2,000,000	0	(18,898)	0	0	3.433	2.386	MON	5,722	68,660	01/14/2020	05/12/2050
36257U-AK-3	GSMS 2019-GC42 A3 - CMBS			4	1.A	1,497,893		85,1928	1,277,893	1,500,000	0	129	0	0	2.749	2.776	MON	3,436	34,360	02/04/2022	09/12/2052
36258R-BG-7	GSMS 2020-GC47 C - CMBS			4	1.B	31,507		76,5211	26,017	34,000	0	215	0	0	3.454	4.434	MON	98	1,191	05/07/2020	05/14/2053
36260T-AA-3	GSCG 2019-600C A - CMBS			4	1.A	1,236,000		91,0341	1,092,409	1,200,000	0	(8,340)	0	0	2.936	2.236	MON	2,936	35,231	08/20/2019	09/12/2034
36264B-AA-8	GPMT 21FL3 A - CMBS																				

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
432885-AL-5	HILT 2018-ORL D - CMBS			4	1.B	1,600,000	96,0259	1,536,414	1,600,000	1,600,000	0	0	0	0	6.168	6.350	MON	4,660	54,484	02/14/2018	12/15/2034
444216-AJ-2	HY 2019-30HY D - CMBS			4	1.A	544,060	78,1183	422,620	541,000	543,353	0	(368)	0	0	3.443	3.428	MON	1,552	18,886	06/24/2019	07/12/2039
44421M-AJ-9	HY 2019-55HY D - CMBS			4	1.A	1,623,027	71,8255	1,200,922	1,672,000	1,638,798	0	4,078	0	0	2.943	3.318	MON	4,100	49,887	12/02/2019	12/12/2041
44974A-BC-0	IMTT 2017-APTS DFX - CMBS			4	1.A	877,860	92,9027	836,124	900,000	893,482	0	2,749	0	0	3.497	4.000	MON	2,622	31,906	06/29/2017	06/15/2034
46590L-AS-1	JPMDB 2016-C2 A3A - CMBS			4	1.A	420,100	93,5892	421,151	450,000	438,028	0	3,999	0	0	2.881	3.874	MON	1,080	12,966	11/08/2018	06/17/2049
46590R-AD-1	JPMCC 2016-JP3 A4 - CMBS			4	1.A	716,737	90,2815	708,402	784,660	758,469	0	7,186	0	0	2.627	3.712	MON	1,717	20,609	10/18/2018	08/17/2049
46590T-AG-0	JPMDB 2017-C5 XA - CMBS			3	1.B FE	929,260	2,7630	305,833	0	269,876	0	(59,833)	0	0	0.887	18,026	MON	8,185	169,302	03/20/2017	03/17/2050
46593E-AG-0	JPMCC 2022-ACB D - CMBS			4,5	1.A	897,750	95,5093	859,584	900,000	898,444	0	694	0	0	6.707	6.954	MON	2,851	29,347	03/09/2022	03/16/2037
466304-AL-6	JPMCC 22CGSS D - CMBS			4	2.C FE	498,750	99,7523	498,762	500,000	498,751	0	1	0	0	0.000	0.018	MON	0	0	12/19/2022	12/15/2036
46641B-AH-6	JPMCC 2013-C16 AS - CMBS			4	1.A	20,822	98,4082	19,682	20,000	20,168	0	(244)	0	0	4.517	3,259	MON	75	903	04/03/2020	12/17/2046
46644Y-AU-4	JPMBB 2015-C31 A3 - CMBS			4	1.A	871,724	95,3762	827,989	868,130	868,738	0	(732)	0	0	3.801	3,738	MON	2,750	37,852	10/01/2018	08/17/2048
46651Q-AA-5	JPMCC 2019-FL12 A - CMBS			4	1.G FE	742,319	99,4653	738,350	742,319	742,330	0	11	0	0	5.326	5,402	MON	1,867	24,624	09/19/2019	12/15/2031
46652W-AA-1	JPMCC 2021-410T A - CMBS			4	1.A	535,359	81,4721	488,833	600,000	541,461	0	6,101	0	0	2.287	4,499	MON	1,144	8,005	05/24/2022	03/05/2042
46655A-AJ-7	JPMCC 22OPO D - CMBS			4	2.C FE	151,625	73,7196	117,951	160,000	152,764	0	1,140	0	0	3.450	4,776	MON	460	5,136	01/12/2022	01/05/2039
48128Y-AX-9	JPMCC 2019-COR4 ASB - CMBS			4	1.A	1,029,998	95,1830	951,830	1,000,000	1,017,786	0	(5,465)	0	0	3.938	3,343	MON	3,282	39,381	02/15/2019	03/12/2052
48128Y-BA-8	JPMCC 2019-COR4 AS - CMBS			4	1.A	82,400	91,6175	73,294	80,000	81,727	0	(266)	0	0	4.290	3,894	MON	286	3,432	02/15/2019	03/12/2052
48275E-AA-4	KREF 2022-FL3 A - CMBS		C	4,5	1.A FE	1,500,000	96,3281	1,444,921	1,500,000	1,500,000	0	0	0	5.771	5,852	MON	2,645	42,004	02/03/2021	02/22/2039	
50210L-AA-2	LMREC 2021-CRE4 A - CMBS			4	1.A FE	678,883	96,7798	657,021	678,883	678,883	0	0	0	0	5.439	5,513	MON	821	18,278	05/07/2021	04/24/2037
53218C-AA-8	LIFE 2021-BMR A - CMBS			4	1.A	629,101	96,8637	609,370	629,101	629,101	0	0	0	0	5.018	5,069	MON	1,491	14,084	03/18/2021	03/15/2038
53946P-AA-8	LNCR 22CRE7 A - CMBS		C	4,5	1.A FE	1,400,000	96,0303	1,344,424	1,400,000	1,400,000	0	0	0	0	5.358	5,418	MON	3,089	33,778	02/15/2022	01/19/2037
55282M-AJ-3	MAD 2017-330M D - CMBS			4	1.F	651,449	92,0867	593,959	645,000	645,888	0	(1,107)	0	0	4.108	3,875	MON	2,208	25,998	07/28/2017	08/17/2034
55282X-AA-8	MF1 2021-FL5 A - CMBS			4,5	1.A FE	941,290	97,3329	916,185	941,290	937,646	0	(3,644)	0	0	5.300	7,380	MON	2,356	23,127	03/05/2021	07/17/2036
55284D-AJ-1	MF1 2021-W10X C - CMBS			4,5	1.F FE	649,433	65,6500	611,760	650,000	649,767	0	339	0	0	6.006	6,067	MON	1,843	20,319	12/17/2021	12/15/2034
55284D-AL-6	MF1 2021-W10X D - CMBS			4,5	2.A FE	749,348	91,8646	688,985	750,000	749,714	0	373	0	0	6.306	6,376	MON	2,233	25,677	12/17/2021	12/15/2034
55316P-AJ-6	MKT 2020-525M D - CMBS			4	1.B	73,086	61,6436	45,000	73,000	73,136	0	(24)	0	0	2.941	2,958	MON	179	2,176	02/07/2020	02/12/2040
55316V-AA-2	MHC 2021-MHC A - CMBS			4	1.A FE	145,172	96,9135	145,370	150,000	148,021	0	2,850	0	0	5.119	9,967	MON	363	2,355	07/26/2022	04/15/2038
563136-AJ-9	OMW 2020-1MW D - CMBS			4	1.A	151,986	79,3871	126,225	159,000	154,035	0	954	0	0	2.335	3,091	MON	309	3,764	08/17/2020	09/12/2039
58003U-AA-6	MF1 2020-FL4 A - CMBS		C	4,5	1.A FE	1,448,251	98,4729	1,426,134	1,448,251	1,448,251	0	0	0	0	6.150	6,179	MON	3,959	47,832	10/18/2020	12/17/2035
58403Y-AR-7	MED 2021-MDLN D - CMBS			4	1.A	400,000	94,5168	378,067	400,000	400,000	0	0	0	0	6.318	6,401	MON	1,193	14,227	11/01/2021	11/15/2038
61690F-AL-7	MSBAM 2015-C22 A3 - CMBS			4	1.A	960,234	94,2726	942,726	1,000,000	989,553	0	4,315	0	0	3.046	3,535	MON	2,538	30,460	11/14/2018	04/17/2048
61690Y-BS-0	MSC 2016-BNK2 ASB - CMBS			4	1.A	1,154,266	95,4861	1,130,243	1,183,673	1,173,558	0	3,129	0	0	2.860	3,341	MON	2,821	33,853	08/22/2018	11/18/2049
61691G-AT-7	MSBAM 2016-C32 XA - CMBS			3	1.A FE	1,522,288	2,0950	526,928	0	453,967	0	(124,933)	0	0	0.654	20,352	MON	13,700	181,791	03/17/2017	12/17/2049
61691N-AK-1	MSC 2017-HR2 C - CMBS			4	1.F	1,006,860	85,4666	854,666	1,000,000	1,003,146	0	(520)	0	0	4.320	4,305	MON	3,600	43,380	12/12/2017	12/16/2050
61691R-AF-3	MSC 2018-H4 XA - CMBS			3	1.A FE	798,014	3,4811	412,772	0	530,110	0	(94,891)	0	0	0.831	(1,999)	MON	8,213	107,695	12/17/2018	12/15/2051
61691X-AA-1	MSC 2019-PLND A - CMBS			4	1.A	500,000	98,3317	491,658	500,000	500,000	0	0	0	0	5.318	5,376	MON	1,256	12,717	05/10/2019	05/15/2036
61692B-CC-2	MSC 2020-HR8 C - CMBS			4	1.A	403,729	79,6494	312,226	392,000	401,308	0	(1,119)	0	0	3.714	3,363	MON	1,213	14,559	07/23/2020	07/18/2053
61764P-BV-3	MSBAM 2014-C19 XA - CMBS			3	1.A FE	1,274,315	1,2402	145,325	0	139,260	0	(76,324)	0	0	0.954	43,162	MON	9,314	121,676	10/23/2015	12/17/2047
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS			4	1.A	761,719	90,4985	755,510	834,832	804,506	0	8,414	0	0	2.600	3,781	MON	1,809	22,373	10/18/2018	09/17/2049
61768H-AX-4	MSC 2019-L2 XA - CMBS			3	1.A FE	1,438,423	4,5944	821,265	0	990,980	0	(181,128)	0	0	1.003	0,208	MON	14,943	219,374	05/11/2021	03/15/2052
61772W-AA-5	MSC 2021-230P A - CMBS			4	1.A	1,994,997	95,5448	1,910,896	2,000,000	1,998,056	0	2,576	0	0	5.487	5,656	MON	5,182	54,300	11/23/2021	12/15/2038
62475W-AG-0	MTN 2022-LPFL D - CMBS			4,5	1.A	1,492,496	95,1584	1,427,376	1,500,000	1,495,498	0	7,272	0	0	7.278	7,621	MON	5,156	54,352	03/08/2022	03/15/2039
62955H-AA-5	NYO 2021-1290 A - CMBS			4	1.A	2,985,000	92,6360	2,779,079	3,000,000	2,993,928	0	7,827	0	0	5.413	5,715	MON	7,668	79,194	11/08/2021	12/31/2038
647622-AA-7	NOHT 2019-HNLA A - CMBS			4	1.A FE	483,281	95,6325	478,163	500,000	494,373	0	11,092	0	0	5.307	9,449	MON	1,253	10,016	06/02/2022	04/15/2032
66981Y-AC-3	AMSR 22SFR3 C - CMBS			4	1.G FE	654,204	88,2322	617,625	700,000	654,819	0	614	0	0	4.000	0,395	MON	2,333	7,622	08/11/2022	10/19/2039
69290L-AA-5	PPP 217 A - CMBS		C	4	1.A FE	333,604	97,9866	326,887	333,604	333,601	0	(3)	0	0	5.176	5,237	MON	767	8,177	03/03/2021	04/16/2038
69356G-AG-4	PKHL 2021-MF B - CMBS			4	1.A	194,000	93,9801	182,321	194,000	194,000	0	0	0	0	5.498	5,561	MON	504	5,288	07/09/2021	07/15/2038
69356G-AJ-8	PKHL 2021-MF C - CMBS			4	1.A	150,000	93,4841	140,226	150,000	150,000	0	0	0	0	5.918	5,991	MON	419	4,728	07/09/2021	07/15/2038</

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
89616T-AC-9.	TCN 22SFR2 C - CMBS			4	1.6 FE	1,499,955	93,1885	1,397,828	1,500,000	1,499,913	0	(42)	0	0	5.491	5.503	MON	6,864	33,175	06/27/2022	07/19/2040
90276G-AQ-5.	UBSCM 2017-C3 ASB - CMBS			4	1.A	486,616	94,8410	443,794	467,935	475,886	0	(2,935)	0	0	3.215	2.397	MON	1,254	15,035	01/02/2020	08/17/2050
90276X-AS-4.	UBSCM 2018-C11 ASB - CMBS			4	1.A	653,461	96,3343	578,006	600,000	631,170	0	(11,080)	0	0	4.119	2.147	MON	2,059	24,712	01/02/2020	06/16/2051
90278K-AY-7.	UBSCM 2018-C14 ASB - CMBS			4	1.A	1,544,998	95,6860	1,435,290	1,500,000	1,526,586	0	(8,414)	0	0	4.391	3.776	MON	5,489	65,865	11/28/2018	12/15/2051
90278M-BA-4.	UBSCM 2019-C17 A4 - CMBS			4	1.A	682,938	85,1510	596,057	700,000	686,464	0	1,691	0	0	2.921	3.247	MON	1,704	20,447	03/26/2020	10/18/2052
91835R-AA-8.	VMC 2021-FL4 A - CMBS			4	1.A FE	1,188,704	96,3540	1,145,363	1,188,704	1,188,872	0	168	0	0	5.439	5.510	MON	2,335	32,491	05/18/2021	06/18/2036
92939F-BA-6.	WFRBS 2014-C21 XA - CMBS			3	1.A FE	408,344	1,1871	59,820	0	50,671	0	(41,616)	0	0	0.999	59.404	MON	4,195	59,411	03/14/2017	08/16/2047
94989C-AX-9.	WFCM 2015-C26 A4 - CMBS			4	1.A	3,882,031	94,8247	3,792,987	4,000,000	3,955,541	0	18,366	0	0	3.166	3.698	MON	10,553	126,640	09/19/2018	02/18/2048
94989E-AE-7.	WFCM 2015-LC20 A5 - CMBS			4	1.A	970,156	94,6532	946,532	1,000,000	988,251	0	4,538	0	0	3.184	3.713	MON	2,653	31,840	10/01/2018	04/15/2050
94989J-AZ-9.	WFCM 2015-C28 A4 - CMBS			4	1.A	4,305,791	95,0368	4,096,085	4,310,000	4,304,440	0	(149)	0	0	3.540	3.562	MON	12,715	152,574	08/28/2018	05/15/2048
95000A-AU-1.	WFCM 2015-P2 A4 - CMBS			4	1.A	4,017,031	95,0305	3,801,218	4,000,000	4,004,090	0	(3,244)	0	0	3.809	3.746	MON	12,697	152,360	09/20/2018	12/17/2048
95000D-BE-0.	WFCM 2016-C34 ASB - CMBS			4	1.A	113,250	95,9808	98,044	102,149	101,446	0	219	0	0	2.911	3.329	MON	248	2,974	08/22/2018	06/17/2049
95000H-BE-1.	WFCM 2016-LC24 A3 - CMBS			4	1.A	691,241	92,2979	694,836	92,2979	731,334	0	5,832	0	0	2.684	3.599	MON	1,684	21,737	10/18/2018	10/18/2049
95000J-AY-4.	WFCM 2016-LC25 XA - CMBS			3	1.A FE	982,423	2,5798	302,939	0	271,468	0	(82,179)	0	0	0.832	16.232	MON	8,139	107,717	12/01/2016	12/17/2059
95000X-AH-0.	WFCM 2017-C39 XA - CMBS			3	1.A FE	1,054,009	3,8382	454,722	0	389,349	0	(125,899)	0	0	1.102	16.201	MON	10,876	143,954	08/11/2017	09/16/2050
95000X-AM-9.	WFCM 2017-C39 D - CMBS			4	2.B	1,147,775	79,1036	949,243	1,200,000	1,171,449	0	4,831	0	0	4.379	5.004	MON	4,379	53,012	08/10/2017	09/16/2050
95001A-BJ-4.	WFCM 2017-C41 C - CMBS			4	2.B	499,652	81,4564	399,136	490,000	494,775	0	(1,141)	0	0	4.490	4.313	MON	1,834	22,340	11/17/2017	11/18/2050
95001E-AL-2.	WFCM 2017-HSDB D - CMBS			4	2.C FE	830,791	97,9047	813,588	831,000	830,991	0	6	0	0	6.365	(19.900)	MON	2,792	28,015	11/20/2017	12/15/2031
95001X-AZ-9.	WFCM 2019-C50 ASB - CMBS			4	1.A	1,029,950	94,3734	943,734	1,000,000	1,018,332	0	(5,247)	0	0	3.635	3.061	MON	3,029	36,350	04/29/2019	05/17/2052
95002B-AC-7.	WFCM 2019-C53 ASB - CMBS			4	1.A	1,544,915	90,1797	1,352,696	1,500,000	1,529,471	0	(7,514)	0	0	2.964	2.419	MON	3,705	44,460	10/22/2019	10/17/2052
95002M-AV-1.	WFCM 2019-C52 ASB - CMBS			4	1.A	1,338,955	90,6141	1,177,983	1,300,000	1,324,916	0	(6,208)	0	0	2.833	2.314	MON	3,069	36,829	08/05/2019	08/16/2052
95003W-AA-4.	WFCM 2022-ONL A - CMBS			4	1.A FE	720,902	91,8873	643,211	700,000	717,586	0	(3,315)	0	0	3.862	3.193	MON	2,253	20,275	03/10/2022	12/16/2039
1039999999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					204,671,982	XXX	177,641,879	185,987,581	194,478,484	(244,442)	(1,990,930)	0	0	XXX	XXX	XXX	711,516	8,666,474	XXX	XXX
	Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
00142M-AC-4.	AIGIM 2019-2 AR - CDO			4	1.A FE	250,000	98,0598	245,149	250,000	250,000	0	0	0	0	5.458	5.500	JAJ0	2,578	5,361	10/27/2021	10/25/2033
00166F-AJ-5.	ALM 2020 B - CDO			4	1.F FE	1,489,298	93,9911	1,399,528	1,489,000	1,489,129	0	(153)	0	0	6.079	6.807	JAJ0	19,109	45,411	12/14/2011	10/15/2029
00176P-AG-7.	AMMC 19 D - CDO			4	1.E FE	968,500	96,2604	962,604	1,000,000	983,490	0	4,420	0	0	7.829	9.324	JAJ0	16,528	48,338	10/07/2016	10/16/2028
00190Y-BK-0.	ARES XXVII DR2 - CDO			4	2.C FE	1,000,000	91,5550	915,550	1,000,000	1,000,000	0	0	0	0	7.624	9.931	JAJ0	13,765	45,008	09/23/2021	10/30/2034
00217Q-AC-5.	ARIFL 2022-A A3 - ABS			4	1.A FE	206,973	95,5949	197,881	207,000	206,979	0	5	0	0	3.430	3.459	MON	316	4,793	04/07/2022	01/15/2031
008511-AS-6.	AGL 7R DR - CDO			4	2.C FE	250,000	93,4708	233,677	250,000	250,000	0	0	0	0	7.179	7.238	JAJ0	3,789	10,428	06/28/2021	07/17/2034
009088-AC-9.	AIR CANADA 2015-2 PASS THROUGH TRUSTS			1	3.B FE	279,330	96,5000	265,696	275,333	265,696	(10,198)	(452)	0	0	5.000	4.762	JD	612	13,767	07/05/2018	06/15/2025
009089-AA-1.	AIR CANADA 2013-1 PASS THROUGH TRUST - A			1	2.C FE	812,550	90,2307	720,990	799,051	804,931	0	(1,965)	0	0	4.125	3.764	MN	4,212	32,961	06/26/2017	11/15/2026
01750L-AA-1.	ALLEG 8 A - CDO			4	1.A FE	738,900	97,4889	731,167	750,000	746,293	0	1,135	0	0	5.179	6.140	JAJ0	8,200	15,992	12/06/2018	07/15/2031
02376*-AA-0.	AAL 2018-1 A - ABS			4	1.F PL	952,697	100,0000	952,697	952,697	952,697	0	0	0	0	4.140	4.140	JD	21,474	13,191	12/31/2021	06/15/2027
02377B-AB-2.	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	359,747	88,8243	307,374	346,047	352,675	0	(949)	0	0	3.600	3.077	MS	3,426	12,458	06/25/2019	03/22/2029
03328T-BA-2.	ANCHC 1RR AR2 - CDO			4	1.A FE	700,875	98,4531	689,172	700,000	701,067	0	269	0	0	5.464	5.513	JAJ0	6,906	15,652	09/15/2021	01/28/2031
03328Y-AA-2.	ANCHC 1-R A1 - CDO			4	1.A FE	750,375	98,3103	737,327	750,000	750,229	0	(106)	0	0	4.931	4.929	JAJ0	8,218	14,862	09/29/2021	04/13/2031
03329Z-AS-2.	ANCHC 131R A2R - CDO			4	1.B FE	988,750	97,7866	977,866	1,000,000	995,710	0	2,342	0	0	5.591	5.854	JAJ0	12,424	26,508	01/28/2019	10/14/2030
03329W-AA-5.	ANCHC 25 A1 - CDO			4,5	1.A FE	750,000	97,2787	729,590	750,000	750,000	0	0	0	0	5.353	5.382	JAJ0	8,142	13,572	02/11/2022	04/20/2035
03330A-AE-2.	ANCHC 3-R C - CDO			4	1.F FE	1,000,000	93,8341	938,341	1,000,000	1,000,000	0	0	0	0	6.224	6.306	JAJ0	11,238	30,065	01/19/2018	01/28/2031
03330N-AJ-3.	ANCHC 11R AR - CDO			4	1.A FE	1,300,000	97,5966	1,268,756	1,300,000	1,300,000	0	0	0	0	5.465	5.531	JAJ0	13,616	29,465	07/15/2021	07/22/2032
03765X-AN-6.	APID XXII CR - CDO			4	2.C FE	500,250	92,3252	461,626	500,000	500,461	0	280	0	0	7.193	7.271	JAJ0	7,292	20,246	02/17/2021	04/21/2031
03835J-BA-0.	APRES 1 A1R - CDO			4	1.A FE	581,679	98,5882	573,467	581,679	581,803	0	125	0	0	5.149	5.297	JAJ0	6,323	12,225	10/06/2020	10/16/2028
03842V-AA-5.	AQFIT 2021-A A - ABS			4	1.G FE	1,021,958	91,6186	938,465	1,024,317	1,021,989	0	35	0	0	1.540	1.650	MON	613	15,601	01/28/2022	07/17/2046
04009A-AL-4.	ARES L11 A1R - CDO			4	1.A FE	1,000,000	98,0714	980,714	1,000,000	1,000,000	0	0	0	0	5.375	5.845	JAJ0	10,301	21,748	07/15/2021	04/28/2031
04016V-AG-0.	ARES 47 C - CDO			4	1.F FE	1,000,000	92,4775	924,775	1,000,000	1,000,000	0	0	0	0	5.829	6.561	JAJ0	12,306	27,949	03/13/2018	04/15/2030
04018B-AS-6.	ARES LV CR - CDO			4	1.F FE	2,000,000	93,2219	1,864,439	2,000,000	2,000,000	0	0	0	0	6.179	6.918	JAJ0	26,090	63,034	06/25/2021	07/17/2034
04018N-AQ-4																					

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
05377R-ER-1	AESOP 212 A - ABS			4	1.A FE	199,988	86,4659	172,932	200,000	199,888	0	(100)	0	0	1.660	1.682	MON	101	3,320	11/09/2021	02/20/2028
05377R-EZ-3	AESOP 221 A - ABS			4	1.A FE	299,968	93,1977	279,593	300,000	299,613	0	(355)	0	0	3.830	3.896	MON	351	7,852	04/07/2022	08/21/2028
05682L-AJ-6	BCC 2019-2 AR - CDO			4	1.A FE	250,000	97,6333	244,083	250,000	250,000	0	0	0	5.179	5.903	JAJ0	2,733	5,402	09/23/2021	10/18/2032	
05683E-AU-6	BCC 2020-2 DR - CDO			4	2.C FE	250,000	88,9990	222,497	250,000	250,000	0	0	0	7.527	7.597	JAJ0	3,868	11,008	07/02/2021	07/19/2034	
05683N-AG-7	BCC 2021-3 D - CDO			4	2.C FE	499,250	89,8490	449,245	500,000	499,376	0	116	0	7.425	7.963	JAJ0	7,115	27,592	10/06/2021	07/24/2034	
05684U-AA-3	BCC 221 A1 - CDO			4,5	1.A FE	250,000	97,0210	242,552	250,000	250,000	0	0	0	5.249	5.284	JAJ0	2,734	3,313	02/03/2022	04/18/2035	
05766B-AJ-7	BOBA 201R AR - CDO			4	1.A FE	250,000	97,6440	244,110	250,000	250,000	0	0	0	5.363	5.403	JAJ0	2,719	4,922	12/16/2021	01/20/2032	
05875D-AJ-1	BALLY 2020-2 A1R - CDO			4	1.A FE	1,050,000	97,7670	1,026,553	1,050,000	1,050,000	0	0	0	5.253	5.329	JAJ0	11,184	21,864	10/04/2021	10/20/2031	
05875J-AQ-2	BALLY 2019-1 CR - CDO			4	2.C FE	500,000	93,0083	465,041	500,000	500,000	0	0	0	7.129	7.884	JAJ0	7,525	20,601	06/09/2021	07/15/2032	
06744N-BG-1	BARDT 1911R AR - CDO			4	1.A FE	650,000	98,0091	637,059	650,000	650,000	0	0	0	5.415	5.400	JAJ0	6,746	14,401	09/27/2021	10/22/2032	
06744N-BN-6	BARDT 1911R DR - CDO			4	2.C FE	250,000	91,3618	228,405	250,000	250,000	0	0	0	7.325	7.340	JAJ0	3,510	10,407	09/27/2021	10/22/2032	
06763B-AA-7	BABS N 2 A - CDO			4	1.A FE	275,000	97,3731	267,776	275,000	275,000	0	0	0	5.343	5.414	JAJ0	2,979	5,414	12/02/2021	01/20/2034	
07132A-CC-5	BATLN 8RR A1R - CDO			4	1.A FE	695,748	98,2519	683,176	695,331	695,648	0	4	0	5.264	5.321	JAJ0	7,625	14,885	03/04/2021	07/18/2030	
07132J-BE-3	BATLN US A2R - CDO			4	1.C FE	1,500,000	94,6214	1,419,322	1,500,000	1,500,000	0	0	0	5.908	5.952	JAJ0	16,741	40,001	02/17/2021	01/25/2035	
07133R-AA-3	BATLN XI A1 - CDO			4	1.A FE	300,375	96,9317	290,795	300,000	300,241	0	(106)	0	5.720	5.723	FMAN	2,145	7,086	09/15/2021	05/19/2031	
08179H-AC-4	BSP XII B - CDO			4	1.F FE	1,000,000	94,9454	949,454	1,000,000	1,000,000	0	0	0	6.079	6.809	JAJ0	12,834	30,497	09/19/2017	10/15/2030	
08179X-BA-2	BSP II A22 - CDO			4	1.B FE	1,000,000	97,0163	970,163	1,000,000	1,000,000	0	0	0	5.529	6.241	JAJ0	11,673	24,890	02/17/2021	07/15/2029	
08182F-AU-3	BSP XX CR - CDO			4	1.F FE	1,260,000	92,5925	1,166,665	1,260,000	1,260,000	0	0	0	6.129	6.868	JAJ0	16,304	43,124	08/09/2021	07/19/2034	
08186P-AJ-2	BSP XVII A1R - CDO			4	1.A FE	250,000	96,5435	241,359	250,000	250,000	0	0	0	5.249	5.973	JAJ0	2,770	5,219	11/16/2021	10/15/2034	
08186V-AL-4	BSP XXIII D - CDO			4	2.C FE	224,500	93,3388	233,347	250,000	224,806	0	306	0	8.008	9.783	JAJ0	3,782	0	10/26/2022	04/25/2034	
09075J-AQ-2	BGLO 1 CR - CDO			4	1.F FE	1,200,000	95,2977	1,143,572	1,200,000	1,200,000	0	0	0	6.969	7.029	MUSD	3,949	45,504	07/01/2021	06/16/2031	
09075J-AS-8	BGLO 1 DR - CDO			4	2.C FE	250,950	94,1311	235,328	250,000	251,115	0	(110)	0	8.119	8.095	MUSD	958	12,395	09/16/2021	06/16/2031	
09077L-AJ-1	BGLO 2 D1 - CDO			4	2.C FE	2,500,000	94,3153	2,357,882	2,500,000	2,500,000	0	0	0	7.527	7.597	JAJ0	38,678	118,546	03/03/2021	10/19/2034	
09628F-AE-9	BLUEM III B - CDO			4	1.C FE	546,838	95,4143	524,779	550,000	547,976	0	1,046	0	5.454	6.282	JAJ0	6,333	13,269	11/16/2021	01/15/2030	
09628W-BA-9	BLUEM 162RR BR2 - CDO			4	1.F FE	500,000	93,2610	466,305	500,000	500,000	0	0	0	6.925	7.076	FMAN	3,944	17,860	09/01/2021	08/20/2032	
09629L-AE-5	BLUEM 23 B - CDO			4	1.C FE	1,897,150	96,3698	1,831,026	1,900,000	1,897,678	0	483	0	5.943	6.053	JAJ0	22,895	52,855	11/17/2021	10/20/2031	
09629L-AG-0	BLUEM 23 C - CDO			4	1.F FE	500,400	94,5962	472,981	500,000	500,349	0	(51)	0	6.393	6.463	JAJ0	6,481	13,275	01/21/2022	10/20/2031	
11043Y-AA-9	BRITIS-221-A - ABS			4	1.F	1,149,897	110,4300	1,149,897	1,149,897	1,149,897	0	0	0	6.990	6.990	N/A	3,572	0	10/21/2022	09/15/2037	
12232K-AJ-9	BURNH 1610R BR - CDO			4	1.C FE	1,897,625	94,2216	1,790,211	1,900,000	1,898,219	0	541	0	5.743	5.850	JAJ0	22,125	49,003	11/17/2021	10/20/2029	
124166-AL-3	BMILK 1 D - CDO			4	2.C FE	247,875	90,1239	225,310	250,000	248,504	0	304	0	7.179	7.570	JAJ0	3,789	10,428	02/26/2021	10/15/2031	
12481X-AS-9	CBAM 2018-6 B1R - CDO			4	1.C FE	1,000,000	97,5069	975,069	1,000,000	1,000,000	0	0	0	6.225	6.924	JAJ0	13,142	31,880	11/27/2019	01/15/2031	
12548M-BF-1	C1FC 2015-1 ARR - CDO			4	1.A FE	650,650	98,1663	638,081	650,000	650,137	0	(462)	0	5.435	5.888	JAJ0	6,771	14,534	10/06/2021	01/22/2031	
12548R-AC-8	C1FC 142RR A2 - CDO			4	1.B FE	490,750	95,8859	498,606	520,000	492,720	0	1,970	0	5.925	8.272	JAJ0	5,905	5,761	09/28/2022	04/24/2030	
12549A-AQ-3	C1FC 131R BR - CDO			4	1.F FE	1,000,000	95,9918	959,918	1,000,000	1,000,000	0	0	0	6.479	7.224	JAJ0	13,678	34,749	07/21/2017	07/16/2030	
12549F-BQ-1	C1FC 134RR CRR - CDO			4	1.F FE	1,000,000	94,3150	943,150	1,000,000	1,000,000	0	0	0	6.258	6.306	JAJ0	11,473	30,450	05/21/2018	04/28/2031	
12550G-AG-8	C1FC 185 C - CDO			4	2.C FE	250,378	93,2691	233,173	250,000	250,048	0	(255)	0	7.079	7.830	JAJ0	3,736	10,173	05/18/2021	01/15/2032	
12552M-AG-3	C1FC 2013-III R B - CDO			4	1.F FE	249,063	97,8825	244,706	250,000	249,314	0	165	0	6.175	6.741	JAJ0	2,959	7,425	06/21/2021	04/24/2031	
12553S-AC-8	C1FC 2021-VI A - CDO			4	1.A FE	300,000	96,8437	290,531	300,000	300,000	0	0	0	5.219	5.943	JAJ0	3,305	6,332	09/22/2021	10/16/2034	
126650-BP-4	CVSPAS 06 CRT - ABS			1	2.B FE	1,019,740	99,2900	1,154,857	1,163,115	1,145,742	0	2,527	0	6.036	6.582	MON	4,095	70,206	11/14/2006	12/10/2028	
126650-BS-8	CVSPAS 2009-B CFT - ABS			1	2.B FE	112,373	104,2320	92,932	89,159	107,762	0	(2,964)	0	7.507	2.962	MON	390	6,693	06/26/2017	01/10/2032	
141312-AA-6	CRBN 1 A1 - CDO			4	1.A FE	250,338	98,3944	245,986	250,000	250,200	0	(101)	0	5.383	5.411	JAJ0	2,729	5,535	08/26/2021	01/21/2031	
143122-AA-7	CGMS 2021-11 A - CDO			4	1.A FE	250,000	97,7523	244,381	250,000	250,000	0	0	0	5.819	5.461	JAJ0	2,676	5,004	12/03/2021	01/25/2034	
143133-AA-4	CGMS 216 A1 - CDO			4	1.A FE	1,250,000	97,2303	1,215,379	1,250,000	1,250,000	0	0	0	5.239	5.962	JAJ0	13,826	30,240	08/02/2021	07/17/2034	
14315L-AA-2	CGMS 2014-3-R A1A - CDO			4	1.A FE	2,027,296	98,3199	2,003,972	2,038,216	2,029,029	0	2,534	0	5.408	5.685	JAJ0	20,208	38,511	08/02/2022	07/28/2031	
15032F-AA-4	CEDF VII A1 - CDO			4	1.A FE	996,000	98,6002	986,002	1,000,000	998,848	0	811	0	5.243	5.365	JAJ0	10,631	20,721	11/13/2018	01/21/2031	
15033E-AA-6	CEDF IX A1 - CDO			4	1.A FE	3,482,500	98,4696	3,446,438	3,500,000	3,490,121	0	5,898	0	5.223	5.440	JAJ0	37,066	71,815	10/30/2018	04/21/2031	
15033L-AS-1	CEDF XI A2R - CDO			4	1.A FE	300,000	96,5449	289,635	300,000	300,000	0	0	0	6.084	6.129	FMAN	1,673	8,160	05/12/2021	05/29/2032	
165183-CL-6	CFII 2020-1 B - ABS			4	1.C FE	95,8990	95,8990	95,899	100,000	100,000	0	0	0	1.240	1.240	MON	55	1,240	07/14/2020	08/16/2032	
165183-CM-4	CFII 2020-1 C - ABS			4	1.F FE	99,999	95,9920	95,992	100,000	100,000	0	1	0	2.140	2.1						

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
20269D-AA-3	CBSLT 2018-A-GS A1 - ABS UNITED AIRLINES 2012-2 PASS			4	1 A FE	41,281	94,8228	39,985	42,168	40,725	0	132	0	0	3.210	4.231	MON	23	1,354	10/30/2018	02/25/2044
210795-OB-9	THROUGH TRUS.			1	2 B FE	173,687	95,3038	157,828	165,605	166,796	0	(528)	0	0	4.000	3.556	AO	1,141	6,624	06/26/2017	04/29/2026
22616C-AJ-2	DEN15 XV AR - CDO	C	4	1 A FE		270,951	98,5000	266,887	270,951	270,951	0	0	0	5.273	5.507	JAJO	2,897	5,697	07/13/2021	04/22/2030	
22824D-AN-9	CCITY 111 C - CDO	C	4	2 C FE		1,250,000	85,1270	1,064,088	1,250,000	1,250,000	0	0	0	7.543	7.649	JAJO	19,118	64,918	06/18/2021	07/20/2034	
22846F-AC-2	CRNPT 10 A - CDO	C	4	1 A FE		1,697,960	97,1031	1,650,753	1,700,000	1,698,370	0	292	0	5.413	5.507	JAJO	18,658	45,203	05/27/2021	07/20/2034	
24380L-AC-7	DORC 1 A - CDO		4	1 A FE		850,765	98,2013	834,711	850,000	850,463	0	(206)	0	5.423	5.463	JAJO	9,346	19,164	08/24/2021	10/21/2030	
25255L-AA-0	DCL0 2 A1 - CDO		4	1 A FE		700,000	96,0668	672,468	700,000	700,000	0	0	0	5.299	6.024	JAJO	7,831	15,470	09/15/2021	10/15/2036	
25265L-AA-8	DNFRA 2021-1 A - ABS		4	1 F FE		1,600,000	82,0185	1,312,296	1,600,000	1,600,000	0	0	0	1.760	1.766	MON	860	28,160	06/08/2021	04/15/2049	
26244K-AU-0	DRSLF 41 DR - CDO	C	4	2 C FE		1,000,000	89,6639	896,639	1,000,000	1,000,000	0	0	0	6.679	7.428	JAJO	14,100	36,609	02/21/2018	04/15/2031	
26245E-AO-2	DRSLF 47 CR - CDO	C	4	1 D FE		1,945,600	96,5233	1,930,466	2,000,000	1,946,487	0	887	0	6.129	7.789	JAJO	25,879	0	12/15/2022	04/17/2028	
26249M-AU-1	DRSLF 37 DR - CDO		4	2 C FE		1,000,000	89,4687	894,687	1,000,000	1,000,000	0	0	0	6.579	7.327	JAJO	13,889	35,500	12/06/2017	01/15/2031	
26254C-AE-1	DRSLF 106 C - CDO	C	4,5	1 F FE		1,000,000	99,0341	990,341	1,000,000	1,000,000	0	0	0	8.259	8.363	JAJO	7,571	0	10/18/2022	10/15/2035	
27830B-BS-2	EATON 2013-1 BRR - CDO		4	1 F FE		501,225	94,3736	471,868	500,000	500,665	0	(479)	0	6.229	6.946	JAJO	6,575	16,013	07/13/2021	01/15/2034	
28165A-AA-7	EDVES 22A A - ABS		4	1 A FE		360,430	96,3308	356,015	369,575	360,513	0	82	0	5.250	5.465	MON	323	4,635	09/19/2022	11/26/2040	
28166L-AA-2	EDVES 2021-A A - ABS		4	1 A FE		233,110	83,8135	195,593	233,367	233,142	0	34	0	1.800	1.831	MON	70	4,201	03/01/2021	11/27/2045	
28166L-AB-0	EDVES 2021-A B - ABS		4	1 F FE		98,997	77,0132	77,013	100,000	99,135	0	82	0	3.500	3.634	MON	58	3,500	03/01/2021	11/25/2050	
289907-AJ-6	ELM21 21 C - CDO	C	4,5	1 F FE		250,000	99,5233	248,808	250,000	250,000	0	0	0	8.244	8.359	JAJO	1,946	0	10/13/2022	10/15/2035	
290015-AJ-5	ELMW1 1R AR - CDO		4	1 A FE		500,000	97,8699	489,350	500,000	500,000	0	0	0	5.693	5.768	JAJO	5,772	12,642	10/15/2020	10/20/2033	
29002Y-AE-8	ELM10 10 C - CDO	C	4	1 F FE		500,485	93,0751	465,375	500,000	500,742	0	284	0	6.193	6.330	JAJO	6,279	16,536	11/03/2021	10/20/2034	
29374E-AB-2	EFF 2021-1 A2 - ABS		4	1 A FE		50,902	96,8889	49,320	50,904	50,903	0	0	0	0.440	0.443	MON	7	224	02/17/2021	12/21/2026	
29375J-AC-8	EFF 2022-1 A3 - ABS		4	1 A FE		625,966	93,7809	587,069	626,000	625,964	0	(2)	0	3.270	3.295	MON	625	14,784	03/23/2022	01/20/2028	
33767P-AC-2	FKH 2022-SFR2 B - RMBS		4	1 D FE		478,228	94,0028	470,014	500,000	480,075	0	1,848	0	4.500	5.504	MON	1,875	9,500	06/15/2022	07/19/2039	
33767P-AE-8	FKH 2022-SFR2 C - RMBS		4	1 G FE		473,000	92,7030	463,515	500,000	475,295	0	2,295	0	4.500	5.754	MON	1,875	9,500	06/15/2022	07/19/2039	
33834W-AG-7	MORGN 2019-4 DR - CDO	C	4	2 B FE		750,000	94,6421	709,816	750,000	750,000	0	0	0	7.893	8.005	JAJO	12,003	35,692	01/15/2021	04/22/2030	
345285-AA-8	FORDR 2021-REV2 A - ABS		4	1 A FE		199,932	86,2623	172,525	200,000	199,947	0	13	0	1.530	1.542	MON	136	3,060	11/02/2021	05/15/2034	
345280-HQ-0	FORDF 2020-2 A - ABS		4	1 A FE		99,968	90,0314	90,031	100,000	99,992	0	3	0	1.060	1.065	MON	47	1,060	09/15/2020	09/15/2027	
34531N-AA-4	FORDR 2020-REV1 A - ABS		4	1 A FE		99,230	93,7608	93,761	100,000	99,714	0	131	0	2.040	2.188	MON	91	2,040	05/11/2020	08/15/2031	
34532J-AA-2	FORDR 2020-REV2 A - ABS		4	1 A FE		99,968	89,5433	89,543	100,000	99,982	0	6	0	1.060	1.069	MON	47	1,060	10/06/2020	04/15/2033	
34532R-AA-4	FORDR 2018-REV1 A - ABS		4	1 A FE		199,492	95,0486	190,097	200,000	199,808	0	90	0	3.190	3.261	MON	284	6,380	05/02/2019	07/15/2031	
36248M-AN-7	GTLNF 1R CR - CDO	D	4	1 F FE		1,000,000	95,1295	951,295	1,000,000	1,000,000	0	0	0	6.474	6.560	JAJO	11,689	32,600	07/09/2018	07/28/2031	
36263D-AA-5	GCAR 214 A - ABS		4	1 A FE		66,559	98,6791	65,681	66,560	66,559	0	0	0	0.840	0.841	MON	25	556	12/07/2021	06/16/2025	
36263H-AA-6	GMREV 2021-1 A - ABS		4	1 A FE		99,980	86,9023	86,902	100,000	99,985	0	4	0	1.170	1.177	MON	65	1,170	09/14/2021	06/12/2034	
36321J-AJ-3	GALXY XVIII C - CDO	C	4	1 F FE		200,000	93,0212	186,042	200,000	200,000	0	0	0	6.029	6.768	JAJO	2,546	5,998	05/14/2021	07/15/2031	
36361U-AL-4	GALL 2017-1 A1R - CDO		4	1 A FE		989,208	97,8693	968,906	990,000	988,975	0	(246)	0	5.169	5.932	JAJO	10,804	18,525	12/16/2021	07/15/2031	
375415-AE-6	GILBT 1 C - CDO	C	4	1 F FE		250,150	94,4580	236,145	250,000	250,438	0	311	0	6.029	6.185	JAJO	3,182	7,497	09/08/2021	10/15/2030	
38136M-AW-8	GLM 2R BR - CDO	C	4	1 B FE		2,907,000	96,3008	2,889,024	3,000,000	2,913,674	0	6,674	0	5.643	6.673	JAJO	34,326	31,509	09/14/2022	11/20/2030	
38138B-AN-0	GLM 3 D - CDO	C	4	2 C FE		1,000,000	92,6493	926,493	1,000,000	1,000,000	0	0	0	7.093	7.190	JAJO	14,382	39,478	04/26/2018	04/22/2030	
38138D-AN-6	GLM 5R AR - CDO	C	4	1 A FE		1,000,000	97,6220	976,220	1,000,000	1,000,000	0	0	0	5.313	5.384	JAJO	10,773	21,431	09/24/2021	10/20/2032	
38237G-AA-7	GOOD 2021-4 A - ABS		4	1 F FE		2,873,883	77,9546	2,121,842	2,721,893	2,719,615	0	113	0	1.930	1.946	MON	1,605	52,533	08/11/2021	07/20/2048	
38237H-AA-5	GOOD 2021-5 A - ABS		4	1 F FE		369,563	70,4701	260,470	369,618	369,618	0	53	0	2.310	2.320	MON	261	8,552	10/21/2021	10/20/2048	
38237J-AA-1	GOOD 2022-1 A - ABS		4	1 F FE		342,751	76,6802	262,884	342,832	342,832	0	82	0	2.700	2.661	MON	283	7,817	01/24/2022	01/20/2049	
38237K-AA-8	GOOD 222 A - ABS		4	1 F FE		379,698	89,2396	343,395	384,801	379,765	0	67	0	4.000	4.081	MON	470	9,364	04/13/2022	04/20/2049	
38237T-AA-9	GOOD 223 A - ABS		4	1 F FE		339,454	84,9544	288,502	339,597	339,455	0	1	0	4.950	5.006	MON	514	6,070	07/12/2022	07/20/2049	
39729R-AB-4	GRNPK 1 A2 - CDO		4	1 A FE		1,101,320	97,9895	1,077,884	1,100,000	1,100,286	0	(936)	0	5.089	5.780	JAJO	11,818	22,445	09/28/2021	04/15/2031	
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS	C	4	1 A FE		836,366	98,2369	836,366	836,366	836,366	0	0	0	5.665	5.668	MON	2,199	23,638	08/14/2019	09/27/2037	
39862E-AC-8	GRI PP 1 C - CDO	C	4	1 F FE		1,000,000	96,1973	961,973	1,000,000	1,000,000	0	0	0	6.543	6.595	JAJO	13,267	33,902	02/22/2017	01/22/2030	
402563-AA-8	GSM 1 A1 - CDO	C	4	1 A FE		415,000	97,6686	405,325	415,000	415,000	0	0	0	5.449	6.170	JAJO	4,774	9,991	01/27/2022	04/15/2033	
402566-AA-9	GSM 6 A1 - CDO	C	4	1 A FE		900,000	97,0024	873,022	900,000	900,000	0	0	0	5.269	5.994	JAJO	10,011	19,188	09/27/2021	01/15/2037	
42806M-AA-7	HERTZ 2021-1 A - ABS		4	1 A FE		199,968	92,4623	184,925	200,000	199,982	0	9	0	1.210	1.218	MON	40	2,420	06/24/2021	12/26/2025	
42806M-AE-9	HERTZ 2021-2 A - ABS																				

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
48661W-AQ-1	RAD III DR - CDO			4	2 C FE	250,000	92,1250	230,313	250,000	250,000	0	0	0	0	6.829	7.484	JAJ0	3,604	9,536	05/07/2021	04/15/2032
48661Y-AC-8	RAD 4 C - CDO			4	1 F FE	502,275	97,0690	485,345	500,000	501,778	0	(267)	0	0	7.158	7.111	JAJ0	6,761	19,727	08/05/2021	04/25/2032
50184N-AP-7	LCM XV CR - CDO			4	1 F FE	1,000,000	94,9941	949,941	1,000,000	1,000,000	0	0	0	0	6.643	6.697	JAJ0	13,470	34,916	05/11/2017	07/22/2030
50188W-AE-8	LCM XX AR - CDO			4	1 A FE	1,289,729	99,2893	1,282,500	1,291,681	1,289,846	0	1,028	0	0	5.283	6.031	JAJ0	13,836	27,289	06/16/2020	10/20/2027
51507K-AA-4	LFT 2020-2 A - ABS			4	1 F FE	999,909	87,1028	871,028	1,000,000	999,940	0	10	0	0	2.320	2.321	MON	709	23,200	10/21/2020	04/21/2031
51507K-AB-2	LFT 2020-2 B - ABS			4	2 A FE	179,940	86,7613	156,170	180,000	179,960	0	7	0	0	3.540	3.545	MON	195	6,372	10/21/2020	04/21/2031
51507K-AC-0	LFT 2020-2 C - ABS			4	2 C FE	244,982	83,8286	205,380	245,000	244,988	0	2	0	0	4.300	4.301	MON	322	10,535	10/21/2020	04/21/2031
52607M-AA-7	LFT 2021-1 A - ABS			4	1 C FE	819,852	85,0486	697,399	820,000	819,884	0	15	0	0	1.900	1.911	MON	476	15,580	05/19/2021	11/20/2031
55317A-AA-7	MKS 171R AR - CDO			4	1 A FE	1,993,732	98,0000	1,993,856	1,993,732	1,993,732	0	0	0	0	5.243	5.320	JAJ0	21,195	41,313	03/05/2021	07/20/2030
55818Y-BJ-9	MDPK XVII DR - CDO			4	2 C FE	1,368,750	93,9735	1,409,602	1,500,000	1,372,592	0	3,842	0	0	7.878	10.269	JAJ0	23,633	24,272	10/14/2022	07/22/2030
55819G-AQ-2	MDPK XXXIV BR - CDO			4	1 C FE	2,877,000	96,5636	2,896,907	3,000,000	2,882,407	0	5,407	0	0	6.008	7.007	JAJ0	34,048	33,986	09/22/2022	04/25/2032
55820B-AJ-6	MDPK XLV AR - CDO			4	1 A FE	2,950,000	96,7538	2,854,237	2,950,000	2,950,000	0	0	0	0	5.199	5.922	JAJ0	32,379	63,503	06/16/2021	07/17/2034
55820C-AL-9	MDPK 29 D - CDO			4	2 C FE	2,943,180	92,4509	3,050,880	3,300,000	2,951,498	0	8,318	0	0	7.194	9.657	JAJ0	49,457	14,670	10/26/2022	11/20/2030
55820Y-AE-7	MDPK XXVII C - CDO			4	2 C FE	1,000,000	90,4994	904,994	1,000,000	1,000,000	0	0	0	0	6.843	6.936	JAJ0	13,785	36,944	01/25/2018	04/22/2030
55821C-AA-2	ATRM 40R AR2 - CDO			4	1 A FE	1,414,648	97,9242	1,385,283	1,414,648	1,414,648	0	0	0	0	5.726	5.808	FMAN	7,651	33,158	02/12/2021	05/28/2030
55821K-AC-0	MDPK XXXVIII A - CDO			4	1 A FE	996,000	97,3462	973,462	1,000,000	996,520	0	520	0	0	5.199	6.006	JAJ0	10,976	18,632	02/16/2022	07/17/2034
55822E-AA-7	MDPK 59 A - CDO			4	1 A FE	250,000	97,6195	244,049	250,000	250,000	0	0	0	0	5.334	5.374	JAJ0	2,778	4,917	12/16/2021	01/18/2034
56564R-AA-8	MAPSL 2018-1 A - ABS			2	2 A FE	439,811	89,2585	392,583	439,827	439,818	0	3	0	0	4.212	4.250	MON	823	18,525	04/26/2018	05/15/2043
56576Q-AN-8	MCLO V A1R - CDO			4	1 A FE	16,600	99,8593	16,577	16,600	16,605	0	5	0	0	5.545	5.369	FMAN	105	361	11/15/2017	11/22/2027
56577P-AL-3	MCLO 9R A1R - CDO			4	1 A FE	1,311,264	98,8758	1,296,522	1,311,264	1,314,443	0	3,179	0	0	5.229	5.136	JAJ0	14,475	28,628	01/29/2021	04/15/2029
56844Y-AA-5	SPEAK 5 A - CDO			4	1 A FE	1,176,000	98,1700	1,178,041	1,200,000	1,188,934	0	6,080	0	0	5.468	6.064	JAJ0	12,395	26,784	06/24/2020	04/25/2031
56848D-AA-7	MFIT 2021-A A - ABS			4	1 A FE	399,923	85,8330	343,332	400,000	399,945	0	(1)	0	0	1.860	1.872	MON	227	7,440	03/05/2021	03/20/2036
56848D-AC-3	MFIT 2021-A C - ABS			4	1 G FE	149,927	81,2408	121,861	150,000	149,946	0	10	0	0	2.960	2.987	MON	136	4,440	03/05/2021	03/20/2036
56848D-AD-1	MFIT 2021-A D - ABS			4	2 C FE	139,935	79,0982	110,738	140,000	139,951	0	9	0	0	3.830	3.869	MON	164	5,362	03/05/2021	03/20/2036
56848M-AA-7	MFIT 2020-A A - ABS			4	1 D FE	359,927	95,1692	342,609	360,000	359,947	0	4	0	0	2.190	2.191	MON	241	7,884	07/30/2020	08/21/2034
56848M-AB-5	MFIT 2020-A B - ABS			4	1 G FE	300,182	90,4267	271,280	300,000	300,179	0	(12)	0	0	3.210	3.204	MON	294	9,630	10/22/2020	08/21/2034
56848M-AC-3	MFIT 2020-A C - ABS			4	2 C FE	119,962	89,3652	107,238	120,000	119,980	0	11	0	0	4.100	4.103	MON	150	4,920	07/30/2020	08/21/2034
61946K-AA-2	MSAIC 223 A - ABS			4	1 D FE	316,987	99,8812	316,623	317,000	316,987	0	0	0	0	6.160	6.160	MON	868	0	12/12/2022	06/20/2053
61946Q-AA-9	MSAIC 2022-1 A - ABS			4	1 D FE	580,217	82,9756	499,917	602,487	580,579	0	362	0	0	2.640	2.820	MON	486	12,062	03/10/2022	01/20/2053
61946U-AA-0	MSAIC 222 A - ABS			4	1 D FE	273,693	93,9012	259,633	276,496	273,726	0	34	0	0	4.380	4.538	MON	370	4,373	08/05/2022	01/21/2053
631707-AL-0	NCC 171R 1AS - CDO			4	1 A FE	1,711,676	98,4809	1,685,674	1,711,676	1,711,676	0	0	0	0	5.229	5.442	JAJ0	18,896	37,370	01/04/2021	10/15/2029
63935B-AA-1	NAVSL 20H A - ABS			4	1 A FE	725,970	88,6877	643,902	726,032	725,955	0	12	0	0	1.310	1.317	MON	423	9,511	11/03/2020	01/15/2069
63941F-AB-2	NAVSL 2020-A A2A - ABS			4	1 A FE	91,650	88,5316	81,144	91,656	91,691	0	(5)	0	0	2.460	2.461	MON	100	2,255	01/21/2020	11/15/2068
63941F-AC-0	NAVSL 2020-A A2B - ABS			4	1 A FE	76,380	95,8079	73,178	76,380	76,783	0	403	0	0	5.218	4.052	MON	188	1,862	01/21/2020	11/15/2068
63941G-AB-0	NAVSL 2020-B A2 - ABS			4	1 A FE	296,094	90,5267	268,156	296,218	296,263	0	(7)	0	0	2.120	2.124	MON	279	6,280	02/10/2020	01/15/2069
63941H-AA-0	NAVSL 2020-D A - ABS			4	1 A FE	32,612	89,7174	29,262	32,616	32,611	0	1	0	0	1.690	1.701	MON	25	551	06/02/2020	05/15/2069
63942A-AC-0	NAVSL 2020-I B - ABS			4	1 C FE	239,852	79,9532	191,888	240,000	239,876	0	12	0	0	2.950	2.975	MON	315	7,080	12/01/2020	04/15/2069
63942C-AA-0	NAVSL 2021-D A - ABS			4	1 A FE	699,373	92,0088	643,485	699,373	699,205	0	(168)	0	0	5.510	5.066	MON	1,820	17,492	05/14/2021	04/15/2060
63942C-AB-8	NAVSL 2021-D B - ABS			4	1 D FE	439,959	81,1071	356,871	440,000	439,968	0	6	0	0	2.610	2.626	MON	510	11,484	05/14/2021	04/15/2060
63942C-AC-6	NAVSL 2021-D C - ABS			4	1 F FE	1,549,812	83,9940	1,301,906	1,550,000	1,549,841	0	19	0	0	3.480	3.507	MON	2,397	53,940	05/14/2021	04/15/2060
63942C-AD-4	NAVSL 2021-D D - ABS			4	2 C FE	641,562	84,8330	559,898	660,000	644,478	0	1,970	0	0	4.000	4.479	MON	1,173	26,400	05/14/2021	04/15/2060
63942E-AA-6	NAVSL 2021-E A - ABS			4	1 A FE	2,162,713	83,6740	1,810,025	2,163,188	2,162,767	0	52	0	0	0.970	0.977	MON	933	20,983	07/19/2021	12/16/2069
63942G-AA-1	NAVSL 2021-F A - ABS			4	1 A FE	2,211,250	84,3298	1,865,084	2,211,655	2,211,295	0	43	0	0	1.110	1.117	MON	1,091	24,549	09/21/2021	02/18/2070
63942K-AA-2	NAVSL 2021-G A - ABS			4	1 A FE	418,550	84,2683	353,238	419,183	418,610	0	54	0	0	1.580	1.619	MON	294	7,028	11/17/2021	04/15/2070
63942M-AA-8	NAVSL 2022-A A - ABS			4	1 A FE	1,603,250	87,7585	1,407,016	1,603,281	1,603,259	0	8	0	0	2.230	2.241	MON	1,589	30,291	02/01/2022	07/15/2070
64034Y-AB-7	NSLT 2021-D AFX - ABS			4	1 A FE	1,313,022	89,8922	1,180,393	1,313,121	1,312,997	0	(27)	0	0	1.630	1.633	MON	654	21,404	10/21/2021	04/20/2062
64035D-AD-8	NSLT 21A AP2 - ABS			4	1 A FE	500,615	87,7903	440,006	501,202	500,678	0	82	0	0	1.360	1.391	MON	208	6,816	05/13/2021	04/20/2062
64035G-AB-5	NSLT 2021-C AFX - ABS			4	1 A FE	374,563	88,6194	332,035	374,675	374,577	0	13	0	0	1.320	1.330	MON				

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
67515E-AR-7	OCTR V ARR - CDO	C	4	1	1.A FE	491,458	97,9928	481,593	491,458	491,485	0	27	0	0	5.221	5.260	JAJ0	5,702	11,184	10/12/2018	10/14/2031
67516C-AQ-2	OCTR X BR - CDO	C	4	1	1.C FE	250,025	95,4082	238,521	250,000	249,854	0	(167)	0	0	5.879	6.623	JAJ0	3,103	6,860	11/15/2021	10/16/2034
67577F-AJ-7	OCT54 54 D - CDO	C	4	2	2.C FE	500,350	90,6284	453,142	500,000	499,853	0	(455)	0	0	7.129	7.890	JAJ0	7,525	24,712	10/07/2021	07/17/2034
67578J-AA-7	OCT51 51 A - CDO	C	4	1	1.A FE	1,020,000	96,7827	987,184	1,020,000	1,020,000	0	0	0	5.393	5.465	JAJ0	11,154	22,687	04/16/2021	07/20/2034	
67590R-BA-2	OCTLF 1409R B1R - CDO	C	4	1	1.C FE	231,875	96,8588	242,147	250,000	232,569	0	694	0	0	6.374	8.227	FMAN	1,948	2,978	09/30/2022	11/18/2031
67591U-AC-1	OCT36 36 A1 - CDO	C	4	1	1.A FE	994,500	98,2210	982,210	1,000,000	997,517	0	639	0	0	5.049	5.906	JAJ0	10,659	19,997	11/14/2018	04/15/2031
67706X-AJ-2	OAKC XIV C - CDO	C	4	1	1.F FE	1,000,000	94,0180	940,180	1,000,000	1,000,000	0	0	0	0	6.078	6.116	JAJ0	12,155	28,976	10/18/2017	01/21/2030
68267E-AA-2	ODART 2019-1 A - ABS	C	4	1	1.A FE	299,949	286,661	286,661	300,000	300,010	0	(8)	0	0	3.630	3.656	MON	514	10,890	03/12/2019	09/14/2027
68267H-AA-5	OMFIT 22S1 A - ABS	C	4	1	1.A FE	2,707,537	94,5790	2,561,200	2,708,000	2,707,603	0	65	0	0	4.130	4.171	MON	5,281	70,522	04/21/2022	05/14/2035
682696-AA-7	OMFIT 2020-2 A - ABS	C	4	1	1.A FE	1,649,859	87,1962	1,438,737	1,650,000	1,649,912	0	24	0	0	1.750	2.636	MON	1,364	28,875	08/13/2020	09/14/2035
682696-AB-5	OMFIT 2020-2 B - ABS	C	4	1	1.C FE	219,883	84,1773	185,190	220,000	219,921	0	15	0	0	2.210	3.504	MON	230	4,862	08/13/2020	09/14/2035
682696-AC-3	OMFIT 2020-2 C - ABS	C	4	1	1.E FE	139,941	84,9127	118,878	140,000	139,959	0	7	0	0	2.760	4.559	MON	182	3,864	08/13/2020	09/14/2035
68269B-AA-6	OMFIT 2019-2 A - ABS	C	4	1	1.A FE	2,706,545	88,8379	2,398,623	2,704,000	2,704,701	0	(930)	0	0	3.140	3.099	MON	4,004	84,780	05/20/2020	10/14/2036
68269D-AA-2	ODART 221 A1 - ABS	C	4	1	1.A FE	399,974	96,6213	386,485	400,000	399,978	0	4	0	0	4.650	4.942	MON	878	9,248	06/10/2022	03/14/2029
68269M-AB-0	OMFIT 2021-1 A2 - ABS	C	4,5	1	1.A FE	100,000	95,1700	100,000	100,000	100,000	0	0	0	0	4.567	4.606	MON	228	1,885	05/17/2021	06/16/2029
68269M-AC-8	OMFIT 2021-1 B - ABS	C	4	1	1.C FE	4,697,450	81,4516	3,828,225	4,700,000	4,698,053	0	365	0	0	1.950	1.966	MON	4,328	91,650	05/17/2021	06/16/2036
68269M-AD-6	OMFIT 2021-1 C - ABS	C	4	1	1.F FE	219,911	82,9967	182,593	220,000	219,931	0	12	0	0	2.220	2.236	MON	231	4,884	05/17/2021	06/16/2036
68269M-AE-4	OMFIT 2021-1 D - ABS	C	4	2	2.B FE	309,921	76,1086	235,937	310,000	309,938	0	10	0	0	2.470	2.486	MON	362	7,657	05/17/2021	06/16/2036
693342-AB-3	PCG 2022-A A2 - ABS	C	4	1	1.A FE	449,614	92,9405	418,232	450,000	449,729	0	115	0	0	4.263	4.271	MON	1,599	10,711	05/03/2022	06/01/2038
69335P-DY-8	PFSFC 2020-G B - ABS	C	4	1	1.F FE	379,990	94,9602	360,849	380,000	379,996	0	4	0	0	1.570	1.576	MON	265	5,966	10/14/2020	02/17/2026
69689A-BQ-2	PLMRS 2015-1 CR4 - CDO	C	4	2	2.C FE	2,000,000	92,2440	1,844,880	2,000,000	2,000,000	0	0	0	0	7.525	7.689	FMAN	17,141	83,541	05/24/2021	05/22/2034
69700X-AJ-4	PLMRS 224 C - CDO	C	4,5	1	1.F FE	250,000	99,1380	247,845	250,000	250,000	0	0	0	0	8.265	8.380	JAJ0	2,698	0	10/13/2022	10/20/2035
70016R-AL-9	PAIA 2018-1 A1R - CDO	C	4	1	1.A FE	998,500	97,7468	1,000,000	1,000,000	999,009	0	509	0	0	5.243	5.365	JAJ0	10,631	17,830	02/10/2022	10/20/2031
721327-AA-2	PIPK 1 A - CDO	C	4	1	1.A FE	1,501,600	98,1595	1,472,393	1,500,000	1,500,783	0	(447)	0	0	5.505	5.947	JAJ0	15,826	34,389	03/01/2021	07/24/2031
72133C-AC-6	PIPK 8 B - CDO	C	4	1	1.C FE	500,575	96,0279	480,140	500,000	500,498	0	(47)	0	0	4.460	6.059	JAJ0	4,522	17,121	10/26/2021	07/20/2034
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	2	2	2.C FE	1,085,562	78,3377	850,410	1,085,569	1,086,296	0	(191)	0	0	3.967	3.979	MON	1,914	43,114	05/23/2019	06/15/2044
73742D-AG-6	POST 2018-1 D - CDO	C	4	2	2.C FE	500,800	92,9781	464,890	500,000	500,349	0	(364)	0	0	7.029	7.979	JAJ0	7,420	20,155	09/16/2021	04/16/2031
742855-AA-7	PRDGY 2021-1 A - ABS	C	4	1	1.D FE	168,128	96,6252	162,454	168,128	168,044	0	(84)	0	0	5.639	5.818	MON	974	4,141	07/12/2021	07/25/2051
74332X-AE-1	PROG 22SFR4 C - RMBS	C	4	1	1.G FE	2,499,887	90,3679	2,259,199	2,500,000	2,499,613	0	(274)	0	0	4.888	4.871	MON	10,183	70,265	04/20/2022	05/17/2041
74332X-AG-6	PROG 22SFR4 D - RMBS	C	4	2	2.C FE	2,494,125	90,6277	2,265,694	2,500,000	2,494,146	0	21	0	0	5.588	5.608	MON	11,642	80,328	04/20/2022	05/17/2041
74988L-AJ-3	RRAM 3 BR2 - CDO	C	4	1	1.F FE	1,000,000	93,5055	935,055	1,000,000	1,000,000	0	0	0	0	5.879	6.608	JAJ0	12,412	28,459	01/18/2018	01/15/2030
75458J-AA-5	RAYCSC 2022 A1 - ABS	C	4	1	1.A FE	427,046	88,9300	379,772	427,046	427,046	0	0	0	0	2.307	2.305	JD	821	7,964	02/04/2022	12/01/2032
75887V-AC-5	REGT9 IX B - CDO	C	4	1	1.B FE	374,063	97,2237	364,589	375,000	374,285	0	245	0	0	5.879	6.680	JAJ0	4,654	10,756	12/03/2019	04/17/2030
75888T-AE-5	REG16 XVI B - CDO	C	4	1	1.C FE	550,275	97,1570	534,364	550,000	549,861	0	(401)	0	0	6.129	6.873	JAJ0	7,117	17,054	12/01/2021	01/18/2033
75907D-AA-5	RMIT 221 A - ABS	C	4	1	1.C FE	642,235	91,0662	584,645	642,000	642,170	0	(65)	0	0	3.070	3.066	MON	876	16,041	02/22/2022	03/15/2032
75907D-AC-1	RMIT 221 C - ABS	C	4	2	2.C FE	199,954	85,1856	170,371	200,000	199,956	0	3	0	0	4.460	4.463	MON	743	7,260	02/16/2022	03/15/2032
75907D-AA-6	RMIT 201 A - ABS	C	4	1	1.F FE	279,985	92,9567	260,279	280,000	279,976	0	(13)	0	0	2.340	2.329	MON	546	6,552	09/15/2020	10/15/2030
75907U-AA-7	RMIT 2021-2 A - ABS	C	4	1	1.D FE	205,984	83,0098	171,000	206,000	205,989	0	3	0	0	1.900	1.901	MON	174	3,914	07/14/2021	08/15/2033
75907U-AB-5	RMIT 2021-2 B - ABS	C	4	1	1.G FE	99,949	75,7764	75,776	100,000	99,957	0	4	0	0	2.350	2.355	MON	104	2,350	07/14/2021	08/15/2033
75907U-AC-3	RMIT 2021-2 C - ABS	C	4	2	2.C FE	127,999	79,3943	101,625	128,000	127,999	0	0	0	0	3.230	3.203	MON	184	4,134	07/14/2021	08/15/2033
75907V-AC-1	RMIT 211 C - ABS	C	4	2	2.C FE	119,975	84,0806	100,897	120,000	119,982	0	2	0	0	3.040	3.042	MON	162	3,648	02/08/2021	03/17/2031
77341D-AA-5	ROCKT 2017-3 A - CDO	C	4	1	1.A FE	275,083	98,5368	270,976	275,000	275,060	0	4	0	0	5.433	5.996	JAJ0	3,029	6,228	04/22/2021	10/21/2030
77341D-AJ-6	ROCKT 2017-3 D - CDO	C	4	2	2.C FE	1,000,000	90,9158	909,158	1,000,000	1,000,000	0	0	0	0	6.893	6.986	JAJ0	13,977	37,451	11/14/2017	10/21/2030
77341N-AA-3	ROCKT 2021-3 A1 - CDO	C	4	1	1.A FE	650,000	96,8829	629,739	650,000	650,000	0	0	0	0	5.423	5.495	JAJ0	7,147	14,483	09/22/2021	10/20/2034
77342K-AA-8	ROCKT 182 A - CDO	C	4	1	1.A FE	2,497,500	97,7680	2,444,199	2,500,000	2,499,037	0	517	0	0	5.403	5.499	JAJ0	27,388	55,859	11/08/2018	10/20/2031
77342K-AC-4	ROCKT 182 B - CDO	C	4	1	1.C FE	408,770	95,6372	392,112	410,000	408,948	0	222	0	0	6.043	6.190	JAJ0	5,024	11,821	07/11/2019	10/20/2031
784309-AA-4	SJETS 2017-1 A - ABS	C	4	2	2.C FE	601,861	77,5070	466,486	601,862	601,862	0	1	0	0	3.967	4.000	MON	1,061	23,876	08/14/2017	08/15/2042

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
78450M-AA-0.	SMB 2021-E A1A - ABS			4	1.A FE	1,452,904	90,0491	1,308,382	1,452,965	1,452,913	0	6	0	0	1.680	1.687	MON	1,085	26,851	11/02/2021	02/15/2051
811244-AC-6.	SCUL 25 A1 - CDO			4	1.A FE	3,500,000	97,9133	3,426,964	3,500,000	3,500,000	0	0	0	0	5.349	6.061	JAJO	39,524	80,694	01/21/2021	01/15/2031
83012H-AG-9.	SIXST XVIII D - CDO			4	2.C FE	221,850	92,1360	234,947	255,000	222,318	0	468	0	0	7.143	9.477	JAJO	3,693	0	10/26/2022	04/20/2034
830120-AA-2.	SIXST XX A1 - CDO			4	1.A FE	800,000	97,0101	776,080	800,000	800,000	0	0	0	0	5.403	5.439	JAJO	8,764	17,875	09/08/2021	10/20/2034
83208A-AA-1.	SMB 2021-C APT - ABS			4	1.A FE	588,984	88,7307	522,713	589,101	588,986	0	6	0	0	1.390	1.399	MON	364	8,206	05/25/2021	01/15/2053
83208A-AE-3.	SMB 2021-C B - ABS			4	1.C FE	249,960	89,2610	223,152	250,000	249,970	0	7	0	0	2.300	2.314	MON	256	5,750	05/25/2021	01/15/2053
83208A-AF-0.	SMB 2021-C C - ABS			4	1.G FE	249,873	99,9494	249,873	250,000	249,896	0	15	0	0	3.000	3.026	MON	333	7,500	05/25/2021	01/15/2053
83208A-AG-8.	SMB 2021-C D - ABS			4	2.C FE	239,948	88,5513	212,523	240,000	239,961	0	9	0	0	3.930	3.967	MON	419	9,432	05/25/2021	01/15/2053
83390U-AF-4.	SOFI 2020-C AFX - ABS			4	1.A FE	35,261	89,3478	31,510	35,266	35,258	0	1	0	0	1.950	1.964	MON	31	688	05/14/2020	02/15/2046
83404W-AB-3.	SOFI 2019-B A2X - ABS			4	1.A FE	120,384	94,0961	113,283	120,391	120,415	0	(3)	0	0	3.090	3.103	MON	165	3,720	03/26/2019	08/17/2048
83609N-AN-0.	SNDPT 14RR AR2 - CDO			4	1.A FE	1,039,492	99,2382	1,031,572	1,039,492	1,039,257	0	(235)	0	0	5.315	5.410	JAJO	10,589	21,835	01/22/2021	01/23/2029
83609R-AL-5.	SNDPT XV ARR - CDO			4	1.A FE	597,377	98,5083	588,466	597,377	597,377	0	0	0	0	5.225	5.291	JAJO	5,982	12,004	03/24/2021	01/23/2029
83609Y-AC-0.	SNDPT IV A - CDO			4	1.A FE	740,625	97,6089	732,067	750,000	746,260	0	2,009	0	0	5.344	5.671	JAJO	8,350	16,664	05/25/2021	01/15/2053
83610C-BA-8.	SNDPT 12RR CR2 - CDO			4	1.C FE	1,901,900	96,7220	1,837,718	1,900,000	1,901,290	0	(333)	0	0	6.293	6.354	JAJO	24,244	59,598	09/10/2021	10/20/2028
83614X-AW-1.	SNDPT XXVI DR - CDO			4	2.C FE	450,000	85,9466	386,760	450,000	450,000	0	0	0	0	7.593	7.700	JAJO	6,928	20,047	06/29/2021	07/20/2034
83615C-AA-4.	SNDPT XXVIII A1 - CDO			4	1.A FE	501,550	98,1466	490,733	500,000	501,040	0	(357)	0	0	5.638	5.596	JAJO	5,325	12,022	05/25/2021	01/26/2032
85208N-AE-0.	SPRNTS 1A2 - RMBS			1	2.A FE	1,368,750	98,6866	1,233,583	1,250,000	1,330,283	0	(38,467)	0	0	5.152	1.654	MJSD	1,968	64,400	02/02/2022	09/20/2029
87167N-DG-7.	SYMP XXI I CR - CDO			4	1.F FE	750,000	94,2241	706,681	750,000	750,000	0	0	0	0	6.079	6.079	JAJO	9,625	23,432	11/17/2021	01/17/2034
87190C-AW-0.	TCW 2020-1 1RR - CDO			4	1.A FE	2,000,000	97,2988	1,945,976	2,000,000	2,000,000	0	0	0	0	5.403	5.474	JAJO	21,910	44,687	05/10/2021	04/20/2034
87190C-BE-9.	TCW 2020-1 DRR - CDO			4	2.C FE	250,000	88,9347	222,337	250,000	250,000	0	0	0	0	7.643	7.751	JAJO	3,874	11,264	05/10/2021	04/20/2034
87242B-AW-0.	TCW 2019-2 A1R - CDO			4,5	1.A FE	750,000	97,6286	732,214	750,000	750,000	0	0	0	0	5.243	5.217	JAJO	7,974	13,217	02/04/2022	10/20/2032
87249A-AA-3.	TICP 9 A - CDO			4	1.A FE	749,213	98,4096	738,072	750,000	749,501	0	289	0	0	5.383	5.503	JAJO	8,186	14,169	02/11/2022	01/20/2031
87249F-AC-8.	TICP III-2 A - CDO			2	1.A FE	371,605	99,4502	369,562	371,605	371,640	0	36	0	0	5.083	1.935	JAJO	3,830	7,097	04/06/2018	04/20/2028
87250A-AN-1.	TICP 13R CR - CDO			4	1.F FE	1,004,500	93,5755	935,755	1,000,000	1,003,494	0	(1,133)	0	0	6.179	6.168	JAJO	13,045	31,517	06/15/2021	04/17/2034
88240T-AA-9.	ERCOTT 2022 A1 - ABS			4	1.A FE	1,173,983	94,6190	1,110,827	1,174,000	1,174,283	0	300	0	0	4.265	4.257	MON	27,261	0	06/08/2022	08/01/2036
89179X-AL-9.	TPAT 2021-SL1 A2 - ABS			4	1.A FE	1,342,297	99,0629	1,342,297	1,342,297	1,349,106	0	6,809	0	0	5.053	3.903	MON	2,261	31,307	08/09/2021	11/21/2061
89531F-AL-1.	TREST 171R A1R - CDO			4	1.A FE	1,000,000	97,8362	978,362	1,000,000	1,000,000	0	0	0	0	5.348	5.355	JAJO	10,103	21,103	03/01/2021	04/25/2032
89531F-AN-7.	TREST 171R A2R - CDO			4	1.C FE	500,000	95,5205	477,603	500,000	500,000	0	0	0	0	5.808	5.819	JAJO	5,486	12,884	03/01/2021	04/25/2032
89532T-AJ-5.	TREST 3 C - CDO			4	1.F FE	501,105	95,0070	475,035	500,000	500,878	0	(103)	0	0	6.493	6.514	JAJO	6,583	16,698	08/05/2021	01/20/2033
89532T-AL-0.	TREST 3 D - CDO			4	2.C FE	251,000	93,6639	234,160	250,000	250,669	0	(62)	0	0	7.493	7.518	JAJO	3,798	10,883	01/29/2021	01/20/2033
89625B-AJ-2.	CAVU 222 D - CDO			4,5	2.C FE	482,500	96,5000	482,500	500,000	482,562	0	62	0	0	10.345	10.997	JAJO	2,443	0	11/14/2022	01/20/2036
89641J-AU-0.	TRNTS 1X CRR - CDO			4	1.F FE	1,800,000	94,5370	1,701,665	1,800,000	1,800,000	0	0	0	0	6.493	6.580	JAJO	23,698	60,111	07/15/2021	01/20/2032
90345W-AD-6.	CERTIFICATES SER			1.	3.B FE	390,935	90,5000	349,716	386,426	349,716	(34,688)	(169)	0	0	4.625	4.551	JD	1,390	17,872	11/01/2013	12/03/2026
90931E-AA-2.	UAL A - ABS			1.	2.C FE	499,129	83,7500	388,990	464,466	489,981	0	(1,481)	0	0	4.550	3.557	FA	7,397	21,133	07/30/2019	08/25/2033
92329Y-AL-0.	VENTR XVII ARR - CDO			2	1.A FE	1,025,142	99,5959	1,020,999	1,025,142	1,025,475	0	334	0	0	4.959	5.611	JAJO	10,733	19,559	04/02/2018	04/15/2027
92330M-AL-3.	VENTR XXI AR - CDO			4	1.A FE	132,356	99,9613	132,305	132,356	132,392	0	36	0	0	4.959	4.694	JAJO	1,386	2,525	10/04/2017	07/15/2027
92330W-BJ-5.	VENTR XXIV ARR - CDO			4	1.A FE	838,787	98,5335	826,487	838,787	838,824	0	37	0	0	5.143	5.691	JAJO	8,747	16,530	03/05/2021	10/20/2028
92331E-AF-3.	VENTR XXIX AR - CDO			4	1.A FE	2,000,000	97,9280	1,958,560	2,000,000	2,000,000	0	0	0	0	5.640	5.636	FMAN	14,726	45,388	02/24/2021	09/07/2030
92331L-BC-3.	VENTR 27R AR - CDO			4	1.A FE	2,498,242	97,4510	2,434,562	2,498,242	2,498,242	0	0	0	0	5.293	5.448	JAJO	26,812	53,034	02/04/2021	07/20/2030
92331M-AE-8.	VENTR 26R AR - CDO			4	1.A FE	1,932,751	98,5899	1,905,497	1,932,751	1,932,751	0	0	0	0	5.343	5.422	JAJO	20,939	42,009	01/12/2021	01/20/2029
92332N-AS-4.	VENTR 38R A1R - CDO			4	1.A FE	2,400,000	98,3028	2,359,268	2,400,000	2,400,000	0	0	0	0	5.575	5.961	JAJO	23,042	54,534	11/05/2021	07/30/2032
929160-AF-9.	VOYA 2017-4 C2 - CDO			4	1.F FE	1,000,000	91,5508	915,508	1,000,000	1,000,000	0	0	0	0	5.829	3.597	JAJO	12,306	27,949	10/30/2017	10/15/2030
92920L-AE-7.	VOYA 224 C - CDO			4,5	1.F FE	1,000,000	100,0000	1,000,000	1,000,000	1,000,000	0	0	0	0	8.449	8.495	JAJO	7,510	0	10/18/2022	10/20/2033
94354K-AA-8.	WAAV 2019-1 A - ABS			4	2.A FE	810,462	75,0073	607,933	810,497	810,365	0	22	0	0	3.597	3.629	MON	1,296	29,154	09/30/2019	09/15/2044
94949L-AL-4.	WELF 2016-2 A1R - CDO			4	1.A FE	646,209	98,8750	638,939	646,209	646,353	0	143	0	0	5.383	5.441	JAJO	7,053	14,308	10/26/2018	10/20/2028
94951D-AA-1.	WELF 2018-3 A1A - CDO			4	1.A FE	750,000	97,8883	734,162	750,000	750,000	0	0	0	0	5.493	5.571	JAJO	8,353	17,442	11/16/2018	01/20/2032
96467F-AQ-3.	WBOX I CR - CDO			4	2.C FE	250,000	93,7176	234,294	250,000	250,000	0	0	0	0	7.375	7.889	JAJO	3,534	10,459	08/17/2021	07/26/2032
96467H-AJ-5.	WBOX III D - CDO			4	2.C FE	750,000	93,5938	701,954													

ANNUAL STATEMENT FOR THE YEAR 2022 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 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3.C FE	461,954	86,8300	375,974	433,000	375,974	(63,479)	(6,847)	0	0	7.500	5.849	JD	1,804	32,475	08/13/2018	12/29/2049
25746U-DM-8	DOMINION ENERGY INC HARTFORD FINANCIAL SERVICES			2	2.C FE	495,000	84,1250	416,419	495,000	495,000	0	0	0	0	4.350	4.350	AO	4,546	18,305	12/01/2021	12/29/2049
416515-BC-7	GROUP INC			2	2.B FE	276,739	82,8295	242,690	293,000	277,943	0	302	0	0	6.731	7.216	FMAN	2,575	10,021	08/10/2018	02/12/2067
44965T-AA-5	ILFC E-CAPITAL TRUST I			1,2	3.A FE	389,615	61,7500	458,185	742,000	386,780	(4,186)	7,355	0	0	6.288	12,170	MJSD	1,426	30,304	10/20/2022	12/21/2065
44965U-AA-2	ILFC E-CAPITAL TRUST II			2	3.A FE	40,000	67,0000	67,000	100,000	40,196	0	104	0	0	6.538	16,525	MJSD	200	4,652	01/13/2020	12/21/2065
48128B-AG-6	JPMORGAN CHASE & CO			2,5	2.B FE	148,000	88,1250	130,425	148,000	148,000	0	0	0	0	4.600	4.600	FA	2,837	6,808	01/15/2020	12/31/2049
534187-BN-8	LINCOLN NATIONAL CORP			2	2.C FE	482,778	76,0017	414,209	545,000	483,686	0	686	0	0	7.007	8,043	FMAN	4,774	19,986	01/20/2022	05/17/2066
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	207,500	97,5000	195,000	200,000	202,185	0	(1,356)	0	0	7.500	6.722	MJSD	167	15,000	08/14/2018	12/31/2049
65559C-AD-3	NORDEA BANK ABP		C	2	2.B FE	355,000	77,2380	274,195	355,000	355,000	0	0	0	0	3.750	3.750	MS	4,438	13,313	08/24/2021	12/29/2049
86614Z-AA-0	SUMMIT MIDSTREAM PARTNERS LP			2	6 FE	4,024	74,5000	208,600	280,000	8,130	0	451	0	0	12.199	250,000	JD	14,913	0	08/08/2018	12/31/2049
92840M-AC-6	VISTRA CORP			2	3.C FE	1,008,750	91,7500	917,500	1,000,000	917,500	(89,867)	(1,383)	0	0	7.000	6.783	JD	3,111	70,972	01/18/2022	12/29/2049
H72108-HG-3	UBS AG		D		2.A FE	442,000	98,4460	393,784	400,000	416,595	0	(11,915)	0	0	5.125	2,013	MAY	12,869	20,500	11/02/2020	05/15/2024
1219999999	- Bonds - Hybrid Securities - Issuer Obligations					4,951,358	XXX	4,616,081	5,631,000	4,629,090	(275,432)	(12,603)	0	0	XXX	XXX	XXX	63,506	293,586	XXX	XXX
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					4,951,358	XXX	4,616,081	5,631,000	4,629,090	(275,432)	(12,603)	0	0	XXX	XXX	XXX	63,506	293,586	XXX	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
07014Q-AN-1	VR GREAT OUTDOORS GR 3.750% 3/06/28			5	4.A FE	266,486	95,8750	258,408	269,526	258,408	(8,570)	512	0	0	0.000	0.183	N/A	0	25,092	03/12/2021	03/06/2028
25277B-AE-8	Diamond Sports Group 1st Priority T/L (S)			5	5.A FE	96,134	94,4170	90,766	96,134	90,766	(5,367)	0	0	0	0.000	0.000	N/A	0	6,265	03/09/2022	05/19/2026
LX1687-59-4	WEST CORP TERM LOAN			5	4.B FE	1,549,566	91,8750	1,595,811	1,736,937	1,567,458	(33,466)	67,513	0	0	0.000	4,018	N/A	0	70,498	06/16/2021	10/10/2024
LX1727-02-8	WEST CORP 4.5 TERM LOAN CLEAR CHANNEL OUTDOOR			5	4.B FE	217,152	91,7880	203,862	222,100	203,862	(8,262)	1,783	0	0	0.000	0.812	N/A	0	4,275	03/24/2021	10/10/2024
LX1821-54-0	HOLDINGS INC. TERM			5	4.C FE	151,529	90,8210	138,311	152,290	138,311	(11,751)	6	0	0	0.000	0.139	N/A	0	3,274	09/03/2019	08/07/2026
LX1900-26-0	AVAYA INC 4.4005			5	5.B FE	83,216	33,3210	83,216	249,740	83,216	0	547	163,813	0	0.000	22,389	N/A	0	4,068	09/30/2020	12/15/2027
LX1927-80-0	AVAYA TERM LOAN			5	5.C FE	33,700	33,7000	33,700	100,000	33,700	150	0	66,300	0	0.000	22,156	N/A	0	3,016	03/02/2021	12/15/2027
LX1931-48-9	EG AMER LLC TERM LOAN			5	4.C FE	120,309	93,2500	135,490	145,297	126,194	0	5,987	0	0	0.000	4,392	N/A	0	9,222	05/26/2021	03/31/2026
LX1959-84-5	SKILLSOFT US CORP TERM LOAN			5	4.C FE	533,844	83,0000	450,209	542,421	450,209	(84,820)	1,185	0	0	0.000	0.248	N/A	0	33,198	03/25/2022	07/14/2028
LX1963-95-3	ASURION LLC BANK LOAN INTRAWEST RESORTS (ALTERRA)			5	4.C FE	479,584	77,2860	374,837	485,000	374,837	(105,514)	767	0	0	0.000	0.159	N/A	0	34,847	08/10/2021	01/22/2029
LX1966-45-1	TL SWF HOLDINGS I CORP. DTD			5	4.C FE	283,130	98,5630	278,436	282,495	278,436	(3,258)	(100)	0	0	0.000	(0.034)	N/A	0	12,961	08/02/2019	08/17/2028
LX1982-15-1	10/06/21 09/17/			5	4.C FE	637,248	81,4500	522,726	641,775	522,726	(114,858)	693	0	0	4.000	4.176	N/A	0	30,599	01/04/2022	09/17/2028
LX1983-84-5	XPLORNET COMMS INC TERM LOAN			5	4.C FE	579,466	77,3330	450,370	582,378	450,370	(129,527)	451	0	0	0.000	0.074	N/A	0	29,511	10/21/2021	10/02/2028
1829999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired					5,031,362	XXX	4,616,142	5,506,093	4,578,493	(505,241)	79,343	230,113	0	XXX	XXX	XXX	0	266,826	XXX	XXX
1909999999	- Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans					5,031,362	XXX	4,616,142	5,506,093	4,578,493	(505,241)	79,343	230,113	0	XXX	XXX	XXX	0	266,826	XXX	XXX
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					2,284,482,023	XXX	2,100,627,124	2,297,288,116	2,248,909,824	(31,646,252)	256,317	5,317,392	0	XXX	XXX	XXX	16,639,231	52,525,422	XXX	XXX
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					309,557,422	XXX	276,432,535	315,979,024	307,927,298	(1,102,789)	153,628	2,199,727	0	XXX	XXX	XXX	758,598	7,482,823	XXX	XXX
2439999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					212,132,265	XXX	183,473,813	187,260,596	200,328,865	(244,442)	(2,513,899)	0	0	XXX	XXX	XXX	776,600	9,478,930	XXX	XXX
2449999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					243,612,279	XXX	229,033,765	244,552,935	243,506,404	(44,886)	36,725	0	0	XXX	XXX	XXX	2,097,904	5,990,266	XXX	XXX
2479999999	- Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans					5,031,362	XXX	4,616,142	5,506,093	4,578,493	(505,241)	79,343	230,113	0	XXX	XXX	XXX	0	266,826	XXX	XXX
2509999999 Total Bonds						3,054,815,351	XXX	2,794,183,379	3,050,586,764	3,005,250,884	(33,543,609)	(1,987,886)	7,747,233	0	XXX	XXX	XXX	20,272,334	75,744,267	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Horizon Healthcare Services, Inc.

1.

Line		Number/Book/Adjusted Carrying Value by NAIC Designation Category Footnote:												
1A	1A	\$ 1,780,226,291	1B	\$ 22,832,890	1C	\$ 46,545,592	1D	\$ 38,182,207	1E	\$ 61,582,918	1F	\$ 165,941,500	1G	\$ 190,088,528
1B	2A	\$ 119,296,565	2B	\$ 149,573,092	2C	\$ 158,023,902								
1C	3A	\$ 33,584,843	3B	\$ 44,808,533	3C	\$ 64,720,165								
1D	4A	\$ 39,608,133	4B	\$ 44,980,612	4C	\$ 29,538,619								
1E	5A	\$ 8,671,826	5B	\$ 1,542,749	5C	\$ 319,780								
1F	6	\$ 2,021,139												

ANNUAL STATEMENT FOR THE YEAR 2022 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 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		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) - Publicly Traded																	
000900-10-3	ADT ORD.			21,597,000	195,885	9,070	195,885	148,142	795	1,512	0	47,742	0	47,742	0	05/02/2022	XXX
007371-10-3	ADTALEM GLOBAL EDUCATION ORD.			1,995,000	70,823	35,500	70,823	59,153	0	0	0	11,670	0	11,670	0	05/02/2022	XXX
055610-20-1	BOK FINANCIAL ORD.			1,932,000	200,522	103,790	200,522	162,226	3,091	0	0	38,297	0	38,297	0	05/02/2022	XXX
05577W-20-0	BRP SUB VOT ORD.			5,789,000	441,065	103,230	441,065	463,763	684	1,683	0	70,352	0	70,352	(137,421)	08/06/2021	XXX
103304-10-1	BOYD GAMING ORD.			1,977,000	107,806	54,530	107,806	118,552	297	0	0	(10,747)	0	(10,747)	0	06/15/2022	XXX
104674-10-6	BRADY NONVOTING CL A ORD.			1,107,000	52,140	47,100	52,140	50,094	0	0	0	2,046	0	2,046	0	05/02/2022	XXX
109696-10-4	BRINK'S ORD.			5,024,000	269,839	53,710	269,839	297,405	3,014	0	0	(27,566)	0	(27,566)	0	05/02/2022	XXX
159864-10-7	CHRLS RIVER LABS ORD.			510,000	111,129	217,900	111,129	109,589	0	0	0	1,540	0	1,540	0	09/23/2022	XXX
19239C-10-6	COGECO COMMUNICATIONS SUB VTG ORD.			7,963,000	451,309	76,790	451,309	559,041	12,839	0	0	95,700	143,862	(48,162)	(143,611)	05/27/2022	XXX
29415F-10-4	ENVISTA HOLDINGS ORD.			4,179,000	140,707	33,670	140,707	166,704	0	0	0	(25,997)	0	(25,997)	0	05/02/2022	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL ORD.			3,616,000	189,261	52,340	189,261	212,427	5,605	0	0	(23,165)	0	(23,165)	0	05/02/2022	XXX
368736-10-4	GENERAC HOLDINGS ORD.			841,000	84,655	100,660	84,655	101,538	0	0	0	(16,882)	0	(16,882)	0	12/28/2022	XXX
371901-10-9	GENTEX ORD.			7,881,000	214,915	27,270	214,915	229,184	1,794	0	0	(14,270)	0	(14,270)	0	09/23/2022	XXX
375916-10-3	GILDAN ACTIVEWEAR A ORD.			19,292,000	527,971	37,080	527,971	577,152	483	5,427	0	(21,630)	0	(21,630)	(27,552)	08/19/2022	XXX
404609-10-9	HACKETT GROUP ORD.			2,547,000	51,882	20,370	51,882	50,767	244	0	0	1,116	0	1,116	0	12/30/2022	XXX
440327-10-4	HORACE MANN EDUCATORS ORD.			1,355,000	50,636	37,370	50,636	54,308	0	1,301	0	(3,671)	0	(3,671)	0	05/02/2022	XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD.			6,112,000	203,591	33,310	203,591	197,722	5,899	0	0	5,869	0	5,869	0	06/15/2022	XXX
48020Q-10-7	JONES LANG LASALLE ORD.			1,115,000	177,698	159,370	177,698	246,859	0	0	0	(69,161)	0	(69,161)	0	05/02/2022	XXX
489170-10-0	KENNAMETAL ORD.			9,706,000	233,526	24,060	233,526	252,576	5,824	0	0	(19,050)	0	(19,050)	0	05/02/2022	XXX
49926D-10-9	KNOWLES ORD.			8,888,000	145,941	16,420	145,941	159,100	0	0	0	(13,159)	0	(13,159)	0	12/28/2022	XXX
500643-20-0	KORN FERRY ORD.			3,143,000	159,099	50,620	159,099	195,571	471	943	0	(36,473)	0	(36,473)	0	05/02/2022	XXX
527064-10-9	LES LIES ORD.			7,123,000	86,972	12,210	86,972	91,241	0	0	0	(4,269)	0	(4,269)	0	12/28/2022	XXX
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS ORD.			25,414,000	195,688	7,700	195,688	205,538	0	0	0	(9,850)	73,673	(83,524)	0	12/29/2022	XXX
537008-10-4	LITTELFUSE ORD.			842,000	185,408	220,200	185,408	196,059	0	1,457	0	(10,651)	0	(10,651)	0	05/02/2022	XXX
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD.			691,000	126,681	183,330	126,681	112,177	0	4,837	0	14,504	0	14,504	0	05/02/2022	XXX
55826T-10-2	MADISON SQUARE GARDEN ENTER CL A ORD.			3,981,000	179,026	44,970	179,026	179,026	0	0	0	0	113,810	(113,810)	0	05/02/2022	XXX
577081-10-2	MATTEL ORD.			12,774,000	227,888	17,840	227,888	312,139	0	0	0	(84,251)	0	(84,251)	0	05/02/2022	XXX
591520-20-0	METHODE ELECTRONICS ORD.			1,293,000	57,370	44,370	57,370	57,994	0	362	0	(624)	0	(624)	0	05/02/2022	XXX
596278-10-1	MIDDLEBY ORD.			1,137,000	152,244	133,900	152,244	171,548	0	0	0	(19,304)	0	(19,304)	0	12/14/2022	XXX
608190-10-4	MOHAWK INDUSTRIES ORD.			1,218,000	124,504	102,220	124,504	176,043	0	0	0	(51,539)	0	(51,539)	0	05/02/2022	XXX
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD.			3,162,000	197,941	62,600	197,941	173,238	0	0	0	24,703	0	24,703	0	09/13/2022	XXX
76118Y-10-4	RESIDEO TECHNOLOGIES ORD.			11,319,000	186,198	16,450	186,198	254,819	0	0	0	(68,622)	0	(68,622)	0	12/16/2022	XXX
783513-20-3	RYANAIR HOLDINGS ORD.			9,800,000	732,648	74,760	732,648	628,968	0	0	0	(27,588)	280,065	(307,653)	0	02/15/2022	XXX
829073-10-5	SIMPSON MANUF ORD.			1,107,000	88,147	116,281	88,147	116,281	0	576	0	(18,134)	0	(18,134)	0	05/02/2022	XXX
833034-10-1	SNAP ON ORD.			403,000	92,081	228,490	92,081	86,669	0	1,797	0	5,412	0	5,412	0	05/02/2022	XXX
858912-10-8	STERICYCLE ORD.			3,237,000	161,494	49,890	161,494	164,742	0	0	0	(3,248)	0	(3,248)	0	05/02/2022	XXX
867224-10-7	SUNCOR ENERGY ORD.			36,170,000	1,146,580	42,950	1,146,580	383,097	0	43,840	0	295,022	0	295,022	121,455	09/17/2021	XXX
87262K-10-5	TMX GROUP ORD.			7,391,000	739,264	135,520	739,264	663,258	0	16,143	0	35,295	0	35,295	(66,715)	02/12/2021	XXX
91879Q-10-9	VAIL RESORTS ORD.			387,000	92,241	238,350	92,241	98,376	739	1,478	0	(6,134)	0	(6,134)	0	05/02/2022	XXX
BAE4KF-F7-7	ULTRA RESOURCES INC.			130,000	0	0	0	0	0	0	0	0	0	0	0	03/31/2021	XXX
D1621F-14-0	CONTINENTAL ORD.			10,114,000	605,928	55,980	605,928	596,323	9,696	0	0	225,364	478,374	(253,009)	(126,432)	06/29/2022	XXX
D35415-10-4	INFINEON TECHNOLOGIES N ORD.			32,380,000	985,187	28,430	985,187	723,598	0	4,531	0	(277,232)	0	(277,232)	(9,375)	11/14/2022	XXX
D5357W-10-3	MERCK ORD.			5,872,000	1,136,814	180,900	1,136,814	861,414	0	8,442	0	(271,485)	0	(271,485)	(47,968)	03/04/2022	XXX
D5565H-10-4	MTU AERO ENGINES HOLDING N ORD.			5,204,000	1,126,117	202,200	1,126,117	1,237,813	8,470	0	0	207,555	69,109	138,447	(72,832)	12/22/2021	XXX
D65111-10-2	RHEINMETALL ORD.			3,649,000	726,555	186,050	726,555	707,173	0	0	0	(672)	0	(672)	20,053	08/17/2022	XXX
D67479-10-7	SIEMENS HEALTHINEERS ORD.			10,276,000	513,907	46,730	513,907	470,273	0	3,819	0	3,819	0	3,819	39,816	11/03/2022	XXX
D9581T-10-0	VONOVIA ORD.			20,274,000	477,773	22,020	477,773	557,527	0	26,252	0	(50,638)	357,311	(407,949)	(79,430)	11/14/2022	XXX
E6282J-12-5	INDITEX ORD.			27,354,000	727,465	24,850	727,465	763,835	0	0	0	176,487	256,374	(79,887)	(79,887)	05/11/2021	XXX
F01764-10-3	AIR LIQUIDE ORD.			7,898,000	1,119,103	132,400	1,119,103	902,781	0	16,344	0	(74,170)	0	(74,170)	(65,531)	02/17/2022	XXX
F49730-10-1	CARGEMINI ORD.			2,986,000	498,357	155,950	498,357	558,246	0	5,761	0	(202,220)	0	(202,220)	(66,269)	06/15/2021	XXX
F72027-10-9	PERNOD RICARD ORD.			4,104,000	807,049	183,750	807,049	772,249	0	13,046	0	(138,742)	0	(138,742)	(48,371)	12/01/2020	XXX
F7629A-10-7	ENGIE ORD.			103,867,000	1,488,190	13,388	1,488,190	1,287,500	69,890	0	0	22,490	0	22,490	(16,451)	05/15/2020	XXX
F9120F-10-6	TELEPERFORMANCE ORD.			3,277,000	781,019	222,700	781,019	943,626	0	0	0	(214,524)	0	(214,524)	51,917	11/15/2022	XXX
F9156M-10-8	THALES ORD.			5,812,000	742,046	119,300	742,046	726,280	0	12,265	0	32,947	0	32,947	(17,181)	03/24/2022	XXX
FHLBNY-00-1	FHLBNY Membership Stocks	RF		6,162,000	616,200	100,000	616,200	616,200	0	0	0	0	0	0	0	04/01/2022	XXX
FHLBST-CK-0	FHLBST Activity-based Stocks	RF		23,014,000	2,301,400	300,000	2,301,400	2,301,400	69,556	0	0	0	0	0	0	10/27/2022	XXX
G03764-13-4	ANGLO AMERICAN ORD.			23,479,000	919,248	32,365	919,248	927,475	0	61,054	0	0	0	61,043	(92,173)	11/04/2022	XXX
G0403H-10-8	ACN CL A ORD.			4,962,000	1,489,295	300,140	1,489,295	928,258	0	10,867	0	(2,084)	0	(2,084)	0	08/09/2019	XXX
G08036-12-4	BARCLAYS ORD.			365,994,000	704,493	1,591	704,493	878,160	0	28,529	0	(79,201)	46,527	(125,728)	(102,720)	10/25/2021	XXX
G12793-10-8	BP ORD.			177,025,000	1,016,985	4,749	1,016,985	918,127	0								

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
654050-10-2	LAZARD CL A ORD		C	6,223,000	215,751	34.670	215,751	207,611	0	9,148	0	8,140	0	8,140	0	05/02/2022	XXX
65784H-10-6	MANCHESTER UNITED CL A ORD		C	5,769,000	134,591	23.330	134,591	80,667	0	519	0	53,924	0	53,924	0	05/02/2022	XXX
666721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		C	15,857,000	194,090	12.240	194,090	269,735	0	0	0	(75,645)	0	(75,645)	0	10/07/2022	XXX
667006-10-7	NVENT ELECTRIC ORD		C	5,223,000	200,929	38.470	200,929	178,616	0	1,828	0	22,313	0	22,313	0	05/02/2022	XXX
672899-10-0	PRUDENTIAL ORD		B	58,509,000	798,026	11.275	798,026	615,897	0	6,507	0	82,011	96,459	(14,448)	(35,596)	11/10/2022	XXX
67493L-10-5	RELX ORD		B	52,974,000	1,471,978	22.970	1,471,978	1,230,858	0	33,237	0	(108,805)	0	(108,805)	(213,634)	11/25/2020	XXX
688473-14-8	S1 GROUP PLC		B	45,153,000	732,749	13.415	732,749	694,298	12,700	14,767	0	(78,756)	0	(78,756)	(88,850)	08/02/2021	XXX
692087-16-5	UNILEVER ORD		B	1,366,477	17,011,000	41.820	17,011,000	1,212,318	0	38,164	0	307,660	231,056	76,604	(77,500)	10/21/2022	XXX
H0010V-10-1	ABB LTD N ORD		B	30,280,000	919,144	28.060	919,144	612,303	0	17,483	0	(230,614)	0	(230,614)	(44,645)	11/14/2019	XXX
H69293-21-7	ROCHE HOLDING PAR		B	4,281,000	1,345,338	290.500	1,345,338	1,651,135	0	0	0	(344,165)	0	(344,165)	38,368	10/26/2022	XXX
J03234-15-0	ASICS ORD		B	35,300,000	784,564	2,914.000	784,564	728,048	4,308	4,012	0	124,042	0	124,042	(48,207)	09/21/2022	XXX
J10038-11-5	DAIKIN INDS ORD		B	4,500,000	693,311	20,200.000	693,311	828,687	0	5,240	0	(178,838)	0	(178,838)	(83,883)	05/30/2022	XXX
J1229F-10-9	DIGITAL GARAGE ORD		B	12,000,000	418,732	4,575.000	418,732	523,627	0	2,636	0	(30,069)	0	(30,069)	(61,293)	06/24/2021	XXX
J12327-10-2	DISCO ORD		B	3,100,000	892,571	37,750.000	892,571	886,403	0	13,452	0	(76,314)	0	(76,314)	(71,573)	06/28/2022	XXX
J20454-11-2	HITACHI ORD		B	10,900,000	556,265	6,691.000	556,265	385,847	0	9,281	0	9,531	0	9,531	(55,025)	11/11/2020	XXX
J22848-10-5	HOYA ORD		B	7,200,000	697,704	12,705.000	697,704	750,375	0	1,988	0	(99,407)	0	(99,407)	46,736	09/28/2022	XXX
J41208-10-9	MATSUKIYOCOCCOKAR ORD		B	21,700,000	1,092,365	6,600.000	1,092,365	944,834	0	10,183	0	399,786	0	399,786	(100,559)	12/07/2021	XXX
J61240-10-7	OLYMPUS CORP ORD		B	47,100,000	844,933	2,352.000	844,933	983,438	0	4,267	0	(19,126)	0	(19,126)	(119,378)	02/18/2022	XXX
J72262-10-8	SHIMANO ORD		B	2,400,000	382,946	20,920.000	382,946	561,195	0	1,422	0	(190,417)	0	(190,417)	(78,835)	07/05/2021	XXX
J7771X-10-9	SMFG ORD		B	22,500,000	807,566	5,296.000	807,566	807,566	0	0	0	0	0	0	34,062	12/21/2022	XXX
J78529-13-8	SUZUKI MOTOR ORD		B	20,700,000	674,317	4,271.000	674,317	723,156	0	12,291	0	(47,344)	0	(47,344)	(63,695)	02/10/2022	XXX
J95732-10-3	YAMAHA ORD		B	21,500,000	806,803	4,920.000	806,803	940,221	0	7,093	0	(54,074)	47,811	(101,884)	(63,514)	09/29/2022	XXX
K0514G-10-1	A P MOLLER MAERSK ORD		B	202,000	454,207	15,620.000	454,207	423,902	0	0	0	8,557	0	8,557	21,747	12/20/2022	XXX
K36628-13-7	CARLSBERG ORD		B	6,715,000	892,408	923.200	892,408	887,702	0	14,398	0	(171,186)	0	(171,186)	(60,048)	05/19/2022	XXX
K9773J-12-8	VESTAS WIND SYSTEMS ORD		B	15,007,000	436,598	202.100	436,598	411,234	0	593	0	149,668	131,950	17,718	(177,458)	06/17/2021	XXX
L5217E-12-0	INTELSAT EMERGENCE S.A		C	1,343,000	1,343	1,000.000	1,343	0	0	0	0	1,343	0	1,343	0	02/23/2022	XXX
M16043-10-7	BANK LEUMI LE IS ORD		B	107,496,000	895,673	29.310	895,673	756,010	0	22,459	0	(151,584)	0	(151,584)	(71,614)	09/15/2022	XXX
N01803-30-8	AKZO NOBEL ORD		B	12,276,000	821,899	62.560	821,899	987,328	0	18,181	0	(70,045)	336,459	(406,505)	(67,853)	04/28/2022	XXX
N22717-10-7	CORE LABORATORIES ORD		C	9,474,000	192,038	20,270	192,038	245,373	0	240	0	(53,335)	1,598	(54,932)	0	05/06/2022	XXX
N5017D-12-2	DSM KON ORD		B	5,457,000	667,521	114.300	667,521	725,525	0	4,297	0	(428,968)	0	(428,968)	(80,765)	05/27/2022	XXX
N90313-10-2	UMG ORD		B	39,012,000	939,807	22.510	939,807	747,794	0	16,434	0	(33,516)	0	(33,516)	5,887	03/10/2022	XXX
N9643A-19-7	WOLTERS KLUWER ORD		B	8,106,000	848,072	57.760	848,072	576,310	0	4,270	0	(66,868)	0	(66,868)	(62,425)	08/09/2019	XXX
P73684-11-3	ONESPAWORLD HOLDINGS ORD		C	37,271,000	347,738	9.330	347,738	377,762	0	0	0	(30,023)	0	(30,023)	0	07/08/2022	XXX
R2R90R-10-3	EQUINOR ORD		B	9,706,000	348,550	351.800	348,550	138,541	0	12,348	0	106,008	0	106,008	(8,768)	02/18/2020	XXX
T3679P-11-5	ENEL ORD		B	131,743,000	709,187	5.030	709,187	757,617	0	43,032	0	135,579	394,887	(259,308)	(91,722)	03/06/2020	XXX
W74857-16-5	SANDVIK ORD		B	39,037,000	706,640	188.400	706,640	831,123	0	0	0	10,447	0	10,447	(134,930)	02/17/2021	XXX
X3078L-10-8	GALP ENERGIA-NOM ORD		B	63,749,000	860,307	12.610	860,307	704,002	0	21,502	0	282,953	0	282,953	(38,039)	09/21/2021	XXX
X558V1-10-5	NORDEA BANK ORD		B	79,877,000	857,113	111.680	857,113	602,554	0	33,999	0	(15,145)	0	(15,145)	(37,941)	05/17/2022	XXX
Y0606D-10-2	BANDA1 NAMCO HLD ORD		B	10,600,000	672,171	8,314.000	672,171	823,025	0	14,128	0	(44,946)	0	(44,946)	(97,364)	02/04/2022	XXX
Y20246-10-7	DBS GROUP HOLDINGS ORD		B	36,100,000	913,951	33.920	913,951	665,057	0	35,285	0	36,195	0	36,195	4,850	08/19/2022	XXX
5019999999	- Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				59,541,787	XXX	59,541,787	56,732,790	25,378	989,611	0	(1,621,505)	3,099,717	(4,721,222)	(3,101,321)	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																	
000000-00-0	BCS FINANCIAL CORPORATION			38,560,000	0	0.000	0	0	0	0	0	0	0	0	0	10/28/1985	XXX
21032#-10-4	CONSORTIUM HEALTH PLANS INC			750,000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/1999	XXX
5029999999	- Industrial and Miscellaneous (Unaffiliated) - Other				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5109999999	- Subtotals - Industrial and Miscellaneous (Unaffiliated)				59,541,788	XXX	59,541,788	56,732,790	25,378	989,611	0	(1,621,505)	3,099,717	(4,721,222)	(3,101,321)	XXX	XXX
Mutual Funds - Designation Not Assigned by SVO																	
00170R-72-9	AMG TIMSSQUARESCG Z			527,378,361	5,484,735	10.400	5,484,735	6,803,830	0	341,639	0	(1,955,856)	341,751	(2,297,607)	0	12/15/2022	
02368A-20-8	AM BEACON-LCV R5			36,146,366	863,537	23.890	863,537	923,198	0	90,807	0	(101,896)	31,488	(133,384)	0	12/29/2022	
24610B-81-8	DELAWARE SMCP VAL R6			1,991,788	136,617	68.590	136,617	143,358	0	5,856	0	(18,226)	0	(18,226)	0	12/29/2022	
315794-69-3	FIDELITY FREEDOM 2060 K			1,282,608	14,122	11.010	14,122	17,779	0	1,238	0	(3,519)	0	(3,519)	0	12/29/2022	
315794-71-9	FIDELITY FREEDOM 2055 K			3,028,077	36,246	11.970	36,246	45,271	0	3,491	0	(8,560)	0	(8,560)	0	12/29/2022	
315794-72-7	FIDELITY FREEDOM 2050 K			7,685,986	79,319	10.320	79,319	99,845	0	8,202	0	(21,976)	0	(21,976)	0	12/29/2022	
315794-73-5	FIDELITY FREEDOM 2045 K			15,079,782	153,814	10.200	153,814	193,482	0	14,686	0	(41,970)	0	(41,970)	0	12/29/2022	
315794-74-3	FIDELITY FREEDOM 2040 K			58,921,239	524,399	8.900	524,399	633,599	0	54,852	0	(154,767)	0	(154,767)	0	12/29/2022	
315794-75-0	FIDELITY FREEDOM 2035 K			227,078,609	2,854,378	12.570	2,854,378	3,508,909	0	276,520	0	(810,014)	0	(810,014)	0	12/29/2022	
315794-76-8	FIDELITY FREEDOM 2030 K			520,400,011	7,608,248	14.620	7,608,248	9,456,979	0	626,514	0	(1,858,323)	0	(1,858,323)	0	12/29/2022	
315794-77-6	FIDELITY FREEDOM 2025 K			478,312,482	5,596,256	11.700	5,596,256	7,262,863	0	486,681	0	(1,528,070)	0	(1,528,070)	0	12/29/2022	
315794-78-4	FIDELITY FREEDOM 2020 K			163,268,898	2,081,678	12.750	2,081,678	2,669,963	0	185,005	0	(563,085)					

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18 NAIC Designation, NAIC Designation Modifier and SVO Administrat ive Symbol
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
315911-72-7	FIDELITY INTERNATIONAL IX			24,090,461	992,286	41.190	992,286	1,036,391	0	25,058	0	(42,009)	71,578	(113,587)	0	12/29/2022	XXX
315911-74-3	FIDELITY EXTENDED MKT IX			12,608,090	794,562	63.020	794,562	851,519	0	14,394	0	(46,628)	218,962	(265,791)	0	12/29/2022	XXX
315911-75-0	FIDELITY 500 INDEX FUND			34,669,099	4,615,150	133.120	4,615,150	4,572,294	0	71,802	0	(955,715)	0	(955,715)	0	12/29/2022	XXX
316071-70-3	FIDELITY CONTRAFUND K			180,489,894	2,189,342	12.130	2,189,342	2,729,087	0	229,540	0	(704,258)	281,890	(986,147)	0	12/29/2022	XXX
316128-65-1	FIDELITY EQUITY-INC K			12,992,361	827,354	63.680	827,354	848,603	0	33,044	0	(30,350)	34,026	(64,376)	0	12/29/2022	XXX
316138-20-5	FIDELITY REAL ESTATE			15,567,632	581,140	37.330	581,140	684,397	0	54,224	0	(227,647)	0	(227,648)	0	12/29/2022	XXX
316146-35-6	FIDELITY US BOND INDEX			270,463,915	2,753,323	10.180	2,753,323	3,097,329	0	46,137	0	(344,007)	0	(344,007)	0	12/30/2022	XXX
316146-40-6	FIDELITY HIGH INCOME			75,252,662	547,839	7.280	547,839	607,206	2,384	26,207	0	(64,142)	29,259	(93,401)	0	12/30/2022	XXX
316345-60-2	FIDELITY BALANCED K			49,797,002	1,141,347	22.920	1,141,347	1,318,500	0	82,275	0	(260,761)	42,373	(303,133)	0	12/29/2022	XXX
31635T-10-4	FIDELITY INFL PROT BD IX			73,867,515	666,285	9.020	666,285	763,337	0	54,217	0	(95,871)	47,527	(143,398)	0	12/30/2022	XXX
416529-80-8	HARTFD:SM CAP GRO Y			14,835,934	627,708	42.310	627,708	654,012	0	0	0	(35,199)	195,552	(230,751)	0	12/29/2022	XXX
55273W-47-5	MFS MID CAP VALUE R6			13,305,939	374,163	28.120	374,163	363,956	0	19,184	0	(41,840)	3,709	(45,549)	0	12/29/2022	XXX
57630A-59-2	MASSMUTUAL S:WCG I			42,821,490	748,091	17.470	748,091	885,058	0	97,820	0	(92,399)	210,785	(303,184)	0	12/29/2022	XXX
63872R-57-4	NATIXIS:CORE + N			67,295,840	771,883	11.470	771,883	804,486	0	23,503	0	(15,195)	101,173	(116,368)	0	12/29/2022	XXX
641233-20-0	NEUBERGER GENESIS INST			24,420,480	1,329,939	54.460	1,329,939	1,517,751	0	132,297	0	(306,731)	61,243	(367,974)	0	12/29/2022	XXX
5329999999	Mutual Funds - Designation Not Assigned by SVO				47,519,294	XXX	47,519,294	56,040,855	2,384	3,104,954	0	(11,025,081)	1,778,342	(12,803,424)	0	XXX	XXX
5409999999	Subtotals - Mutual Funds				47,519,294	XXX	47,519,294	56,040,855	2,384	3,104,954	0	(11,025,081)	1,778,342	(12,803,424)	0	XXX	XXX
Exchange Traded Funds																	
464287-62-2	ISHARES:RUSS 1000 ETF			484,697,000	101,951,167	210.340	101,951,167	85,639,239	0	1,594,724	0	(33,164,935)	0	(33,164,935)	0	01/11/2021	XXX
5819999999	Exchange Traded Funds				101,951,167	XXX	101,951,167	85,639,239	0	1,594,724	0	(33,164,935)	0	(33,164,935)	0	XXX	XXX
Parent, Subsidiaries and Affiliates - Publicly Traded																	
29373@-10-6	3 Penn Plaza Prop Hldgs Urban Renewa			1,000,000	132,519,772	100.000	132,519,772	0	0	0	0	7,866,048	0	7,866,048	0	01/01/1995	XXX
29385@-10-2	ENTERPRISE PROPERTY HOLDINGS			1,000,000	26,873,356	100.000	26,873,356	0	0	0	0	2,305,974	0	2,305,974	0	12/15/2004	XXX
44042#-10-4	HORIZON HEALTHCARE PLAN HOLDING			2,500,000	0	100.000	0	0	0	0	0	0	0	0	0		XXX
5919999999	Parent, Subsidiaries and Affiliates - Publicly Traded				159,393,128	XXX	159,393,128	0	0	0	0	10,172,022	0	10,172,022	0	XXX	XXX
5979999999	Subtotals - Parent, Subsidiaries and Affiliates				159,393,128	XXX	159,393,128	0	0	0	0	10,172,022	0	10,172,022	0	XXX	XXX
5989999999 Total Common Stocks					368,405,377	XXX	368,405,377	198,412,884	27,762	5,689,289	0	(35,639,499)	4,878,060	(40,517,559)	(3,101,321)	XXX	XXX
5999999999 Total Preferred and Common Stocks					368,916,604	XXX	368,916,604	198,997,668	27,762	5,715,495	0	(35,723,602)	4,878,060	(40,601,661)	(3,101,321)	XXX	XXX

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

ANNUAL STATEMENT FOR THE YEAR 2022 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								
36179W-2V-9	G2 MA7988 - RMBS		05/26/2022	DAIWA BANK	XXX	483,920	499,188	.874
36179W-ND-6	G2 MA7588 - RMBS		02/11/2022	WELLS FARGO SECURITIES LLC	XXX	674,408	695,714	.812
36179W-TY-4	G2 MA7767 - RMBS		12/30/2022	WELLS FARGO SECURITIES LLC	XXX	1,068,742	1,223,181	1.869
36179X-HW-9	G2 MA8345 - RMBS		09/30/2022	Citigroup (SSB)	XXX	911,745	999,900	1.847
36179X-HX-7	G2 MA8346 - RMBS		10/18/2022	NOMURA SECURITIES/FIXED INCOME	XXX	460,003	500,000	1.108
38383P-NA-5	GNR 2022-051 SC - CMO/RMBS		09/06/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	11,500	0	.379
38383R-WA-1	GNR 2022-078 MS - CMO/RMBS		09/02/2022	BMO Capital Markets	XXX	9,810	0	.332
38383T-2H-5	GNR 2022-126 CS - CMO/RMBS		09/06/2022	BMO Capital Markets	XXX	10,397	0	.498
912810-TC-2	UNITED STATES TREASURY		03/15/2022	Various	XXX	1,450,344	1,520,000	7.513
912810-TF-5	UNITED STATES TREASURY		03/24/2022	NOMURA SECS	XXX	167,667	175,000	.436
912810-TJ-7	UNITED STATES TREASURY		09/30/2022	Merrill Lynch	XXX	388,301	450,000	1.798
912810-TK-4	UNITED STATES TREASURY		10/31/2022	BNP Paribas	XXX	1,125,008	1,300,000	9.300
912810-TW-0	UNITED STATES TREASURY		12/19/2022	MORGAN STANLEY & CO. LLC	XXX	1,328,336	1,300,000	5.028
912828-Z7-8	UNITED STATES TREASURY		02/03/2022	Merrill Lynch	XXX	4,958,008	5,000,000	.829
91282C-DJ-7	UNITED STATES TREASURY		02/04/2022	BARCLAY INVESTMENTS, INC.	XXX	12,842,429	13,500,000	43.073
91282C-DK-4	UNITED STATES TREASURY		06/22/2022	Various	XXX	378,842	405,000	.789
91282C-DL-2	UNITED STATES TREASURY		07/19/2022	Various	XXX	276,739	305,000	.599
91282C-DN-8	UNITED STATES TREASURY		01/07/2022	Bank of America	XXX	1,343,725	1,350,000	.964
91282C-DQ-1	UNITED STATES TREASURY		01/18/2022	BARCLAYS CAPITAL INC.	XXX	481,061	490,000	.321
91282C-DS-7	UNITED STATES TREASURY		02/10/2022	WELLS FARGO SECURITIES LLC	XXX	71,218,916	72,450,000	60.792
91282C-DW-8	UNITED STATES TREASURY		01/31/2022	DEUTSCHE BANK SECURITIES, INC.	XXX	1,400,109	1,400,000	.68
91282C-DY-4	UNITED STATES TREASURY		04/05/2022	Various	XXX	5,005,480	5,200,000	9.686
91282C-DZ-1	UNITED STATES TREASURY		03/01/2022	Various	XXX	65,562,851	65,580,000	40.183
91282C-EA-5	UNITED STATES TREASURY		03/18/2022	BANC OF AMERICA/FIXED INCOME	XXX	21,960,514	22,150,000	18.960
91282C-ED-9	UNITED STATES TREASURY		03/18/2022	BANC OF AMERICA/FIXED INCOME	XXX	32,130,566	32,500,000	9.273
91282C-EE-7	UNITED STATES TREASURY		04/26/2022	Various	XXX	13,608,551	13,900,000	15.425
91282C-EK-3	UNITED STATES TREASURY		05/05/2022	Various	XXX	14,383,988	14,440,000	5.371
91282C-EP-2	UNITED STATES TREASURY		08/01/2022	Various	XXX	74,192,890	75,060,000	165.057
91282C-FF-3	UNITED STATES TREASURY		09/01/2022	Various	XXX	2,686,597	2,735,000	1.029
91282C-FL-0	UNITED STATES TREASURY		10/03/2022	Various	XXX	4,211,811	4,210,000	1.356
91282C-FM-8	UNITED STATES TREASURY		10/04/2022	Various	XXX	3,839,196	3,800,000	1.907
91282C-FU-0	UNITED STATES TREASURY		10/31/2022	Various	XXX	2,372,453	2,380,000	.271
91282C-FV-8	UNITED STATES TREASURY		12/27/2022	Various	XXX	4,360,896	4,200,000	12.284
0109999999	Bonds - U.S. Governments					345,305,802	349,717,983	420.030
Bonds - All Other Governments								
P7808B-AA-5	PETROLEOS DEL PERU PETROPERU SA	D	04/13/2022	Jefferies	XXX	238,815	270,000	4.239
0309999999	Bonds - All Other Governments					238,815	270,000	4.239
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
452151-LF-8	ILLINOIS ST.		07/12/2022	Various	XXX	1,297,839	1,300,000	7.636
452152-GS-4	ILLINOIS ST.		03/01/2022	PAINEWEBBER NEW YORK	XXX	727,911	600,000	4.880
0509999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					2,025,750	1,900,000	12.515
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010869-JG-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	J P MORGAN SECURITIES	XXX	152,562	490,000	.0
010869-JL-0	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		07/01/2022	JP MORGAN	XXX	170,000	170,000	.0
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV		06/16/2022	RAYMOND JAMES & ASSOCIATES INC.	XXX	369,281	325,000	7.132
052398-GZ-1	AUSTIN TEX ARPT SYS REV		07/11/2022	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	522,760	500,000	4.028
072024-XZ-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		06/16/2022	PERSHING DIV OF DLJ SEC LNDING	XXX	507,131	630,000	3.868
09182R-AR-2	BLACK BELT ENERGY GAS DIST ALA GAS PREPA		09/20/2022	MIDDLEGATE SECURITIES	XXX	139,650	140,000	1.727
12008E-SZ-0	BUILD NYC RESOURCE CORP N Y REV		07/08/2022	RBCMK	XXX	379,905	375,000	.0
14054C-CB-3	CAPITAL TR AGY FLA EDL FACS REV		07/06/2022	Morgan Stanley Senior Funding	XXX	387,580	385,000	1.230
25483V-XM-1	DISTRICT COLUMBIA REV		07/08/2022	Wells Fargo	XXX	159,586	200,000	1.926
3132DM-3V-9	FH SD0815 - RMBS		04/07/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	485,860	500,000	.500
3132DM-4T-9	FH SD0834 - RMBS		03/02/2022	CitiGroup	XXX	3,382,084	3,268,701	4.131
3132DM-5S-0	FH SD0857 - RMBS		03/23/2022	Morgan Stanley	XXX	743,400	774,028	1.290
3132DM-5T-8	FH SD0858 - RMBS		03/23/2022	CitiGroup	XXX	647,570	671,710	1.120
3132DM-6A-8	FH SD0865 - RMBS		03/30/2022	CitiGroup	XXX	872,330	869,951	2.537
3132DN-A6-0	FH SD0929 - RMBS		04/06/2022	CitiGroup	XXX	2,017,808	2,138,783	1.782
3132DN-AL-7	FH SD0911 - RMBS		04/05/2022	CitiGroup	XXX	2,945,049	3,103,625	2.586
3132DN-BG-7	FH SD0939 - RMBS		04/05/2022	CitiGroup	XXX	1,199,120	1,265,980	1.055
3132DN-BK-8	FH SD0942 - RMBS		04/06/2022	CitiGroup	XXX	2,056,846	2,181,607	1.818

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ANNUAL STATEMENT FOR THE YEAR 2022 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
3132DV-L8-6	FH SD7551 - RMBS		04/07/2022	Various	XXX	4,886,794	4,987,822	9,470
3132DW-B6-9	FH SD8161 - RMBS		02/03/2022	BARCLAYS CAPITAL INC.	XXX	1,967,793	1,975,046	1,783
3132DW-C8-4	FH SD8195 - RMBS		05/04/2022	JPM/INTL FCSTONE FINANCIAL INC.	XXX	231,569	246,945	165
3132DW-C0-4	FH SD8179 - RMBS		04/11/2022	WELLS FARGO SECURITIES LLC.	XXX	477,703	498,988	499
3132DW-DJ-9	FH SD8205 - RMBS		07/06/2022	CREDIT SUISSE SECURITIES	XXX	451,289	500,000	347
3132DW-DL-4	FH SD8207 - RMBS		03/30/2022	CitiGroup	XXX	1,136,614	1,134,000	3,308
3132DW-EQ-2	FH SD8243 - RMBS		09/01/2022	Various	XXX	5,376,173	5,665,137	7,160
3132DW-FC-2	FH SD8263 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	599,745	713,651	714
3132DW-FQ-1	FH SD8275 - RMBS		10/07/2022	MORGAN STANLEY & COMPANY	XXX	474,835	499,950	812
3133AN-3Y-8	FH QC4415 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	584,895	695,980	696
3133AN-ZZ-0	FH QC4360 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	1,245,366	1,481,890	1,482
3133B0-FS-7	FH QD2877 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	594,007	706,822	707
3133B6-Z8-6	FH QD8867 - RMBS		10/27/2022	J P MORGAN SECURITIES	XXX	586,807	711,281	642
3133BB-PB-9	FH QE2218 - RMBS		09/02/2022	GOLDMAN	XXX	546,639	590,139	639
3133BC-TD-9	FH QE3248 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	584,711	695,761	696
3133KM-Z6-5	FH RA6165 - RMBS		04/05/2022	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	4,029,065	4,243,215	3,536
3133KN-N3-3	FH RA6710 - RMBS		04/05/2022	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	1,974,225	2,080,698	1,734
3133KP-QM-3	FH RA7660 - RMBS		07/05/2022	CitiGroup	XXX	2,843,181	2,833,000	4,092
3136B9-GC-5	FNR 2020-24 SP - CMO/RMBS		08/29/2022	Merrill Lynch	XXX	14,177	0	63
3137F1-SB-5	FHR 4700 KZ - CMO/RMBS		12/01/2022	Direct	XXX	13,986	13,986	0
3137FR-ZC-8	FHMS K-107 X1 - CMBS		12/27/2022	FIRST SOUTHWEST COMPANY	XXX	183,747	0	2,681
3140M4-UV-8	FN BU3295 - RMBS		10/27/2022	J P MORGAN SECURITIES	XXX	166,242	201,505	182
3140M7-SF-9	FN BU5917 - RMBS		04/06/2022	CitiGroup	XXX	298,284	316,691	264
3140M9-LG-0	FN BU7526 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	420,153	499,950	500
3140MA-5F-7	FN BU8945 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	618,530	736,003	736
3140MF-WN-9	FN BV2452 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	552,364	657,271	657
3140MG-EZ-0	FN BV2851 - RMBS		10/27/2022	J P MORGAN SECURITIES	XXX	71,952	87,214	79
3140MM-RU-4	FN BV7698 - RMBS		10/24/2022	GOLDMAN	XXX	801,875	999,999	903
3140MS-7A-7	FN BW1788 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	610,967	727,004	727
3140MU-XN-5	FN BW3384 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	572,966	681,786	682
3140N5-MY-7	FN BX1274 - RMBS		10/28/2022	Wells Fargo Securities, LLC	XXX	495,156	500,000	917
3140QH-NG-6	FN CA9390 - RMBS		09/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	1,326,914	1,500,000	1,250
3140QL-RC-2	FN CB1382 - RMBS		05/03/2022	NOMURA SECS	XXX	1,726,494	1,889,621	1,443
3140QM-Q5-6	FN CB2275 - RMBS		03/02/2022	Wells Fargo	XXX	9,251,908	9,380,895	8,469
3140QM-RH-9	FN CB2287 - RMBS		10/07/2022	Merrill Lynch	XXX	483,567	578,472	482
3140QM-ZQ-0	FN CB2550 - RMBS		11/03/2022	Citigroup (SSB)	XXX	3,821,932	4,660,893	4,208
3140QN-W2-4	FN CB3364 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	1,290,550	1,535,655	1,536
3140X5-R7-0	FN FM2309 - RMBS		02/03/2022	BNP PARIBAS	XXX	459,436	440,179	300
3140X7-VJ-5	FN FM4216 - RMBS		02/03/2022	BNP PARIBAS	XXX	188,576	181,024	229
3140XD-5R-3	FN FM9855 - RMBS		07/21/2022	WELLS FARGO SECURITIES LLC.	XXX	907,667	1,000,000	683
3140XD-QW-9	FN FM9468 - RMBS		04/06/2022	JP MORGAN	XXX	879,747	933,263	778
3140XD-VJ-2	FN FM9616 - RMBS		04/04/2022	BMO CAPITAL MARKETS	XXX	3,571,553	3,745,975	3,122
3140XF-HM-6	FN FS0235 - RMBS		09/28/2022	BARCLAYS CAPITAL INC.	XXX	422,930	500,000	451
3140XF-WJ-7	FN FS0360 - RMBS		04/06/2022	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	3,420,891	3,630,797	3,026
3140XG-FZ-7	FN FS1083 - RMBS		03/24/2022	Morgan Stanley	XXX	1,270,733	1,326,000	2,486
3140XH-BE-6	FN FS1836 - RMBS		05/24/2022	JP Morgan	XXX	919,023	994,127	828
31418C-XM-1	FN MA3383 - RMBS		02/03/2022	BNP PARIBAS	XXX	391,370	375,696	475
31418C-XN-9	FN MA3384 - RMBS		03/14/2022	WELLS FARGO SECURITIES LLC.	XXX	382,904	370,683	494
31418D-ZL-5	FN MA4378 - RMBS		02/03/2022	BARCLAYS CAPITAL INC.	XXX	3,843,872	3,953,520	2,855
31418D-4X-7	FN MA4437 - RMBS		06/16/2022	CREDIT SUISSE SECURITIES	XXX	431,367	508,706	367
31418D-TQ-5	FN MA4158 - RMBS		05/03/2022	NOMURA SECURITIES/FIXED INCOME	XXX	6,864,966	7,781,754	4,756
31418D-ZU-9	FN MA4354 - RMBS		02/03/2022	WELLS FARGO SECURITIES LLC.	XXX	542,538	575,065	312
31418E-AP-5	FN MA4513 - RMBS		01/03/2022	Morgan Stanley	XXX	345,060	332,788	333
31418E-CS-7	FN MA4580 - RMBS		03/30/2022	CitiGroup	XXX	918,111	916,000	2,672
31418E-DD-9	FN MA4599 - RMBS		09/02/2022	Various	XXX	1,912,494	2,131,615	2,249
31418E-E3-0	FN MA4653 - RMBS		10/25/2022	MORGAN STANLEY & CO. LLC.	XXX	542,411	645,427	645
31418E-ES-5	FN MA4644 - RMBS		04/19/2022	MORGAN STANLEY & CO. LLC.	XXX	7,967,847	7,982,815	9,757
31418E-HH-6	FN MA4731 - RMBS		09/01/2022	Various	XXX	2,230,624	2,350,250	2,970
31418E-J3-5	FN MA4781 - RMBS		09/02/2022	WELLS FARGO SECURITIES LLC.	XXX	936,250	1,000,000	1,083
31418E-J4-3	FN MA4782 - RMBS		09/01/2022	Morgan Stanley	XXX	867,443	914,000	1,155
31418E-KT-6	FN MA4805 - RMBS		10/26/2022	MORGAN STANLEY & COMPANY	XXX	471,203	499,950	812
345105-JE-1	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C.		04/06/2022	ICE BONDS SECURITIES	XXX	35,028	40,000	378

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ANNUAL STATEMENT FOR THE YEAR 2022 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
39081J-DZ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS		07/07/2022	RAYMOND JAMES & ASSOCIATES INC	XXX	257,388	300,000	289
407272-Y4-9	HAMILTON CNTY OHIO HOSP FACRS REV		07/15/2022	Various	XXX	789,264	750,000	12,738
452227-TH-4	ILLINOIS ST SALES TAX REV		01/03/2022	SAMUEL A . RAMIREZ & CO. INC	XXX	489,339	490,000	4,128
45506E-DG-5	INDIANA ST FIN AUTH REV		07/19/2022	PIPER JAFFRAY & CO.	XXX	368,010	500,000	6,442
462590-NG-1	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		06/09/2022	RBC CAPITAL MARKETS	XXX	115,000	115,000	0
54627R-AM-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACRS &		05/12/2022	JP MORGAN	XXX	2,185,000	2,185,000	0
547804-AE-4	LOWER ALA GAS DIST GAS PROJ REV		07/28/2022	CREWS & ASSOCIATES, INC	XXX	248,472	225,000	4,688
57422J-CA-4	MARYLAND ST ECONOMIC DEV CORP PRIVATE AC		04/12/2022	J P MORGAN SECURITIES	XXX	331,774	315,000	0
57563R-SU-4	MASSACHUSETTS EDL FING AUTH		06/03/2022	RBC CAPITAL MARKETS	XXX	435,000	435,000	0
586111-PN-0	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT		07/27/2022	Morgan Stanley Senior Funding	XXX	529,490	500,000	1,944
592250-ES-9	METROPOLITAN PIER & EXPOSITION AUTH ILL		07/19/2022	Morgan Stanley	XXX	433,840	1,000,000	0
59261A-G5-0	METROPOLITAN TRANSN AUTH N Y REV		08/01/2022	JP MORGAN	XXX	533,145	500,000	5,688
592643-DQ-0	METROPOLITAN WASH D C ARPTS AUTH DULLES		07/11/2022	Wells Fargo	XXX	493,160	1,000,000	0
603827-YC-4	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		11/23/2022	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	337,422	370,000	6,339
613603-G9-4	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU		07/08/2022	PIPER JAFFRAY & CO.	XXX	529,775	500,000	11,111
613609-D6-0	MONTGOMERY CNTY PA INDL DEV AUTH REV		06/28/2022	B.C. ZIEGLER & CO	XXX	493,040	500,000	2,014
62620H-EL-2	MUNICIPAL ELEC AUTH GA		06/30/2022	GOLDMAN	XXX	190,413	185,000	0
650116-FM-3	NEW YORK TRANSN DEV CORP SPL FAC REV		04/06/2022	J P MORGAN SECURITIES	XXX	757,180	680,000	0
650116-FR-2	NEW YORK TRANSN DEV CORP SPL FAC REV		07/28/2022	ICE BONDS SECURITIES	XXX	69,207	65,000	542
650116-FS-0	NEW YORK TRANSN DEV CORP SPL FAC REV		08/03/2022	THE MUNI CENTER FI	XXX	31,848	30,000	267
656178-EJ-5	NORMAN OKLA REGL HOSP AUTH HOSP REV		07/21/2022	Various	XXX	310,753	300,000	5,833
66285W-F4-3	NORTH TEX TWY AUTH REV		10/04/2022	HEADLANDS TECH GLOBAL MARKETS	XXX	314,914	285,000	3,760
67760H-NB-3	OHIO ST TPK COMMN TPK REV		08/01/2022	Wells Fargo	XXX	409,275	500,000	7,504
678908-4A-9	OKLAHOMA DEV FIN AUTH REV		07/08/2022	RBC CAPITAL MARKETS	XXX	200,000	200,000	0
678908-4B-7	OKLAHOMA DEV FIN AUTH REV		08/03/2022	Various	XXX	577,088	555,000	848
678908-4E-1	OKLAHOMA DEV FIN AUTH REV		08/19/2022	JP MORGAN	XXX	130,000	130,000	0
70878C-AU-9	PENNSYLVANIA HIGHER ED ASSISTANCE AGY ED		07/19/2022	RBCMK	XXX	432,438	425,000	2,231
74440D-AR-5	KENTUCKY INC KY PUB ENERGY AUTH GAS SUPP		09/27/2022	MIDLEGATE SECURITIES	XXX	228,850	230,000	4,523
74447C-AC-3	PUBLIC FINANCE AUTHORITY		06/16/2022	PERSHING DIV OF DLJ SEC LNDING	XXX	375,000	375,000	0
795576-KB-2	SALT LAKE CITY UTAH ARPT REV		08/16/2022	OPPENHEIMER & CO. INC	XXX	374,549	350,000	2,285
79575E-AS-7	SALT VERDE FINL CORP GAS REV ARIZ		08/04/2022	THE MUNI CENTER FI	XXX	27,613	25,000	233
838530-NL-3	SOUTH JERSEY PORT CORP N J REV		04/06/2022	PERSHING DIV OF DLJ SEC LNDING	XXX	139,291	120,000	2,381
882667-AN-8	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		07/15/2022	Jefferies Company	XXX	1,009,900	1,000,000	2,639
90407J-AA-6	UMASS MEMORIAL HEALTH CARE INC		07/06/2022	Various	XXX	390,495	390,000	1,414
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV		04/28/2022	BARCLAYS CAPITAL INC	XXX	130,000	130,000	0
92428C-LB-8	VTSHGR 12IND A632 - ABS		09/01/2022	Unknown	XXX	357,293	335,833	597
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					124,200,435	132,342,122	234,643
Bonds - Industrial and Miscellaneous (Unaffiliated)								
000000-00-0	ESC CB144A INTELSAT JA		02/24/2022	Unknown	XXX	139,000	139,000	2,494
000000-00-0	BAIN CAPITAL HOLDINGS LP		04/19/2022	Private Placement	XXX	2,000,000	2,000,000	0
000000-00-0	MAJOR LEAGUE BASEBALL TRUST		06/01/2022	Unknown	XXX	0	0	4,888
000000-00-0	RREEF AMERICA REIT II INC		06/01/2022	Unknown	XXX	0	0	1,601
000000-00-0	WELLSPAN HEALTH OBLIGATED GROU		06/01/2022	Unknown	XXX	0	0	2,792
000000-00-0	WELLSPAN HEALTH OBLIGATED GROU		06/01/2022	Unknown	XXX	0	0	4,787
000000-00-0	AMETEK INC PRV CORP		06/01/2022	Unknown	XXX	0	0	2,160
000000-00-0	HARDWOOD FUNDING LLC		06/01/2022	Unknown	XXX	0	0	4,707
000000-00-0	HARDWOOD FUNDING LLC (SERIES FF)		06/01/2022	Unknown	XXX	0	0	2,453
000000-00-0	HARDWOOD FUNDING LLC		06/01/2022	Unknown	XXX	0	0	2,640
000000-00-0	AMETEK		06/01/2022	Unknown	XXX	0	0	2,160
000000-00-0	WESTCONNEX FINANCE CO PTY LTD		06/01/2022	Unknown	XXX	0	0	2,916
000000-00-0	DONALDSON CO INC		06/01/2022	Unknown	XXX	0	0	6,596
000000-00-0	NEW JERSEY RESOURCES		06/01/2022	Unknown	XXX	0	0	2,530
000000-00-0	MAJOR LEAGUE BASEBALL TRUST		06/01/2022	Unknown	XXX	0	0	2,641
000000-00-0	MAJOR LEAGUE BASEBALL TRUST		06/01/2022	Unknown	XXX	0	0	1,989
000000-00-0	BRISBANE AIRPORT CORP PTY LTD		06/01/2022	Unknown	XXX	0	0	1,698
000000-00-0	ICHTHYS LNG PTY LTD		06/13/2022	Not Available	XXX	5,000,000	5,000,000	0
000000-00-0	JOHNSON MATTHEY PLC	C	06/30/2022	PRIVATE PLACEMENT	XXX	5,000,000	5,000,000	0
000000-00-0	ARC INFRA	C	10/12/2022	Unknown	XXX	1,000,000	1,000,000	0
000000-00-0	NEXTERA ENERGY TRANSMISSION HO		12/21/2022	UNKNOWN	XXX	3,000,000	3,000,000	0
00081T-AK-4	ACCO BRANDS CORP		08/17/2022	Various	XXX	176,928	200,000	3,636
00108W-AM-2	AEP TEXAS INC		02/03/2022	SUS	XXX	462,681	495,000	1,040

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ANNUAL STATEMENT FOR THE YEAR 2022 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
.00111@-AA-2	AES HAWAII INC.		08/01/2022	Unknown	XXX	(141,044)	(197,566)	(2,262)
.00175P-AC-7	AMN HEALTHCARE INC.		08/18/2022	SUS	XXX	269,097	300,000	4,233
.00206R-JY-9	AT&T INC.		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	238,723	245,000	1,254
.00206R-KH-4	AT&T INC.		06/23/2022	WELLS FARGO SECURITIES LLC	XXX	348,623	425,000	3,878
.00217G-AB-9	APTIV PLC	C	02/09/2022	CitiGroup	XXX	209,160	210,000	.0
.00217Q-AC-5	ARIFL 22A A3 - ABS		04/07/2022	MHSCJPJT MIZUHO SEC LTD TOKYO	XXX	206,973	207,000	.0
.00217V-AA-8	AREIT 22CRE7 A - CMBS		06/06/2022	WELLS FARGO SECURITIES LLC	XXX	897,750	900,000	.0
.00287Y-BX-6	ABBVIE INC.		07/26/2022	Various	XXX	1,115,911	1,165,000	14,239
.00287Y-CX-5	ABBVIE INC.		02/08/2022	WELLS FARGO SECURITIES LLC	XXX	156,831	150,000	2,296
.00404A-AP-4	ACADIA HEALTHCARE COMPANY INC.		12/13/2022	Various	XXX	71,701	76,000	.795
.00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	09/14/2022	Various	XXX	682,402	710,000	7,934
.00737W-AA-7	ADTALEM GLOBAL EDUCATION INC.		02/08/2022	SUS	XXX	242,500	250,000	6,073
.00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	01/20/2022	GOLDMAN	XXX	264,840	270,000	2,104
.007903-BF-3	ADVANCED MICRO DEVICES INC.		06/07/2022	BARCLAYS CAPITAL INC.	XXX	410,000	410,000	.0
.00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC.		06/02/2022	MORGAN STANLEY & COMPANY	XXX	50,000	50,000	.0
.013092-AF-8	ALBERTSONS COMPANIES INC.		01/31/2022	Merrill Lynch	XXX	24,313	25,000	.309
.015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC.		06/23/2022	Morgan Stanley	XXX	133,109	175,000	1,331
.01609W-AY-8	ALIBABA GROUP HOLDING LTD	C	04/08/2022	WELLS FARGO SECURITIES LLC	XXX	220,948	292,000	1,380
.019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC		01/11/2022	BARCLAYS CAPITAL INC.	XXX	195,000	200,000	1,079
.02156L-AA-9	ALTICE FRANCE SA	C	01/19/2022	Merrill Lynch	XXX	637,680	600,000	23,021
.023135-CH-7	AMAZON.COM INC.		04/11/2022	JP MORGAN	XXX	529,030	530,000	.0
.02376*-AA-0	AAL 2018-1 A - ABS		07/01/2022	Unknown	XXX	1,000,000	1,000,000	1,840
.02376*-AA-0	AAL 2018-1 A - ABS		08/01/2022	Unknown	XXX	(668,876)	(1,000,000)	(1,840)
.03027X-BS-8	AMERICAN TOWER CORP.		02/04/2022	Morgan Stanley	XXX	268,178	290,000	2,427
.03040W-BA-2	AMERICAN WATER CAPITAL CORP.		05/02/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	528,320	530,000	.0
.031162-CW-8	AMGEN INC.		06/23/2022	CANTOR FITZGERALD & CO.	XXX	562,201	660,000	5,144
.031162-DE-7	AMGEN INC.		02/17/2022	CitiGroup	XXX	44,890	45,000	.0
.031162-DJ-6	AMGEN INC.		08/18/2022	GOLDMAN	XXX	59,663	60,000	.28
.032177-AJ-6	AMSTED INDUSTRIES INC.		07/12/2022	MARKETAXESS CORPORATION	XXX	216,748	250,000	1,895
.03329W-AA-5	ANHC 25 A1 - CDO	C	02/11/2022	JP Morgan	XXX	750,000	750,000	.0
.03666H-AE-1	ANTARES HOLDINGS LP	C	01/21/2022	RBC Capital	XXX	1,386,084	1,400,000	.0
.036752-AT-0	ANTHEM INC.		04/26/2022	Wells Fargo	XXX	264,391	265,000	.0
.03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		11/02/2022	Goldman Sachs	XXX	23,518	23,000	.850
.037389-BE-2	AON CORP.		05/24/2022	Deutsche Bank	XXX	125,656	140,000	120
.03740L-AD-4	AON CORP.		02/23/2022	Morgan Stanley	XXX	89,950	90,000	.0
.03740L-AF-9	AON CORP.		09/07/2022	CitiGroup	XXX	184,856	185,000	.0
.037735-DA-2	APPALACHIAN POWER CO.		07/28/2022	CANADIAN IMPERIAL BANK OF COMMERCE	XXX	897,633	900,000	.0
.03842V-AA-5	AQFIT 2021-A A - ABS		01/28/2022	GOLDMAN	XXX	176,077	179,241	107
.03882L-AE-0	AMMST 22MF4 A3 - CMBS		02/08/2022	JP Morgan	XXX	249,999	250,000	.263
.039524-AA-1	ARCHES BUYER INC.		03/02/2022	Various	XXX	18,920	20,000	.212
.039524-AB-9	ARCHES BUYER INC.		02/22/2022	Various	XXX	116,595	127,000	1,783
.04002P-AA-2	AREIT 2021-CRE5 A - CMBS		09/01/2022	Unknown	XXX	.0	.0	.7
.04010L-BD-4	ARES CAPITAL CORP.		01/06/2022	JP MORGAN CHASE BANK N.A.	XXX	1,592,064	1,600,000	.0
.04018N-AQ-4	ARES LV1 BR - CDO	C	09/30/2022	MORGAN STANLEY & COMPANY	XXX	430,125	465,000	4,065
.045054-AJ-2	ASSTEAD CAPITAL INC.		06/27/2022	WELLS FARGO SECURITIES LLC	XXX	179,500	200,000	1,289
.045086-AP-0	ASHTON WOODS USA LLC		01/20/2022	JP Morgan	XXX	183,300	188,000	2,995
.04682R-AE-7	ATHABASCA OIL CORP.	C	02/15/2022	GOLDMAN	XXX	671,938	650,000	2,817
.049362-AA-4	ATLAS LUXCO 4 SARL	C	10/11/2022	SUS	XXX	152,190	200,000	3,392
.053484-AC-5	AVALONBAY COMMUNITIES INC.		02/04/2022	JP MORGAN	XXX	458,702	480,000	2,027
.05368V-AA-4	AVIENT CORP.		07/27/2022	JP Morgan	XXX	54,000	54,000	.0
.053773-BC-0	AVIS BUDGET CAR RENTAL LLC		01/27/2022	UBS SECURITIES	XXX	101,388	98,000	.143
.053773-BF-3	AVIS BUDGET CAR RENTAL LLC		02/04/2022	Various	XXX	190,493	189,000	4,350
.05377R-EZ-3	AESOP 221 A - ABS		04/07/2022	BARCLAYS CAPITAL INC.	XXX	299,968	300,000	.0
.054976-AJ-4	BBCMS 22C17 AS - CMBS		08/16/2022	BARCLAYS CAPITAL INC.	XXX	772,469	750,000	.725
.05547H-AC-5	BBCMS 2015-SRCH A2 - CMBS		06/02/2022	JP MORGAN SECURITIES LLC	XXX	393,000	400,000	.0
.05552Y-AK-2	BBCMS 2022-C16 B - CMBS		06/07/2022	BARCLAYS CAPITAL INC.	XXX	680,767	700,000	2,415
.05606F-AA-1	BX 2019-OC11 A - CMBS		05/24/2022	BMO CAPITAL MARKETS CORP.	XXX	639,297	700,000	1,557
.05609M-AE-5	BMO 2022-C1 A3 - CMBS		02/10/2022	BMO Capital Markets	XXX	249,997	250,000	.553
.05610M-AD-4	BX 22CSMO C - CMBS		05/27/2022	Citigroup (SSB)	XXX	1,422,826	1,430,000	.0
.05682*-AG-9	BAIN CAPITAL HOLDINGS LP		04/19/2022	Not Available	XXX	1,000,000	1,000,000	.0
.05684U-AA-3	BCC 221 A1 - CDO	C	02/03/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	250,000	250,000	.0
.058498-AY-2	BALL CORP.		11/09/2022	Bank of America	XXX	125,000	125,000	.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
.05971V-ZD-6	BANCO DE CREDITO DEL PERU	D	04/08/2022	GOLDMAN	XXX	596,666	639,000	.692
.06051G-FP-9	BANK OF AMERICA CORP		02/03/2022	SUS	XXX	231,165	220,000	2,559
.06051G-HG-7	BANK OF AMERICA CORP		05/06/2022	BANK OF NEW YORK	XXX	1,936,797	2,000,000	14,336
.06051G-JF-7	BANK OF AMERICA CORP		04/04/2022	Various	XXX	1,182,051	1,300,000	1,970
.06051G-KK-4	BANK OF AMERICA CORP		04/21/2022	Various	XXX	1,139,534	1,225,000	4,695
.06051G-KP-3	BANK OF AMERICA CORP		04/21/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	390,000	390,000	.0
.06051G-KQ-1	BANK OF AMERICA CORP		04/21/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	210,000	210,000	.0
.06051G-KW-8	BANK OF AMERICA CORP		07/19/2022	Bank of America Securities	XXX	1,000,000	1,000,000	.0
.06051G-LC-1	BANK OF AMERICA CORP		11/07/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	30,000	30,000	.0
.06406R-BB-2	BANK OF NEW YORK MELLON CORP		01/19/2022	GOLDMAN	XXX	608,176	610,000	.0
.06406R-BC-0	BANK OF NEW YORK MELLON CORP		04/20/2022	PERSHING DIV OF DLJ SEC LNDING	XXX	999,860	1,000,000	.0
.06406R-BK-2	BANK OF NEW YORK MELLON CORP		07/19/2022	Morgan Stanley	XXX	145,000	145,000	.0
.06738E-BY-0	BARCLAYS PLC	C	08/02/2022	Barclays Bank	XXX	1,000,000	1,000,000	.0
.06738E-CC-7	BARCLAYS PLC	C	10/27/2022	Barclays Bank	XXX	200,000	200,000	.0
.071734-AH-0	BAUSCH HEALTH COMPANIES INC	C	04/28/2022	RBC CAPITAL MARKETS	XXX	56,188	75,000	.938
.07336A-AD-9	BBCMS MORTGAGE TRUST 2022-C14 - CMBS		02/02/2022	BARCLAYS CAPITAL INC	XXX	302,981	300,000	.494
.07556Q-BM-6	BEAZER HOMES USA INC		07/01/2022	GOLDMAN	XXX	231,250	250,000	5,203
.07556Q-BR-5	BEAZER HOMES USA INC		08/24/2022	GOLDMAN	XXX	21,094	25,000	.534
.07556Q-BT-1	BEAZER HOMES USA INC		02/14/2022	BAIRD, ROBERT W., & COMPANY IN	XXX	53,560	52,000	1,267
.075887-CL-1	BECTON DICKINSON AND CO		07/26/2022	SMRD	XXX	167,864	200,000	1,816
.08163G-AT-7	BMARK 2021-B28 A4 - CMBS		02/10/2022	DBSI	XXX	462,031	500,000	.357
.08163N-BG-9	BMARK 2022-B32 A3 - CMBS		02/01/2022	JP Morgan	XXX	411,999	400,000	.507
.08163P-BE-9	BMARK 2022-B33 A31 - CMBS		02/24/2022	GOLDMAN	XXX	360,499	350,000	.493
.08186V-AL-4	BSP XXIII D - CDO	C	10/26/2022	WELLS FARGO SECURITIES	XXX	224,500	250,000	.167
.08949L-AB-6	BIG RIVER STEEL LLC		11/17/2022	Various	XXX	397,251	417,000	9,549
.092174-AA-9	BLACK KNIGHT INFOSERV LLC		06/21/2022	GOLDMAN	XXX	88,000	100,000	1,128
.09261H-AQ-0	BLACKSTONE PRIVATE CREDIT FUND		01/10/2022	Wells Fargo	XXX	60,574	61,000	.0
.09629L-AG-0	BLUEM 23 C - CDO	C	01/21/2022	JP MORGAN	XXX	500,400	500,000	.167
.09659W-2K-9	BNP PARIBAS SA	C	02/03/2022	SUS	XXX	283,259	285,000	.580
.09659W-2T-0	BNP PARIBAS SA	C	01/12/2022	BNP Paribas	XXX	360,000	360,000	.0
.097023-CD-5	BOEING CO		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	388,795	390,000	5,443
.097023-CM-5	BOEING CO		02/03/2022	SUS	XXX	504,869	505,000	.227
.09739D-AD-2	BOISE CASCADE CO		10/27/2022	Various	XXX	169,908	174,000	1,498
.097751-BT-7	BOMBARDIER INC	C	11/16/2022	Various	XXX	854,438	900,000	3,839
.097751-BV-2	BOMBARDIER INC	C	10/17/2022	SUS	XXX	920,650	1,000,000	24,542
.100743-AM-5	BOSTON GAS CO		03/11/2022	Bank of America Securities	XXX	400,000	400,000	.0
.103304-BU-4	BOYD GAMING CORP		12/28/2022	Morgan Stanley	XXX	3,730	4,000	.15
.103557-AC-8	BOYNE USA INC		02/02/2022	WELLS FARGO SECURITIES LLC	XXX	101,000	101,000	1,053
.10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		02/02/2022	BANK OF NEW YORK	XXX	1,361,930	1,400,000	4,159
.10947X-AA-0	BRIGHTSTAR ESCROW CORP		02/23/2022	GOLDMAN	XXX	417,000	400,000	14,083
.109696-AA-2	BRINKS CO		10/12/2022	Morgan Stanley	XXX	220,938	250,000	5,749
.11043Y-AA-9	BRITIS-221-A - ABS		10/21/2022	Unknown	XXX	1,149,897	1,149,897	.0
.11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP		02/03/2022	SUS	XXX	207,027	220,000	2,613
.11135F-BK-6	BROADCOM INC		02/03/2022	SUS	XXX	252,493	255,000	2,712
.12008R-AQ-0	BUILDERS FIRSTSOURCE INC		01/19/2022	Bank of America	XXX	64,320	64,000	1,345
.12434F-AA-5	BX 2021-CIP A - CMBS		07/26/2022	JP MORGAN	XXX	97,063	100,000	.105
.12464Y-AB-5	CBASS 2007-CB5 A2 - RMBS		12/01/2022	Unknown	XXX	206,490	.0	.0
.1248EP-BT-9	CCO HOLDINGS LLC		01/19/2022	BARCLAYS CAPITAL INC	XXX	412,500	400,000	4,556
.1248EP-BX-0	CCO HOLDINGS LLC		09/29/2022	Various	XXX	1,167,800	1,250,000	18,264
.1248EP-CL-5	CCO HOLDINGS LLC		09/08/2022	SUS	XXX	464,914	570,000	6,009
.1248EP-CQ-4	CCO HOLDINGS LLC		01/13/2022	DEUTSCHE BANK SECURITIES, INC	XXX	301,000	301,000	.0
.12511V-AA-6	CDI ESCROW ISSUER INC		11/01/2022	Various	XXX	197,500	201,000	.210
.12513G-BG-3	CDW LLC		02/03/2022	SUS	XXX	183,272	185,000	.906
.12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		01/21/2022	Various	XXX	96,764	97,000	.153
.12548R-AC-8	CIFC 142RR A2 - CDO	C	09/28/2022	JP MORGAN	XXX	490,750	520,000	4,242
.125523-AH-3	CIGNA CORP		02/03/2022	SUS	XXX	203,635	185,000	2,518
.125523-CM-0	CIGNA CORP		02/04/2022	MARKETAXESS CORPORATION	XXX	416,812	440,000	4,151
.12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		10/06/2022	Merrill Lynch	XXX	238,438	240,000	.0
.125ESC-AE-3	CBL & ASSOCIATES LIMITED PARTNERSHIP		03/07/2022	Unknown	XXX	.0	581,000	8,134
.12629N-AE-5	COMM 2015-DC1 A4 - CMBS		02/22/2022	DBSI	XXX	550,000	550,000	1,082
.126307-AS-6	CSC HOLDINGS LLC		01/21/2022	SUS	XXX	510,325	500,000	12,990
.126307-AZ-0	CSC HOLDINGS LLC		03/07/2022	Various	XXX	538,575	530,000	2,147

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SCHEDULE D - PART 3

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

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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
126307-BA-4	CSC HOLDINGS LLC		01/05/2022	SUS	XXX	245,938	250,000	6,868
126307-BF-3	CSC HOLDINGS LLC		10/26/2022	RBC Capital	XXX	145,500	200,000	1,369
126307-BK-2	CSC HOLDINGS LLC		02/24/2022	WELLS FARGO SECURITIES LLC	XXX	165,500	200,000	2,861
12635R-BD-9	CSAIL 2015-C4 C - CMBS		05/25/2022	PERSHING DIV OF DLJ SEC LNDING	XXX	367,353	380,000	1,293
126650-DN-7	CVS HEALTH CORP.		05/13/2022	Morgan Stanley	XXX	368,915	450,000	1,881
126650-DR-8	CVS HEALTH CORP.		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	167,456	180,000	1,806
12737#-AC-5	CSFY CORE II, LLC		04/20/2022	Private Placement	XXX	1,000,000	1,000,000	.0
12769G-AA-8	CAESARS ENTERTAINMENT INC		10/31/2022	Various	XXX	112,450	139,000	471
13123X-BF-8	CALLON PETROLEUM CO		06/09/2022	WELLS FARGO SECURITIES LLC	XXX	114,000	114,000	.0
131347-CN-4	CALPINE CORP		03/03/2022	SUS	XXX	264,908	275,000	6,734
131347-CR-5	CALPINE CORP		10/13/2022	CITIGROUP GLOBAL MARKETS INC	XXX	406,250	500,000	2,396
13323A-AB-6	CAMELOT FINANCE SA	C	10/07/2022	Various	XXX	860,595	950,000	18,419
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC		08/10/2022	Various	XXX	398,623	440,000	83
136375-DC-3	CANADIAN NATIONAL RAILWAY CO	C	08/02/2022	MERRILL LYNCH, PIERCE, FENNER & SM/BAS	XXX	293,838	295,000	.0
138616-AE-7	CANTOR FITZGERALD LP		02/03/2022	SUS	XXX	290,287	275,000	3,575
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		05/05/2022	Morgan Stanley	XXX	395,000	395,000	.0
14040H-CV-5	CAPITAL ONE FINANCIAL CORP		07/25/2022	Morgan Stanley	XXX	340,000	340,000	.0
141781-BV-5	CARGILL INC		04/19/2022	NETSUI OIL & CHEMICALS (USA), INC	XXX	666,456	670,000	.0
141781-BZ-6	CARGILL INC		10/05/2022	CitiGroup	XXX	29,963	30,000	.0
14315L-AA-2	CGMS 2014-3-R ATA - CDO	C	08/02/2022	Citigroup (SSB)	XXX	488,081	495,916	421
143658-BS-0	CARNIVAL CORP		05/18/2022	J P MORGAN SECURITIES	XXX	145,000	145,000	.0
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C	10/19/2022	Various	XXX	54,327	55,000	.0
143905-AP-2	CARRIAGE SERVICES INC		01/11/2022	SUS	XXX	49,750	50,000	342
15135U-AW-9	GENOVUS ENERGY INC	C	02/03/2022	SUS	XXX	255,984	270,000	437
15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		02/23/2022	RBCMK	XXX	134,375	135,000	.0
153527-AP-1	CENTRAL GARDEN & PET CO		03/29/2022	Various	XXX	22,500	25,000	430
156504-AL-6	CENTURY COMMUNITIES INC		07/05/2022	SUMRIDGE PARTNERS LLC	XXX	239,375	250,000	1,688
156504-AM-4	CENTURY COMMUNITIES INC		03/28/2022	Various	XXX	321,688	350,000	2,729
161150-AF-7	CHART INDUSTRIES INC		12/08/2022	Various	XXX	244,679	248,000	.0
161150-AG-5	CHART INDUSTRIES INC		12/08/2022	JP Morgan	XXX	124,395	127,000	.0
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC		02/03/2022	SUS	XXX	265,111	295,000	113
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING LLC		03/10/2022	JP MORGAN	XXX	104,616	105,000	.0
163851-AF-5	CHEMOURS CO		02/11/2022	JEFF	XXX	39,800	40,000	575
163851-AH-1	CHEMOURS CO		03/08/2022	CS FIRST BOSTON CORP	XXX	233,631	265,000	3,893
165167-DG-9	CHESAPEAKE ENERGY CORP		08/16/2022	BARCLAYS CAPITAL INC	XXX	324,188	325,000	902
172967-LD-1	CITIGROUP INC		02/02/2022	BANK OF NEW YORK MELLON	XXX	3,718,211	3,500,000	8,692
172967-ME-8	CITIGROUP INC		02/22/2022	WELLS FARGO SECURITIES LLC	XXX	2,298,296	2,200,000	37,456
172967-ML-2	CITIGROUP INC		08/11/2022	Merrill Lynch	XXX	184,827	210,000	249
172967-MP-3	CITIGROUP INC		02/03/2022	SUS	XXX	599,941	545,000	8,483
172967-NG-2	CITIGROUP INC		02/16/2022	CitiGroup	XXX	1,000,000	1,000,000	.0
172967-NU-1	CITIGROUP INC		05/20/2022	Various	XXX	1,228,013	1,215,000	.0
17327C-AQ-6	CITIGROUP INC		01/18/2022	CITIGROUP GLOBAL MARKETS INC	XXX	55,000	55,000	.0
17858P-A@-0	CITY OF HOPE		11/10/2022	Unknown	XXX	2,500,000	2,500,000	.0
18055#-BR-2	CLARION LION PROPERTIES FUND HOLDINGS, L		08/03/2022	Private Placement	XXX	2,000,000	2,000,000	.0
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		07/26/2022	Various	XXX	85,562	92,000	2,815
185512-AA-8	CNL 2022-A A1 - ABS		06/09/2022	JP MORGAN	XXX	572,941	573,000	.0
185899-AG-6	CLEVELAND-CLIFFS INC		01/31/2022	Various	XXX	585,689	557,000	14,244
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS INC		04/05/2022	Various	XXX	144,733	144,000	.0
193051-AA-7	COLD 2020-ICES A - CMBS		07/26/2022	JP MORGAN	XXX	143,947	147,449	154
201723-AQ-6	COMMERCIAL METALS CO		01/13/2022	Merrill Lynch	XXX	125,000	125,000	.0
201723-AR-4	COMMERCIAL METALS CO		01/24/2022	Merrill Lynch	XXX	299,344	300,000	.0
20268J-AK-9	COMMONSPIRIT HEALTH		10/18/2022	JP MORGAN	XXX	206,000	206,000	.0
202795-JR-2	COMMONWEALTH EDISON CO		02/03/2022	SUS	XXX	319,833	330,000	3,146
205768-AT-1	COMSTOCK RESOURCES INC		01/07/2022	Various	XXX	105,813	103,000	3,235
210383-AG-0	CONSTELLUM SE	C	10/18/2022	Various	XXX	516,875	550,000	9,800
21039C-AA-2	CONSTELLUM SE	C	02/22/2022	CREDIT SUISSE	XXX	250,625	250,000	2,695
210518-DP-8	CONSUMERS ENERGY CO		08/01/2022	JP MORGAN	XXX	114,914	115,000	.0
22303X-AA-3	COVANTA HOLDING CORP		01/05/2022	Various	XXX	161,035	159,000	1,055
224044-CJ-4	COX COMMUNICATIONS INC		02/03/2022	SUS	XXX	94,093	90,000	1,505
225401-AV-0	CREDIT SUISSE GROUP AG	C	08/08/2022	CREDIT SUISSE SECURITIES (USA)	XXX	900,000	900,000	.0
225401-AZ-1	CREDIT SUISSE GROUP AG	C	09/01/2022	Various	XXX	482,145	500,000	1,907
228187-AB-6	CROWN AMERICAS LLC		08/26/2022	Various	XXX	217,756	223,000	853

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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
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP.		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	300,781	325,000	.467
22822V-AZ-4	CROWN CASTLE INTERNATIONAL CORP.		03/02/2022	BANC OF AMERICA/FIXED INCOME	XXX	4,988	5,000	.0
23311V-AG-2	DCP MIDSTREAM OPERATING LP		10/18/2022	Barclays Bank	XXX	206,246	211,000	2,993
23312B-AA-8	DCOT 19MTC A - CMBS		06/28/2022	Barclays Bank	XXX	432,500	500,000	1,194
233331-BD-8	DTE ENERGY CO.		08/03/2022	Barclays Bank	XXX	700,049	700,000	306
23338V-AR-7	DTE ELECTRIC CO.		02/16/2022	JP MORGAN CHASE BANK N.A.	XXX	298,155	300,000	.0
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	07/25/2022	Bank of America	XXX	307,519	315,000	5,132
235825-AG-1	DANA INC.		01/31/2022	Various	XXX	167,843	161,000	1,182
237266-AH-4	DARLING INGREDIENTS INC.		12/08/2022	Various	XXX	62,560	64,000	532
237266-AJ-0	DARLING INGREDIENTS INC.		08/15/2022	Various	XXX	35,060	35,000	.34
23918K-AS-7	DAVITA INC.		11/16/2022	Merrill Lynch	XXX	155,000	200,000	4,291
23918K-AT-5	DAVITA INC.		05/16/2022	Various	XXX	180,438	200,000	2,984
25160P-AJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)		07/25/2022	Various	XXX	1,810,467	1,800,000	1,989
25163L-AA-1	DEUTSCHE POST-BURNHAM-B&B COMM.		09/29/2022	Unknown	XXX	2,000,000	2,000,000	.0
25278X-AR-0	DIAMONDBACK ENERGY INC.		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	182,305	185,000	2,152
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		10/24/2022	Various	XXX	812,628	895,000	13,976
25470M-AG-4	DISH NETWORK CORP.		11/07/2022	DEUTSCHE BANK SECURITIES, INC.	XXX	188,488	192,000	.0
25470X-AY-1	DISH DBS CORP.		01/24/2022	GOLDMAN	XXX	207,500	200,000	1,076
25470X-BB-0	DISH DBS CORP.		07/26/2022	Various	XXX	504,750	725,000	3,754
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		06/30/2022	J P MORGAN SECURITIES	XXX	395,500	400,000	2,167
25525P-AB-3	DIVERSIFIED HEALTHCARE TRUST		08/11/2022	SMRD	XXX	250,250	325,000	6,477
25746U-DG-1	DOMINION ENERGY INC.		09/09/2022	DBSI	XXX	341,861	375,000	5,695
26245E-AQ-2	DRSLF 47 CR - CDO	C	12/15/2022	BMO CAPITAL MARKETS	XXX	1,945,600	2,000,000	21,452
26254C-AE-1	DRSLF 106 C - CDO	C	10/18/2022	NOMURA SECURITIES/FIXED INCOME	XXX	1,000,000	1,000,000	.0
26442C-BG-8	DUKE ENERGY CAROLINAS LLC		03/01/2022	Wells Fargo	XXX	334,796	335,000	.0
26442U-AN-4	DUKE ENERGY PROGRESS LLC		03/14/2022	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	423,882	425,000	.0
26885B-AM-2	EOM MIDSTREAM PARTNERS LP		05/31/2022	BANC OF AMERICA/FIXED INCOME	XXX	100,000	100,000	.0
26885B-AN-0	EOM MIDSTREAM PARTNERS LP		05/31/2022	BANC OF AMERICA/FIXED INCOME	XXX	100,000	100,000	.0
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING BV	C	02/24/2022	JP Morgan	XXX	135,375	150,000	3,656
27409L-A*-4	THE EAST OHIO GAS COMPANY		10/20/2022	Private Placement	XXX	900,000	900,000	.0
278865-BP-4	ECOLAB INC.		11/07/2022	GOLDMAN	XXX	228,625	230,000	.0
27900Q-AA-4	ECO MATERIAL TECHNOLOGIES INC.		12/07/2022	JEFF	XXX	388,000	400,000	6,223
28165A-AA-7	EDVES 22A A - ABS		09/19/2022	RBC CAPITAL MARKETS	XXX	366,696	376,000	.0
28228P-AA-9	EG GLOBAL FINANCE PLC	C	01/19/2022	BARCLAYS CAPITAL INC.	XXX	612,750	600,000	7,425
283695-BQ-6	EL PASO NATURAL GAS CO LLC		02/08/2022	JP Morgan	XXX	129,979	130,000	.0
28470R-AH-5	CAESARS ENTERTAINMENT INC.		10/03/2022	Various	XXX	437,909	447,000	7,192
289907-AJ-6	ELM21 C - CDO	C	10/13/2022	MORGAN STANLEY & COMPANY	XXX	250,000	250,000	.0
29082K-AA-3	EMBECTA CORP		11/02/2022	Various	XXX	507,594	550,000	3,715
29082K-AB-1	EMBECTA CORP		03/23/2022	Morgan Stanley	XXX	98,517	100,000	.0
29163V-AC-7	EMPIRE COMMUNITIES CORP.	C	10/13/2022	JP Morgan	XXX	105,938	125,000	2,965
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP		08/16/2022	BARCLAYS CAPITAL INC.	XXX	252,500	250,000	719
29272W-AD-1	ENERGIZER HOLDINGS INC.		09/27/2022	SUS	XXX	224,097	300,000	6,526
29272W-AF-6	ENERGIZER HOLDINGS INC.		12/01/2022	Various	XXX	176,296	185,000	2,620
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	C	10/18/2022	JP MORGAN SECURITIES LLC	XXX	981,530	1,000,000	1,250
29278N-AG-8	ENERGY TRANSFER LP		02/03/2022	SUS	XXX	389,890	350,000	5,717
29278N-AQ-6	ENERGY TRANSFER LP		02/04/2022	Morgan Stanley	XXX	480,030	470,000	4,064
29375J-AC-8	EFF 221 A3 - ABS		03/23/2022	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	625,966	626,000	.0
29977L-AA-9	EVERARC ESCROW SARL	C	02/17/2022	Morgan Stanley	XXX	359,688	375,000	5,313
30034T-AA-1	EVERI HOLDINGS INC.		07/19/2022	SUS	XXX	230,498	250,000	1,302
30040W-AP-3	EVERSOURCE ENERGY		02/22/2022	Goldman Sachs & Co.	XXX	798,376	800,000	.0
30040W-AS-7	EVERSOURCE ENERGY		06/22/2022	Mitsubishi UFJ Securities USA, Inc.	XXX	1,299,532	1,300,000	.0
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD.	C	04/07/2022	MORGAN STANLEY & COMPANY	XXX	160,000	160,000	.0
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD.	C	11/15/2022	Various	XXX	361,037	371,000	272
30303M-BD-7	META PLATFORMS INC.		08/04/2022	Morgan Stanley	XXX	444,889	445,000	.0
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD.	C	05/06/2022	BANK OF NEW YORK	XXX	1,475,604	1,500,000	4,648
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS LTD.	C	08/11/2022	Merrill Lynch	XXX	199,712	200,000	.0
31556T-AA-7	FERTITTA ENTERTAINMENT LLC (NEVADA)		01/12/2022	JEFF	XXX	325,000	325,000	.0
335934-AP-0	FIRST QUANTUM MINERALS LTD.	C	11/10/2022	BARCLAYS CAPITAL INC.	XXX	197,500	200,000	2,672
33767P-AC-2	FKH 22SFR2 B - RMBS		06/15/2022	PERSHING DIV OF DLJ SEC LNDING	XXX	478,228	500,000	.0
33767P-AE-8	FKH 22SFR2 C - RMBS		06/15/2022	PERSHING DIV OF DLJ SEC LNDING	XXX	473,000	500,000	.0
345370-CQ-1	FORD MOTOR CO.		01/25/2022	SUS	XXX	525,279	500,000	792
345370-DB-3	FORD MOTOR CO.		08/16/2022	Goldman Sachs	XXX	44,000	44,000	.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
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/23/2022	Barclays Bank	XXX	111,985	112,000	.0
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		11/01/2022	Morgan Stanley	XXX	200,000	200,000	.0
346232-AE-1	FORESTAR GROUP INC		08/05/2022	Various	XXX	288,113	325,000	6,090
35561R-AA-5	FRED HUTCHINSON CANCER CENTER		06/23/2022	BARCLAY INVESTMENTS, INC	XXX	143,000	143,000	.0
35564K-H3-6	STACR 2022-DNA6 M1A - CMO/RMBS		09/12/2022	Merrill Lynch	XXX	100,000	100,000	.0
35564K-UX-5	STACR 2022-DNA3 M1B - CMO/RMBS		04/11/2022	NOMURA SECS	XXX	60,000	60,000	.0
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		05/09/2022	J P MORGAN SECURITIES	XXX	80,000	80,000	.0
36143L-ZG-9	GA GLOBAL FUNDING TRUST		01/03/2022	WELLS FARGO SECURITIES LLC	XXX	999,720	1,000,000	.0
36165R-AC-9	GRUPO CEMENTOS DE CHIHUAHUA SAB DE CV	C	04/08/2022	Various	XXX	1,963,273	1,997,000	4,091
36257U-AK-3	GSMS 2019-GC42 A3 - CMBS		02/04/2022	JP Morgan	XXX	1,497,832	1,500,000	.802
36258G-AA-5	GUSAP III LP		04/08/2022	Jefferies	XXX	544,544	544,000	5,202
36264F-AB-7	GSK CONSUMER HEALTHCARE CAPITAL US LLC		03/21/2022	Bank of America Securities	XXX	598,686	600,000	.0
36264F-AC-5	GSK CONSUMER HEALTHCARE CAPITAL US LLC		03/21/2022	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	292,855	295,000	.0
36267V-AG-8	GE HEALTHCARE HOLDING LLC		11/09/2022	Morgan Stanley	XXX	699,986	700,000	.0
364760-AP-3	GAP INC		07/12/2022	Various	XXX	295,125	325,000	3,295
369550-BP-2	GENERAL DYNAMICS CORP		07/26/2022	SMRD	XXX	223,730	250,000	.891
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC		02/03/2022	SUS	XXX	552,389	565,000	1,265
377320-AA-4	GLATFELTER CORP		11/09/2022	BAIRD, ROBERT W. & COMPANY IN	XXX	43,395	66,000	1,535
37940X-AN-2	GLOBAL PAYMENTS INC		08/08/2022	JP MORGAN SECURITIES LLC	XXX	499,745	500,000	.0
38136M-AW-8	GLM 2R BR - CDO	C	09/14/2022	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	2,907,000	3,000,000	19,864
38141G-YA-6	GOLDMAN SACHS GROUP INC		02/03/2022	SUS	XXX	628,014	655,000	3,853
38141G-ZW-9	GOLDMAN SACHS GROUP INC		02/22/2022	Various	XXX	3,139,054	3,210,000	338
38141G-ZR-8	GOLDMAN SACHS GROUP INC		03/10/2022	GOLDMAN	XXX	185,000	185,000	.0
38237J-AA-1	GOOD 2022-1 A - ABS		01/24/2022	GOLDMAN	XXX	374,910	375,000	.0
38237K-AA-8	GOOD 222 A - ABS		04/13/2022	CREDIT SUISSE SECURITIES	XXX	398,061	403,412	.0
38237T-AA-9	GOOD 223 A - ABS		07/12/2022	CREDIT SUISSE SECURITIES	XXX	347,853	348,000	.0
384311-AA-4	GRAFTECH FINANCE INC		08/30/2022	Various	XXX	328,630	350,000	2,313
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC		08/10/2022	Various	XXX	496,005	514,000	9,032
389286-AA-3	GRAY ESCROW II INC		11/09/2022	JP Morgan	XXX	10,028	14,000	.374
39843U-AA-0	GRIFOLS ESCROW ISSUER SA	C	02/23/2022	Morgan Stanley	XXX	188,500	200,000	3,694
404030-AJ-7	H&E EQUIPMENT SERVICES INC		07/14/2022	Various	XXX	631,925	725,000	2,382
404119-CC-1	HCA INC		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	286,096	310,000	.470
404280-BT-5	HSBC HOLDINGS PLC	C	02/02/2022	BANK OF NEW YORK	XXX	1,641,165	1,500,000	8,402
404280-CT-4	HSBC HOLDINGS PLC	C	10/18/2022	CITIGROUP GLOBAL MARKETS LIMITED	XXX	944,736	1,300,000	14,783
404280-DG-1	HSBC HOLDINGS PLC	C	08/04/2022	HSBC SECURITIES (USA), INC	XXX	1,100,000	1,100,000	.0
40468@-AA-7	HA ECON 101 TRUST		11/01/2022	Unknown	XXX	.0	.0	.0
40481@-AA-0	HA FEDERAL FUNDING X TRUST		03/01/2022	UNKNOWN SOURCE	XXX	4,892,016	4,892,016	.0
410345-AL-6	HANESBRANDS INC		08/24/2022	GOLDMAN	XXX	588,281	625,000	8,548
415864-AM-9	HARSCO CORP		01/27/2022	Jane Street	XXX	10,153	10,000	.181
42704L-AA-2	HERC HOLDINGS INC		10/20/2022	Various	XXX	687,830	677,000	5,599
428040-DB-2	HERTZ CORP		11/17/2022	Various	XXX	165,955	195,000	3,092
42806M-AN-9	HERTZ 222 A - ABS		01/11/2022	RBC Capital	XXX	199,731	200,000	.0
431318-AS-3	HILCORP ENERGY I LP		12/05/2022	BARCLAYS CAPITAL INC	XXX	47,250	50,000	.313
431318-AU-8	HILCORP ENERGY I LP		12/06/2022	SUS	XXX	114,944	125,000	2,536
431318-AV-6	HILCORP ENERGY I LP		11/29/2022	BARCLAYS CAPITAL INC	XXX	45,500	50,000	1,000
431318-AY-0	HILCORP ENERGY I LP		04/05/2022	JP Morgan	XXX	225,000	225,000	.0
431318-AZ-7	HILCORP ENERGY I LP		04/05/2022	JP Morgan	XXX	275,000	275,000	.0
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC		07/14/2022	Various	XXX	777,745	950,000	14,284
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LLC		06/22/2022	Various	XXX	10,791	13,000	.42
435765-AJ-1	HOLLY ENERGY PARTNERS LP		04/06/2022	WELLS FARGO SECURITIES LLC	XXX	133,550	133,000	.0
437076-CP-5	HOME DEPOT INC		03/24/2022	MORGAN STANLEY & COMPANY	XXX	676,471	680,000	.0
437076-CS-9	HOME DEPOT INC		09/12/2022	Credit Suisse First Boston	XXX	229,726	230,000	.0
445587-AE-8	HUNT COMPANIES INC		10/14/2022	Cantor Fitzgerald	XXX	169,875	225,000	.98
44933W-AA-7	ICG 152RR A1 - CDO	C	02/11/2022	Merrill Lynch	XXX	750,000	750,000	.940
449691-AA-2	ILIAD HOLDING SAS	C	04/19/2022	Various	XXX	396,750	400,000	3,936
45031U-CJ-8	ISTAR INC		02/24/2022	Various	XXX	64,133	63,000	.125
450636-D#-9	ITR CONCESSION COMPANY LLC		03/17/2022	Unknown	XXX	2,000,000	2,000,000	.352
45174H-BC-0	IHEARTCOMMUNICATIONS INC		11/10/2022	Barclays Bank	XXX	241,230	258,000	4,752
45827M-AA-5	INTELLIGENT PACKAGING FINCO INC LTD	C	09/26/2022	Various	XXX	601,906	700,000	5,571
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		05/12/2022	Various	XXX	1,603,299	1,605,000	.0
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CORP		07/20/2022	JP MORGAN	XXX	129,065	130,000	.0
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	08/16/2022	Various	XXX	697,188	725,000	11,433

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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
46115H-BU-9	INTESA SANPAOLO SPA	C	06/08/2022	BANC OF AMERICA/FIXED INCOME	XXX	162,500	200,000	.210
46115H-BU-0	INTESA SANPAOLO SPA	C	11/14/2022	Goldman Sachs	XXX	199,596	200,000	.0
46115H-BV-8	INTESA SANPAOLO SPA	C	11/16/2022	Bank of America	XXX	203,536	200,000	.0
46590X-AG-1	JBS USA LUX SA		06/06/2022	Mizuho Securities	XXX	128,959	130,000	.0
46593E-AG-0	JPMCC 22ACB D - CMBS		03/09/2022	J P MORGAN SECURITIES	XXX	897,750	900,000	.0
466304-AL-6	JPMCC 22CGSS D - CMBS		12/19/2022	J P MORGAN SECURITIES	XXX	498,750	500,000	.0
46647P-BU-9	JPMORGAN CHASE & CO.		02/04/2022	GOLDMAN	XXX	361,120	400,000	1,548
46647P-BX-3	JPMORGAN CHASE & CO.		04/04/2022	BNP PARIBAS	XXX	222,268	255,000	.858
46647P-CU-8	JPMORGAN CHASE & CO.		02/04/2022	Various	XXX	1,526,725	1,530,000	1,070
46647P-DA-1	JPMORGAN CHASE & CO.		04/19/2022	JP MORGAN	XXX	525,000	525,000	.0
46647P-DG-8	JPMORGAN CHASE & CO.		07/18/2022	JP MORGAN SECURITIES LLC	XXX	1,400,000	1,400,000	.0
46652W-AA-1	JPMCC 21410T A - CMBS		05/24/2022	JP MORGAN SECURITIES LLC	XXX	535,359	600,000	.953
46655A-AJ-7	JPMCC 220PO D - CMBS		01/12/2022	J P MORGAN SECURITIES	XXX	151,625	160,000	.383
469815-AK-0	JACOBS ENTERTAINMENT INC		01/26/2022	CS FIRST BOSTON CORP	XXX	200,000	200,000	.0
47206V-AQ-7	JPARK 1R CR - CDO		10/14/2022	BREAN CAPITAL	XXX	694,688	750,000	10,050
47216F-AA-5	JAZZ SECURITIES DAC	C	01/27/2022	Morgan Stanley	XXX	197,500	200,000	.365
47232M-AF-9	JEFFERIES FINANCE LLC		02/08/2022	SUS	XXX	340,655	350,000	9,090
475795-AD-2	JELD-WEN INC		07/07/2022	BANC OF AMERICA/FIXED INCOME	XXX	324,176	411,000	1,447
48275E-AA-4	KREF 2022-FL3 A - CMBS	C	02/03/2022	WELLS FARGO SECURITIES LLC	XXX	1,500,000	1,500,000	.0
48666K-BA-6	KB HOME		06/07/2022	Citigroup (SSB)	XXX	63,000	63,000	.0
49446R-AX-7	KIMCO REALTY CORP		02/03/2022	SUS	XXX	282,976	295,000	2,429
49446R-BA-6	KIMCO REALTY CORP		08/10/2022	Various	XXX	248,575	250,000	.0
49456B-AR-2	KINDER MORGAN INC		02/04/2022	MARKETAXESS CORPORATION	XXX	353,211	390,000	3,748
49456B-AV-3	KINDER MORGAN INC		07/25/2022	CitiGroup	XXX	9,994	10,000	.0
50050N-AA-1	KONTOOR BRANDS INC		03/07/2022	Various	XXX	410,000	425,000	3,970
50077L-BF-2	KRAFT HEINZ FOODS CO		07/26/2022	Bank of America Merrill Lynch	XXX	244,308	250,000	4,339
50168A-AB-6	LABL INC		03/14/2022	Various	XXX	148,188	150,000	1,692
501680-AC-9	LABL INC		01/18/2022	DEUTSCHE BANK SECURITIES, INC	XXX	202,500	200,000	2,644
50212Y-AD-6	LPL HOLDINGS INC		08/11/2022	SUS	XXX	235,163	250,000	4,167
513272-AC-8	LAMB WESTON HOLDINGS INC		07/01/2022	J P MORGAN SECURITIES	XXX	470,000	500,000	3,453
517834-AF-4	LAS VEGAS SANDS CORP		03/11/2022	SUS	XXX	207,792	225,000	.902
51805@-AK-4	LASALLE PROPERTY FUND REIT, INC		06/08/2022	Not Available	XXX	3,000,000	3,000,000	.0
527298-BN-2	LEVEL 3 FINANCING INC		03/07/2022	GOLDMAN	XXX	150,000	160,000	3,577
527298-BR-3	LEVEL 3 FINANCING INC		02/10/2022	Various	XXX	1,130,070	1,189,000	5,092
53219L-AS-8	LIFEPOINT HEALTH INC		11/07/2022	Various	XXX	578,250	675,000	9,172
53944Y-AS-2	LLOYDS BANKING GROUP PLC	C	03/11/2022	Various	XXX	800,000	800,000	.0
53946P-AA-8	LNCR 22CRE7 A - CMBS	C	02/15/2022	JP MORGAN SECURITIES LLC	XXX	1,400,000	1,400,000	.0
539830-BR-9	LOCKHEED MARTIN CORP		04/21/2022	Wells Fargo	XXX	344,696	345,000	.0
548661-DY-0	LOWE'S COMPANIES INC		02/04/2022	MARKETAXESS CORPORATION	XXX	303,935	335,000	1,788
548661-EH-6	LOWE'S COMPANIES INC		03/22/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	194,967	195,000	.0
55037A-AA-6	LUNDIN ENERGY FINANCE BV	C	06/14/2022	WELLS FARGO SECURITIES LLC	XXX	418,371	475,000	3,985
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		03/21/2022	CREDIT SUISSE SECURITIES (USA)	XXX	1,799,995	1,800,000	4,729
552953-CD-1	MGM RESORTS INTERNATIONAL		04/21/2022	DEUTSCHE BANK SECURITIES, INC	XXX	45,296	47,000	.326
552953-CE-9	MGM RESORTS INTERNATIONAL		11/18/2022	JP Morgan	XXX	129,841	133,000	3,335
55305B-AS-0	M/I HOMES INC		08/22/2022	SMRD	XXX	270,375	300,000	.949
55305B-AV-3	M/I HOMES INC		01/11/2022	Merrill Lynch	XXX	270,016	275,000	4,224
55316V-AA-2	MHC 2021-MHC A - CMBS		07/26/2022	JP MORGAN	XXX	145,172	150,000	.152
55337P-AA-0	MHWD HOLDCO II LLC		03/15/2022	Various	XXX	313,438	325,000	1,295
55342U-AW-6	MPT OPERATING PARTNERSHIP LP		06/09/2022	J P MORGAN SECURITIES	XXX	309,375	375,000	3,208
55818Y-BJ-9	MDPK XVII DR - CDO		10/14/2022	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	1,368,750	1,500,000	23,480
55819G-AQ-2	MDPK XXXIV BR - CDO	C	09/22/2022	CitiGroup	XXX	2,877,000	3,000,000	23,273
55820C-AL-9	MDPK 29 D - CDO	C	10/26/2022	MORGAN STANLEY & COMPANY	XXX	2,943,180	3,300,000	19,106
55821K-AC-0	MDPK XXXVIII A - CDO	C	02/16/2022	CITIGROUP GLOBAL MARKETS INC	XXX	996,000	1,000,000	1,172
55903V-AG-8	WARNERMEDIA HOLDINGS INC		03/09/2022	GOLDMAN	XXX	1,100,000	1,100,000	.0
56501R-AN-6	MANULIFE FINANCIAL CORP	C	03/14/2022	CitiGroup	XXX	800,000	800,000	.0
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		05/13/2022	Morgan Stanley	XXX	430,165	500,000	.63
574599-BN-5	MASCO CORP		08/03/2022	GOLDMAN	XXX	236,635	250,000	1,944
577081-AU-6	MATTEL INC		01/28/2022	Bank of America	XXX	44,460	36,000	.744
577081-AW-2	MATTEL INC		01/28/2022	Bank of America	XXX	152,550	135,000	1,839
58933Y-AZ-8	MERCK & CO INC		05/02/2022	WELLS FARGO SECURITIES LLC	XXX	278,553	335,000	1,754
59001A-AY-8	MERITAGE HOMES CORP		06/28/2022	Various	XXX	90,840	93,000	.450
59001A-BA-9	MERITAGE HOMES CORP		06/28/2022	SumRidge Partners Holdings LLC	XXX	7,382	8,000	.27

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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
592176-ET-2	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2022	JP MORGAN	XXX	399,540	400,000	.0
59523U-AQ-0	MID-AMERICA APARTMENTS LP		06/23/2022	Morgan Stanley	XXX	369,177	385,000	4,309
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		01/25/2022	SUS	XXX	452,899	445,000	10,763
603051-AD-5	MINERAL RESOURCES LTD	C	04/28/2022	Various	XXX	241,624	241,000	.0
606822-BW-5	MIITSUBISHI UFJ FINANCIAL GROUP INC	C	02/04/2022	GOLDMAN	XXX	289,939	285,000	506
606822-BX-1	MIITSUBISHI UFJ FINANCIAL GROUP INC	C	10/04/2022	RBC Capital	XXX	225,457	295,000	1,438
606822-CC-6	MIITSUBISHI UFJ FINANCIAL GROUP INC	C	01/11/2022	Morgan Stanley	XXX	215,000	215,000	.0
606822-CL-6	MIITSUBISHI UFJ FINANCIAL GROUP INC	C	07/11/2022	Morgan Stanley	XXX	200,000	200,000	.0
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	02/03/2022	SUS	XXX	498,633	520,000	629
60855R-AJ-9	MOLINA HEALTHCARE INC		02/02/2022	Morgan Stanley	XXX	333,300	330,000	1,965
615369-AZ-8	MOODY'S CORP		08/02/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	184,240	185,000	.0
617446-8U-6	MORGAN STANLEY		02/03/2022	SUS	XXX	673,822	740,000	6,417
61747Y-EL-5	MORGAN STANLEY		04/21/2022	Various	XXX	541,065	585,000	2,790
61747Y-EM-3	MORGAN STANLEY		02/16/2022	Morgan Stanley	XXX	1,360,000	1,360,000	.0
61747Y-ER-2	MORGAN STANLEY		04/18/2022	Morgan Stanley	XXX	355,000	355,000	.0
61946K-AA-2	MSAIC 223 A - ABS		12/12/2022	BNP Paribas	XXX	316,987	317,000	.0
61946Q-AA-9	MSAIC 221 A - ABS		03/10/2022	RBC CAPITAL MARKETS	XXX	639,455	664,000	.0
61946U-AA-0	MSAIC 222 A - ABS		10/22/2022	Deutsche Bank	XXX	281,120	284,000	.0
62475W-AG-0	MTN 22LPFL D - CMBS		03/08/2022	Citigroup (SSB)	XXX	1,492,496	1,500,000	.0
62482B-AA-0	MOZART DEBT MERGER SUB INC		01/26/2022	Various	XXX	1,101,456	1,125,000	11,291
62482B-AB-8	MOZART DEBT MERGER SUB INC		11/09/2022	Various	XXX	375,323	507,000	3,179
62886E-AU-2	NCR CORP		09/16/2022	Various	XXX	79,506	90,000	273
62886E-AY-4	NCR CORP		08/18/2022	SUS	XXX	191,398	200,000	3,917
62886H-BA-8	NCL CORPORATION LTD		03/11/2022	Various	XXX	327,065	349,000	2,962
62886H-BE-0	NCL CORPORATION LTD		02/10/2022	JP Morgan	XXX	128,000	128,000	.0
629377-CE-0	NRG ENERGY INC		07/12/2022	CREDIT SUISSE SECURITIES	XXX	93,750	100,000	2,859
629377-CH-3	NRG ENERGY INC		07/27/2022	CITIGROUP GLOBAL MARKETS INC	XXX	231,875	250,000	1,604
629377-CR-1	NRG ENERGY INC		07/12/2022	Citigroup (SSB)	XXX	40,500	50,000	.750
62954H-BE-7	NXP BV	C	05/12/2022	CitiGroup	XXX	44,931	45,000	.0
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		05/31/2022	CitiGroup	XXX	555,000	555,000	.0
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		02/01/2022	JP Morgan	XXX	32,725	35,000	239
63938C-AH-1	NAVIENT CORP		07/22/2022	JP Morgan	XXX	240,000	250,000	1,453
63938C-AM-0	NAVIENT CORP		09/28/2022	BNP PARIBAS	XXX	245,375	325,000	745
63942M-AA-8	NAVSL 2022-A A - ABS		02/01/2022	BANC OF AMERICA/FIXED INCOME	XXX	1,804,966	1,805,000	.0
64083Y-AA-9	NESCO HOLDINGS II INC		09/22/2022	SUS	XXX	85,199	100,000	2,460
64131B-AJ-2	NEUB XXI CR - CDO		01/04/2022	SG AMERICAS SECURITIES, LLC	XXX	750,975	750,000	3,870
64135F-AG-5	NEUB 52 D - CDO	C	11/10/2022	BARCLAYS CAPITAL INC	XXX	492,500	500,000	.0
647622-AA-7	NOHT 2019-HNLA A - CMBS		06/02/2022	MORGAN STANLEY & CO. LLC	XXX	483,281	500,000	569
651639-AZ-9	NONMONT CORPORATION		02/03/2022	SUS	XXX	168,182	175,000	594
65343H-AA-9	NEXSTAR ESCROW INC		11/07/2022	Various	XXX	962,162	1,050,000	16,547
65535H-BB-4	NOMURA HOLDINGS INC	C	02/03/2022	Various	XXX	2,396,496	2,400,000	391
667274-AA-2	NORTHWELL HEALTHCARE INC		06/28/2022	JP MORGAN	XXX	140,704	165,000	1,076
66977W-AR-0	NOVA CHEMICALS CORP	C	01/21/2022	Bank of America	XXX	13,455	13,000	102
66981Y-AC-3	AMSR 22SFR3 C - CMBS		08/11/2022	Deutsche Bank	XXX	654,204	700,000	.0
67103H-AL-1	O'REILLY AUTOMOTIVE INC		06/06/2022	JP Morgan	XXX	139,558	140,000	.0
674003-C@-5	OAKTREE CAPITAL MANAGEMENT, L.P		01/19/2022	Unknown	XXX	1,000,000	1,000,000	595
674599-DB-8	OCCIDENTAL PETROLEUM CORP		11/21/2022	Not Available	XXX	25,297	26,000	703
674599-DR-3	OCCIDENTAL PETROLEUM CORP		01/11/2022	Bank of America	XXX	241,540	208,000	2,396
67590R-BA-2	OCTLF 1409R B1R - CDO		09/30/2022	JP MORGAN	XXX	231,875	250,000	1,521
680665-AK-2	OLIN CORP		04/25/2022	Various	XXX	308,280	323,000	3,697
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		06/23/2022	RBCMK	XXX	242,380	265,000	850
68233J-CE-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/17/2022	Wells Fargo	XXX	204,248	205,000	.0
68233J-CJ-1	ONCOR ELECTRIC DELIVERY COMPANY LLC		09/06/2022	RBCMK	XXX	84,918	85,000	.0
68267H-AA-5	OMFIT 22S1 A - ABS		04/21/2022	CitiGroup	XXX	2,707,537	2,708,000	.0
682680-AU-7	ONEOK INC		02/03/2022	SUS	XXX	339,239	315,000	876
682691-AA-8	ONEMAIN FINANCE CORP		02/11/2022	BARCLAYS CAPITAL INC	XXX	229,375	250,000	4,167
68269D-AA-2	ODART 221 A1 - ABS		06/10/2022	BARCLAYS CAPITAL INC	XXX	399,974	400,000	.0
68327L-AC-0	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP	C	04/07/2022	Amherst Pierpont Securities	XXX	202,910	200,000	1,604
68389X-BV-6	ORACLE CORP		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	270,105	280,000	2,914
68389X-CE-3	ORACLE CORP		02/02/2022	BANK OF NEW YORK	XXX	484,101	500,000	5,111
68389X-CH-6	ORACLE CORP		11/07/2022	HSBC SECURITIES (USA) INC	XXX	69,934	70,000	.0
68622T-AA-9	ORGANON & CO		01/20/2022	Morgan Stanley	XXX	200,000	200,000	1,925

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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
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC.		06/03/2022	BARCLAYS CAPITAL INC.	XXX	12,090	12,000	238
69074Z-AJ-0	OWENS CORNING		02/03/2022	SUS	XXX	181,322	170,000	3,208
69327R-AJ-0	PDC ENERGY INC.		12/19/2022	Various	XXX	124,020	129,000	653
69331C-AH-1	PG&E CORP.		09/22/2022	SUS	XXX	309,540	350,000	4,132
69334Z-AB-3	PCG 2022-A A2 - ABS		05/03/2022	CitiGroup	XXX	449,614	450,000	373
69377E-AA-7	PRPM 221NV1 A1 - RMBS		06/23/2022	NOMURA SECURITIES/FIXED INCOME	XXX	486,371	500,000	3,606
69377F-AA-4	FREEMPORT INDONESIA PT.	C	04/08/2022	Various	XXX	2,086,826	2,077,000	0
694308-JW-8	PACIFIC GAS AND ELECTRIC CO.		02/02/2022	BANK OF NEW YORK MELLON	XXX	1,463,567	1,500,000	6,000
69700X-AJ-4	PLMRS 224 C - CDO	C	10/13/2022	J P MORGAN SECURITIES	XXX	250,000	250,000	0
70016R-AL-9	PAIA 2018-1 A1R - CDO		02/10/2022	Morgan Stanley	XXX	998,500	1,000,000	871
701094-AR-5	PARKER-HANNIFIN CORP.		06/06/2022	CitiGroup	XXX	189,597	190,000	0
70137W-AL-2	PARKLAND CORP.	C	11/09/2022	SUS	XXX	60,449	75,000	125
70450Y-AL-7	PAYPAL HOLDINGS INC.		05/16/2022	Morgan Stanley	XXX	398,616	400,000	0
70478J-AA-2	PEARL MERGER SUB INC.		07/22/2022	Barclays Bank	XXX	27,975	30,000	647
707569-AS-8	PENN ENTERTAINMENT INC.		08/16/2022	GOLDMAN	XXX	238,750	250,000	1,289
707569-AV-1	PENN ENTERTAINMENT INC.		08/24/2022	Various	XXX	219,438	250,000	1,504
72147K-AF-5	PILGRIMS PRIDE CORP.		10/19/2022	JEFF	XXX	285,250	350,000	248
723787-AT-4	PIONEER NATURAL RESOURCES CO.		02/03/2022	SUS	XXX	291,760	305,000	210
737446-AP-9	POST HOLDINGS INC.		05/26/2022	J P MORGAN SECURITIES	XXX	34,873	37,000	938
737446-AQ-7	POST HOLDINGS INC.		04/01/2022	RBC Capital	XXX	66,938	75,000	1,638
737679-D@-6	POTOMAC ELECTRIC POWER COMPANY		09/21/2022	Private Placement	XXX	5,000,000	5,000,000	0
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC.		01/11/2022	SUS	XXX	242,215	250,000	5,834
743315-AZ-6	PROGRESSIVE CORP.		05/13/2022	Various	XXX	598,726	645,000	2,833
74332X-AE-1	PROG 22SFR4 C - RMBS		04/20/2022	BANC OF AMERICA/FIXED INCOME	XXX	2,499,887	2,500,000	0
74332X-AG-6	PROG 22SFR4 D - RMBS		04/20/2022	BANC OF AMERICA/FIXED INCOME	XXX	2,494,125	2,500,000	0
74340X-BT-7	PROLOGIS LP		09/15/2022	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	179,397	180,000	0
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO.		03/09/2022	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	214,596	215,000	0
74841C-AB-7	ROCKET MORTGAGE LLC.		07/08/2022	Various	XXX	342,960	400,000	6,394
74977R-DR-2	COOPERATIVE RABOBANK UA	C	08/15/2022	Bank of America Securities	XXX	1,500,000	1,500,000	0
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC.		01/18/2022	Various	XXX	90,762	97,000	1,428
75079R-AC-2	RAIN C11 CARBON LLC.		01/25/2022	GOLDMAN	XXX	91,913	90,000	2,103
75281A-AS-8	RANGE RESOURCES CORP.		07/12/2022	CREDIT SUISSE SECURITIES	XXX	339,500	350,000	2,796
75281A-BK-4	RANGE RESOURCES CORP.		01/13/2022	WELLS FARGO SECURITIES LLC	XXX	100,000	100,000	0
75458J-AA-5	RAYCSC 2022 A1 - ABS		02/04/2022	Jefferies	XXX	447,000	447,000	0
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP.		02/04/2022	CitiGroup	XXX	137,075	150,000	1,409
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP.		05/13/2022	Deutsche Bank	XXX	167,211	195,000	798
75524K-PG-3	CITIZENS BANK NA		08/04/2022	MORGAN STANLEY & CO. LLC	XXX	1,000,000	1,000,000	0
75574P-AA-0	RCMT 2022-FL8 A - CMBS		02/24/2022	JP MORGAN SECURITIES LLC	XXX	1,100,000	1,100,000	0
75606D-AL-5	ANYWHERE REAL ESTATE GROUP LLC		10/13/2022	JP Morgan	XXX	108,375	150,000	2,204
756109-BJ-2	REALTY INCOME CORP.		02/03/2022	SUS	XXX	279,123	285,000	906
756109-BL-7	REALTY INCOME CORP.		02/04/2022	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	727,472	740,000	3,105
758071-AA-2	SPX FLOW INC.		12/08/2022	Various	XXX	244,246	261,000	569
758750-D#-7	REGAL REXNORD CORPORATION		06/07/2022	Not Available	XXX	1,000,000	1,000,000	0
75907D-AA-5	RWIT 221 A - ABS		02/22/2022	Wells Fargo	XXX	642,235	642,000	34
75907D-AC-1	RWIT 221 C - ABS		02/16/2022	WELLS FARGO SECURITIES LLC	XXX	199,954	200,000	0
760759-AX-8	REPUBLIC SERVICES INC.		02/04/2022	Deutsche Bank	XXX	520,695	583,000	4,062
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC.		12/27/2022	Bank of America	XXX	133,875	150,000	1,233
775109-CC-3	ROGERS COMMUNICATIONS INC.	C	03/07/2022	JP MORGAN	XXX	374,164	375,000	0
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC.		01/21/2022	CITIGROUP GLOBAL MARKETS INC.	XXX	302,625	300,000	3,938
780097-BP-5	NATWEST GROUP PLC	C	02/04/2022	Morgan Stanley	XXX	1,488,983	1,475,000	9,569
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD.		01/04/2022	Various	XXX	132,289	132,000	0
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD.		08/15/2022	Bank of America	XXX	28,000	28,000	0
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD.		11/09/2022	Various	XXX	352,563	355,000	2,830
78355H-KT-5	RYDER SYSTEM INC.		02/22/2022	MERRILL LYNCH, PIERCE, FENNER & SM1/BAS	XXX	284,575	285,000	0
78355H-KU-2	RYDER SYSTEM INC.		05/10/2022	BANKERS TR CO/PNC BK NA SECS.	XXX	239,926	240,000	0
78409V-BC-7	S&P GLOBAL INC.		03/04/2022	GOLDMAN	XXX	276,517	280,000	0
78433L-AD-8	EIX 2022-A A1 - ABS		02/08/2022	RBC CAPITAL MARKETS	XXX	250,991	251,000	0
78449C-AA-6	SMB 22C A1A - ABS		08/02/2022	RBC CAPITAL MARKETS	XXX	1,199,979	1,200,000	0
78450F-AA-5	SMB 2022-A APT - ABS		03/08/2022	GOLDMAN	XXX	1,142,962	1,150,000	0
785592-C@-3	SABINE PASS LIQUEFACTION, LLC.		11/02/2022	Unknown	XXX	1,300,000	1,300,000	0
80282K-BC-9	SANTANDER HOLDINGS USA INC.		01/03/2022	SANTANDER INVESTMENT SECURITIES	XXX	1,000,000	1,000,000	0
808513-CA-1	CHARLES SCHWAB CORP.		03/01/2022	Credit Suisse First Boston	XXX	478,925	480,000	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
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		02/03/2022	Barclays Bank	XXX	43,000	43,000	.0
810186-AW-6	SCOTT'S MIRACLE-GRO CO.		03/11/2022	USBK	XXX	108,125	125,000	.668
810186-AX-4	SCOTT'S MIRACLE-GRO CO.		05/09/2022	MARKETAXESS CORPORATION	XXX	206,563	250,000	1,111
81377G-AB-5	SABR 2006-FR4 A2B - RMBS		12/01/2022	Unknown	XXX	1,101,567	.0	.0
816851-BP-3	SEMPRA ENERGY		03/21/2022	Morgan Stanley	XXX	44,832	45,000	.0
828738-AA-2	SIMMONS UNIVERSITY		07/20/2022	Wells Fargo	XXX	464,170	500,000	6,875
83012@-AA-8	6823 ENERGY PARTNERS LLC		01/27/2022	Unknown	XXX	5,000,000	5,000,000	2,625
83012H-AG-9	SIXST XVIII D - CDO	C	10/26/2022	RBC CAPITAL MARKETS	XXX	221,850	255,000	.405
83368R-AV-4	SOCIETE GENERALE SA	C	02/03/2022	SUS	XXX	201,250	200,000	.219
842400-HQ-9	SOUTHERN CALIFORNIA EDISON CO.		05/18/2022	MHSCJPJT MIZUHO SEC LTD TOKYO	XXX	533,855	535,000	.0
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO.		11/03/2022	CitiGroup	XXX	49,971	50,000	.0
842434-CW-0	SOUTHERN CALIFORNIA GAS CO.		03/14/2022	JP MORGAN CHASE BANK N.A.	XXX	692,384	700,000	.115
845467-AT-6	SOUTHWESTERN ENERGY CO.		09/20/2022	SUS	XXX	109,494	125,000	.841
84762L-AW-5	SPECTRUM BRANDS INC.		11/10/2022	Bank of America	XXX	23,853	29,000	.532
84762L-AX-3	SPECTRUM BRANDS INC.		10/04/2022	Various	XXX	110,662	143,000	.566
84765E-AA-6	BHSH SYSTEM		06/24/2022	RBCMK	XXX	410,340	500,000	7,894
84858#-AF-0	SPIRE ALABAMA INC.		10/05/2022	Private Placement	XXX	2,500,000	2,500,000	.0
85208N-AE-0	SPRINTS 1A2 - RMBS		02/02/2022	BANK OF NEW YORK	XXX	1,368,750	1,250,000	7,692
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC		09/29/2022	Various	XXX	41,298	51,000	1,292
85236W-CE-4	SREIT 2021-MFP2 A - CMBS		07/26/2022	JP MORGAN	XXX	96,125	100,000	.102
853254-CG-3	STANDARD CHARTERED PLC	C	02/02/2022	BANK OF NEW YORK	XXX	1,484,475	1,500,000	2,282
853254-CJ-7	STANDARD CHARTERED PLC	C	03/23/2022	FX - Standard Chartered Bank, London	XXX	1,100,000	1,100,000	.0
853496-AG-2	STANDARD INDUSTRIES INC.		10/18/2022	JP Morgan	XXX	198,750	250,000	2,886
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJAT II LTD.	C	04/08/2022	EUROCLEAR	XXX	519,415	524,000	12,566
855244-BC-2	STARBUCKS CORP		02/09/2022	MORGAN STANLEY & CO. LLC	XXX	1,397,354	1,400,000	.0
857477-BU-6	STATE STREET CORP		05/10/2022	Various	XXX	875,000	875,000	.0
857477-BV-4	STATE STREET CORP		08/01/2022	Merrill Lynch	XXX	375,000	375,000	.0
857691-AG-4	STATION CASINOS LLC		11/03/2022	Bank of America	XXX	48,325	57,000	.584
858912-AG-3	STERICYCLE INC.		01/20/2022	Various	XXX	112,164	114,000	.980
864486-AK-1	SUBURBAN PROPANE PARTNERS LP		07/19/2022	Merrill Lynch	XXX	118,438	125,000	2,856
864486-AL-9	SUBURBAN PROPANE PARTNERS LP		07/07/2022	BANC OF AMERICA/FIXED INCOME	XXX	63,750	75,000	.417
865033-AC-8	SUGARHOUSE HSP GAMING PROP MEZZ LP		07/12/2022	CREDIT SUISSE SECURITIES	XXX	342,188	375,000	3,611
866677-AF-4	SUN COMMUNITIES OPERATING LP		02/03/2022	SUS	XXX	246,715	255,000	1,988
86765L-AZ-0	SUNOCO LP		09/20/2022	JEFF	XXX	84,500	100,000	1,775
86828L-AC-6	SUPERIOR PLUS LP	C	03/30/2022	Merrill Lynch	XXX	341,000	350,000	2,500
871503-AU-2	NORTONLIFELOCK INC.		09/28/2022	SUS	XXX	380,000	400,000	9,167
87161C-AN-5	SYNOVUS FINANCIAL CORP		08/04/2022	MORGAN STANLEY & CO. LLC	XXX	1,198,680	1,200,000	.0
87242B-AW-0	TCW 192R A1R - CDO	C	02/04/2022	JEFF	XXX	750,000	750,000	.0
87249A-AA-3	TICP 9 A - CDO		02/11/2022	RBRD	XXX	749,213	750,000	.755
87264A-BF-1	T-MOBILE USA INC.		05/02/2022	MORGAN STANLEY & COMPANY	XXX	61,352	65,000	.133
87264A-CB-9	T-MOBILE USA INC.		02/03/2022	SUS	XXX	322,915	340,000	4,142
87277J-AA-9	TRTX 22FL5 A - CMBS	C	02/08/2022	WELLS FARGO SECURITIES LLC	XXX	1,100,000	1,100,000	.0
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC.		08/22/2022	SUS	XXX	247,663	250,000	2,815
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC.		08/22/2022	SUS	XXX	723,827	750,000	4,544
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC.		08/18/2022	Various	XXX	413,875	450,000	.740
88032X-AT-1	TENCENT HOLDINGS LTD.	D	04/08/2022	JP MORGAN CHASE INTL	XXX	1,246,504	1,346,000	5,143
88033G-DG-2	TENET HEALTHCARE CORP		10/18/2022	JP Morgan	XXX	222,500	250,000	4,015
88033G-DN-7	TENET HEALTHCARE CORP		01/20/2022	BARCLAYS CAPITAL INC	XXX	346,500	350,000	2,254
88033G-DP-2	TENET HEALTHCARE CORP		06/01/2022	Various	XXX	275,000	275,000	.0
88240T-AA-9	ERCOTT 2022 A1 - ABS		06/08/2022	Citigroup (SSB)	XXX	1,173,983	1,174,000	.0
883556-BZ-4	THERMO FISHER SCIENTIFIC INC.		07/26/2022	DSP MERRILL LYNCH LIMITED	XXX	327,653	350,000	2,958
88675@-AA-5	TIGER GLOBAL MANAGEMENT, LLC		04/18/2022	Private Placement	XXX	2,000,000	2,000,000	.0
89115A-2E-1	TORONTO DOMINION BANK	C	06/01/2022	TORONTO DOMINION BK	XXX	365,000	365,000	.0
89236T-JW-6	TOYOTA MOTOR CREDIT CORP		01/10/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	478,219	480,000	.0
89236T-KD-6	TOYOTA MOTOR CREDIT CORP		06/27/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	474,943	475,000	.0
89616T-AB-1	TCN 22SFR2 B - CMBS		06/27/2022	DEUTSCHE BANK SECURITIES, INC.	XXX	1,999,924	2,000,000	.0
89616T-AC-9	TCN 22SFR2 C - CMBS		06/27/2022	DEUTSCHE BANK SECURITIES, INC.	XXX	1,499,955	1,500,000	.0
89625B-AJ-2	CAVU 222 D - CDO	C	11/14/2022	CREDIT SUISSE SECURITIES	XXX	482,500	500,000	.0
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	07/26/2022	Bank of America	XXX	216,000	225,000	5,603
897051-AC-2	TRONOX INC.		02/15/2022	CS FIRST BOSTON CORP.	XXX	282,000	300,000	5,858
902613-AN-8	UBS GROUP AG	C	05/03/2022	UBS SECURITIES LLC	XXX	200,000	200,000	.0
902613-AS-7	UBS GROUP AG	C	08/01/2022	UBS SECURITIES LLC	XXX	1,200,000	1,200,000	.0

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ANNUAL STATEMENT FOR THE YEAR 2022 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
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC		11/01/2022	Unknown	XXX	.0	.0	.0
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP		05/18/2022	Various	XXX	92,226	101,000	2,457
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		01/21/2022	Various	XXX	168,579	169,000	188
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		04/20/2022	Various	XXX	1,158,375	1,250,000	8,047
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		11/17/2022	Various	XXX	208,888	209,000	.0
91159H-JD-3	US BANCORP		01/20/2022	US BANCORP INVESTMENTS INC	XXX	675,000	675,000	.0
91324P-EJ-7	UNITEDHEALTH GROUP INC		05/17/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	503,697	505,000	.0
91324P-ER-9	UNITEDHEALTH GROUP INC		10/25/2022	Merrill Lynch	XXX	249,083	250,000	.0
91327A-AA-0	UNITI GROUP LP		10/12/2022	GOLDMAN	XXX	762,100	760,000	10,421
91327B-AB-6	UNITI GROUP LP		01/07/2022	GOLDMAN	XXX	221,625	225,000	2,553
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/23/2022	GOLDMAN	XXX	26,810	28,000	134
914906-AX-0	UNIVISION COMMUNICATIONS INC		06/09/2022	Goldman Sachs	XXX	27,791	28,000	.0
91845A-AA-3	VZ SECURED FINANCING BV	C	01/21/2022	Various	XXX	1,911,761	1,936,000	347
92212W-AA-8	VAR ENERGI ASA	C	05/12/2022	BNP Paribas	XXX	239,906	240,000	.0
92343V-EU-4	VERIZON COMMUNICATIONS INC		02/23/2022	WELLS FARGO SECURITIES LLC	XXX	657,584	620,000	5,671
92343V-FR-0	VERIZON COMMUNICATIONS INC		02/04/2022	GOLDMAN	XXX	559,786	620,000	543
92343V-GJ-7	VERIZON COMMUNICATIONS INC		06/23/2022	MARKETAXESS CORPORATION	XXX	275,418	320,000	2,176
92539A-AB-0	VERUS 226 A2 - CMO/RMBS		06/21/2022	CREDIT SUISSE SECURITIES	XXX	1,055,029	1,081,067	4,005
92552V-AK-6	VIASAT INC		11/01/2022	Various	XXX	289,444	315,000	2,201
92556V-AD-8	VIATRIS INC		02/03/2022	SUS	XXX	422,514	440,000	1,485
92564R-AF-2	VICI PROPERTIES LP		07/01/2022	MARKETAXESS CORPORATION	XXX	494,750	500,000	5,078
92564R-AG-0	VICI PROPERTIES LP		05/02/2022	Unknown	XXX	74,439	75,000	1,320
92564R-AJ-4	VICI PROPERTIES LP		05/02/2022	Unknown	XXX	193,631	188,000	2,733
92564R-AL-9	VICI PROPERTIES LP		05/02/2022	Unknown	XXX	138,924	147,000	1,218
925650-AA-1	VICI PROPERTIES LP		04/20/2022	J P MORGAN SECURITIES	XXX	134,939	135,000	.0
92660F-AK-0	VIDEOTRON LTD	C	08/26/2022	SUS	XXX	399,904	425,000	8,168
92735L-AA-0	VINE ENERGY HOLDINGS LLC		10/18/2022	BARCLAYS CAPITAL INC	XXX	270,188	275,000	258
927804-GH-1	VIRGINIA ELECTRIC AND POWER CO		05/16/2022	CitiGroup	XXX	169,470	170,000	.0
92840J-AB-5	VISTAJET MALTA FINANCE PLC	C	03/03/2022	Various	XXX	336,438	350,000	1,147
92840J-AD-1	VISTAJET MALTA FINANCE PLC	C	04/20/2022	BANC OF AMERICA/FIXED INCOME	XXX	197,972	200,000	.0
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		02/03/2022	SUS	XXX	178,479	175,000	380
92920L-AE-7	VOYA C - CDO	C	10/18/2022	CREDIT SUISSE SECURITIES	XXX	1,000,000	1,000,000	.0
929566-AL-1	WABASH NATIONAL CORP		06/01/2022	STIFEL NICOLAUS & COMPANY	XXX	52,480	64,000	384
94106L-BP-3	WASTE MANAGEMENT INC		02/04/2022	Deutsche Bank	XXX	687,238	765,000	4,558
94106L-BS-7	WASTE MANAGEMENT INC		04/28/2022	Deutsche Bank	XXX	279,580	280,000	.0
95000U-2D-4	WELLS FARGO & CO		02/03/2022	SUS	XXX	232,914	215,000	322
95000U-2U-6	WELLS FARGO & CO		02/23/2022	Wells Fargo	XXX	600,000	600,000	.0
95000U-2X-0	WELLS FARGO & CO		04/18/2022	Wells Fargo	XXX	1,415,000	1,415,000	.0
95003W-AA-4	WFCW 220NL A - CMBS		03/10/2022	WELLS FARGO SECURITIES LLC	XXX	720,902	700,000	676
95081Q-AN-4	WESCO DISTRIBUTION INC		01/24/2022	DBS1	XXX	262,188	250,000	2,029
958254-AD-6	WESTERN MIDSTREAM OPERATING LP		02/01/2022	CITIBANK	XXX	133,200	120,000	2,216
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP		04/26/2022	Various	XXX	230,463	215,000	4,281
96926J-AC-1	WILLIAM CARTER CO		07/01/2022	RBC CAPITAL MARKETS	XXX	706,875	750,000	13,008
969457-CA-6	WILLIAMS COMPANIES INC		08/03/2022	CITIGROUP GLOBAL MARKETS INC	XXX	79,963	80,000	.0
976656-CN-6	WISCONSIN ELECTRIC POWER CO		09/14/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	189,609	190,000	.0
976826-BQ-9	WISCONSIN POWER AND LIGHT CO		08/08/2022	NETSCOUT SYSTEMS INC	XXX	335,995	340,000	.0
978097-AG-8	WOLVERINE WORLD WIDE INC		11/16/2022	Various	XXX	931,240	1,100,000	11,375
98138H-AH-4	WORKDAY INC		03/30/2022	Various	XXX	1,174,930	1,175,000	.0
98138H-AJ-0	WORKDAY INC		03/31/2022	BARCLAYS CAPITAL INC	XXX	120,068	120,000	38
983133-AA-7	WYNN RESORTS FINANCE LLC		10/18/2022	SUS	XXX	534,333	650,000	8,335
98379J-AA-3	XPO ESCROW SUB LLC		10/11/2022	Merrill Lynch	XXX	98,962	100,000	.0
999MSC-T9-9	TBA CASH COLL MSC		11/16/2022	Unknown	XXX	330,000	330,000	.0
BRY1X0-CZ-7	UBS SECURITIES LLC	C	05/03/2022	Union Bank Switzerland	XXX	570,000	570,000	.0
G2616#-BA-8	DCC TREASURY 2014 LIMITED	C	10/06/2022	Unknown	XXX	1,500,000	1,500,000	.0
G8357*-AD-7	SPIRAX-SARCO OVERSEAS LIMITED	C	12/02/2022	Unknown	XXX	1,400,000	1,400,000	.0
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD	D	05/23/2022	BARCLAYS BANK PLC WHOLESALE	XXX	516,120	552,000	283
M72005-AA-5	NATIONAL CENTRAL COOLING CO PJSC	D	04/08/2022	CITIGROUP GLOBAL MARKETS LIMITED	XXX	528,365	576,000	6,840
NABNRR-5X-6	BANK HAPOALIM BM	C	04/08/2022	CITIGROUP GLOBAL MARKETS LIMITED	XXX	512,432	555,000	8,612
P37115-AH-8	EMPRESA NACIONAL DE TELECOMUNICACIONES S	D	04/08/2022	Various	XXX	1,993,788	2,194,000	10,921
P5626N-AA-3	INTERCONNECTION ELECTRIC SA ESP	D	04/08/2022	BANC OF AMERICA/FIXED INCOME	XXX	1,030,433	1,117,000	16,141
Q8059@-AA-1	REGISTRY FINANCE PTY LTD	C	03/24/2022	Unknown	XXX	3,000,000	3,000,000	2,100

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ANNUAL STATEMENT FOR THE YEAR 2022 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
Y5257Y-AJ-6	LENOVO GROUP LTD	D	08/16/2022	ANZ SEC INC NY	XXX	279,408	332,000	3,344
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						335,975,767	343,471,433	1,417,011
Bonds - Hybrid Securities								
44965T-AA-5	ILFC E-CAPITAL TRUST I		10/20/2022	Imperial Capital LLC	XXX	79,950	123,000	577
534187-BN-8	LINCOLN NATIONAL CORP		01/20/2022	UBS SECURITIES	XXX	40,275	45,000	214
92840M-AC-6	VISTRA CORP		01/18/2022	Citigroup (SSB)	XXX	1,008,750	1,000,000	7,778
1309999999 - Bonds - Hybrid Securities						1,128,975	1,168,000	8,568
Bonds - Unaffiliated Bank Loans								
25277B-AE-8	Diamond Sports Group 1st Priority T/L (\$		03/09/2022	Unknown	XXX	96,860	96,860	0
LX1959-84-5	SKILLSOFT US CORP TERM LOAN		03/25/2022	BCAPUS	XXX	172,920	176,000	0
LX1982-15-1	SWF HOLDINGS I CORP. DTD 10/06/21 09/17/		01/04/2022	Unknown	XXX	249,063	250,000	0
1909999999 - Bonds - Unaffiliated Bank Loans						518,843	522,860	0
2509999997 - Bonds - Subtotals - Bonds - Part 3						809,394,387	829,392,398	2,097,007
2509999998 - Bonds - Summary item from Part 5 for Bonds						863,261,228	900,218,626	420,730
2509999999 - Bonds - Subtotals - Bonds						1,672,655,615	1,729,611,025	2,517,737
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
000900-10-3	ADT ORD		05/02/2022	JEFFERIES & CO INC, NEW YORK	0.000	155,708	XXX	0
00737L-10-3	ADTALEM GLOBAL EDUCATION ORD		05/02/2022	ACADEMY SECURITIES	0.000	85,601	XXX	0
055610-20-1	BOK FINANCIAL ORD		05/02/2022	BMO NESBITT BURNS INC	0.000	177,172	XXX	0
103304-10-1	BOYD GAMING ORD		06/15/2022	Various	0.000	118,552	XXX	0
104674-10-6	BRADY NONVOTING CL A ORD		05/02/2022	ACADEMY SECURITIES	0.000	107,383	XXX	0
109696-10-4	BRINK'S ORD		05/02/2022	MORGAN STANLEY & CO LLC	0.000	297,405	XXX	0
159864-10-7	CHRLS RIVER LABS ORD		09/23/2022	Various	0.000	109,589	XXX	0
19239C-10-6	COGECO COMMUNICATIONS SUB VTG ORD		05/27/2022	Various	0.000	196,085	XXX	0
29415F-10-4	ENVISTA HOLDINGS ORD		05/02/2022	RAYMOND JAMES & ASSOCIATES	0.000	202,206	XXX	0
31847R-10-2	FIRST AMERICAN FINANCIAL ORD		05/02/2022	BMO NESBITT BURNS INC	0.000	212,427	XXX	0
368736-10-4	GENERAC HOLDINGS ORD		12/28/2022	Various	0.000	101,538	XXX	0
371901-10-9	GENTEX ORD		09/23/2022	Various	0.000	229,184	XXX	0
375916-10-3	GILDAN ACTIVEWEAR A ORD		08/19/2022	Various	0.000	577,152	XXX	0
404609-10-9	HACKETT GROUP ORD		12/30/2022	Various	0.000	50,767	XXX	0
440327-10-4	HORACE MANN EDUCATORS ORD		05/02/2022	BMO NESBITT BURNS INC	0.000	54,308	XXX	0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		06/15/2022	Various	0.000	219,214	XXX	0
480200-10-7	JONES LANG LASALLE ORD		05/02/2022	ACADEMY SECURITIES	0.000	246,859	XXX	0
489170-10-0	KENAMETAL ORD		05/02/2022	MORGAN STANLEY & CO LLC	0.000	252,576	XXX	0
49926D-10-9	KNOWLES ORD		12/28/2022	Various	0.000	159,100	XXX	0
500643-20-0	KORN FERRY ORD		05/02/2022	BMO NESBITT BURNS INC	0.000	195,571	XXX	0
527064-10-9	LESLIES ORD		12/28/2022	Various	0.000	91,241	XXX	0
535219-10-9	L INDBLAD EXPEDITIONS HOLDINGS ORD		12/29/2022	Various	0.000	279,212	XXX	0
537008-10-4	LITTELFUSE ORD		05/02/2022	ACADEMY SECURITIES	0.000	196,059	XXX	0
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD		05/02/2022	ACADEMY SECURITIES	0.000	112,177	XXX	0
55826T-10-2	MADISON SQUARE GARDEN ENTER CL A ORD		05/02/2022	GREENSLUDGE CAPITAL MARKETS	0.000	292,836	XXX	0
577081-10-2	MATTEL ORD		05/02/2022	LOOP Capital Markets	0.000	388,915	XXX	0
591520-20-0	METHODE ELECTRONICS ORD		05/02/2022	EVERCORE ISI	0.000	189,413	XXX	0
596278-10-1	MIDDLEBY ORD		12/14/2022	Various	0.000	171,548	XXX	0
608190-10-4	MOHAWK INDUSTRIES ORD		05/02/2022	ACADEMY SECURITIES	0.000	176,043	XXX	0
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		09/13/2022	Various	0.000	173,238	XXX	0
76118Y-10-4	RESIDEO TECHNOLOGIES ORD		12/16/2022	Various	0.000	254,819	XXX	0
783513-20-3	RYANAIR HOLDINGS ORD	C	02/15/2022	Various	0.000	230,768	XXX	0
829073-10-5	SIMPSON MANUF ORD		05/02/2022	ACADEMY SECURITIES	0.000	116,281	XXX	0
833034-10-1	SNAP ON ORD		05/02/2022	ACADEMY SECURITIES	0.000	240,008	XXX	0
858912-10-8	STERICYCLE ORD		05/02/2022	GREENSLUDGE CAPITAL MARKETS	0.000	164,742	XXX	0
918790-10-9	VAIL RESORTS ORD		05/02/2022	ACADEMY SECURITIES	0.000	98,376	XXX	0
D16212-14-0	CONTINENTAL ORD	B	06/29/2022	Various	0.000	334,922	XXX	0
D35415-10-4	INFINEON TECHNOLOGIES N ORD	B	11/14/2022	Various	0.000	432,650	XXX	0
D5357W-10-3	MERCK ORD	B	03/04/2022	Various	0.000	202,998	XXX	0
D65111-10-2	RHEINMETALL ORD	B	08/17/2022	Various	0.000	707,173	XXX	0
D61479-10-7	SIEMENS HEALTHINEERS ORD	B	11/03/2022	Various	0.000	470,273	XXX	0
D9581T-10-0	VONOVIA ORD	B	11/14/2022	Various	0.000	138,929	XXX	0
F01764-10-3	AIR LIQUIDE ORD	B	02/17/2022	EXANE	0.000	164,318	XXX	0
F9120F-10-6	TELEPERFORMANCE ORD	B	11/15/2022	Various	0.000	943,626	XXX	0
F9156M-10-8	THALES ORD	B	03/24/2022	Various	0.000	726,280	XXX	0
FHLBNY-00-1	FEDERAL HOME LOAN BANKS		04/01/2022	CITI BANK	0.000	11,500	XXX	0

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ANNUAL STATEMENT FOR THE YEAR 2022 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
FHLBST-CK-0	FHLBNY Activity-based Stocks		10/27/2022	Unknown	0.000	2,668,500	XXX	.0
G03764-13-4	ANGLO AMERICAN ORD	B	11/04/2022	JP MORGAN	0.000	52,629	XXX	.0
G12793-10-8	BP ORD	B	12/02/2022	Various	0.000	918,127	XXX	.0
G25839-10-4	COCA COLA EUROPACIFIC PARTNERS ORD	B	06/28/2022	Various	0.000	925,658	XXX	.0
G4474Y-21-4	JANUS HENDERSON GROUP ORD	C	05/02/2022	ACADEMY SECURITIES	0.000	87,154	XXX	.0
G4705A-10-0	ICON ORD	C	06/28/2022	Various	0.000	1,277,749	XXX	.0
G54050-10-2	LAZARD CL A ORD	C	05/02/2022	JEFFERIES & CO INC, NEW YORK	0.000	207,611	XXX	.0
G5784H-10-6	MANCHESTER UNITED CL A ORD	C	05/02/2022	Stifel Nicolaus & Co	0.000	92,314	XXX	.0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		10/07/2022	Various	0.000	269,735	XXX	.0
G67006-10-7	NVENT ELECTRIC ORD	C	05/02/2022	EVERCORE ISI	0.000	223,381	XXX	.0
G72899-10-0	PRUDENTIAL ORD	B	11/10/2022	Various	0.000	210,110	XXX	.0
G92087-16-5	UNILEVER ORD	B	10/21/2022	Various	0.000	444,228	XXX	.0
H69293-21-7	ROCHE HOLDING PAR	B	10/26/2022	Various	0.000	1,651,135	XXX	.0
J03234-15-0	ASICS ORD	B	09/21/2022	Various	0.000	522,770	XXX	.0
J10038-11-5	DAIKIN INDS ORD	B	05/30/2022	JP MORGAN SECURITIES INC	0.000	161,354	XXX	.0
J12327-10-2	DISCO ORD	B	06/28/2022	Various	0.000	497,507	XXX	.0
J22848-10-5	HOYA ORD	B	09/28/2022	Various	0.000	750,375	XXX	.0
J61240-10-7	OLYMPUS CORP ORD	B	02/18/2022	Various	0.000	983,438	XXX	.0
J7771X-10-9	SMFG ORD	B	12/21/2022	Various	0.000	807,566	XXX	.0
J78529-13-8	SUZUKI MOTOR ORD	B	02/10/2022	Various	0.000	162,000	XXX	.0
J95732-10-3	YAMAHA ORD	B	09/29/2022	Various	0.000	263,911	XXX	.0
K05146-10-1	A P MOLLER MAERSK ORD	B	12/20/2022	Various	0.000	423,902	XXX	.0
K36628-13-7	CARLSBERG ORD	B	05/19/2022	Various	0.000	152,053	XXX	.0
M16043-10-7	BANK LEUMI LE IS ORD	B	09/15/2022	JBS	0.000	248,363	XXX	.0
N01803-10-0	AKZO NOBEL ORD	B	04/28/2022	Various	0.000	347,971	XXX	.0
N22717-10-7	CORE LABORATORIES ORD	C	05/06/2022	Various	0.000	246,970	XXX	.0
N5017D-12-2	DSM KON ORD	B	05/27/2022	Liquidnet	0.000	202,658	XXX	.0
N90313-10-2	UMG ORD	B	03/10/2022	Various	0.000	306,197	XXX	.0
P73684-11-3	ONESPANWORLD HOLDINGS ORD	C	07/08/2022	Various	0.000	377,762	XXX	.0
W74857-16-5	SANDVIK ORD	B	08/26/2022	Unknown	0.000	831,123	XXX	.0
X5S8VL-10-5	NORDEA BANK ORD	B	05/17/2022	JBS	0.000	107,571	XXX	.0
Y0606D-10-2	BANDA I NAMCO HLD ORD	B	02/04/2022	Various	0.000	166,679	XXX	.0
Y20246-10-7	DBS GROUP HOLDINGS ORD	B	08/19/2022	INSTINET, LLC	0.000	71,868	XXX	.0
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						27,717,111	XXX	0
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
00170K-72-9	AMG TIMESSQUARESCG Z		12/15/2022	Unknown	0.000	341,639	XXX	.0
02368A-20-8	AM BEACON-LCV R5		12/29/2022	Unknown	0.000	226,592	XXX	.0
24610B-81-8	DELAWARE SMC VAL R6		12/29/2022	Unknown	0.000	80,820	XXX	.0
315794-69-3	FIDELITY FREEDOM 2060 K		12/29/2022	Unknown	0.000	6,718	XXX	.0
315794-71-9	FIDELITY FREEDOM 2055 K		12/29/2022	Unknown	0.000	26,784	XXX	.0
315794-72-7	FIDELITY FREEDOM 2050 K		12/29/2022	Unknown	0.000	39,315	XXX	.0
315794-73-5	FIDELITY FREEDOM 2045 K		12/29/2022	Unknown	0.000	57,629	XXX	.0
315794-74-3	FIDELITY FREEDOM 2040 K		12/29/2022	Unknown	0.000	156,163	XXX	.0
315794-75-0	FIDELITY FREEDOM 2035 K		12/29/2022	Unknown	0.000	749,885	XXX	.0
315794-76-8	FIDELITY FREEDOM 2030 K		12/29/2022	Unknown	0.000	2,491,345	XXX	.0
315794-77-6	FIDELITY FREEDOM 2025 K		12/29/2022	Unknown	0.000	1,062,810	XXX	.0
315794-78-4	FIDELITY FREEDOM 2020 K		12/29/2022	Unknown	0.000	317,008	XXX	.0
315794-79-2	FIDELITY FREEDOM 2015 K		12/29/2022	Unknown	0.000	19,805	XXX	.0
315794-81-8	FIDELITY FREEDOM 2010 K		12/29/2022	Unknown	0.000	7,483	XXX	.0
315794-82-6	FIDELITY FREEDOM 2005 K		12/29/2022	Unknown	0.000	10,098	XXX	.0
315794-83-4	FIDELITY FREEDOM INC K		12/29/2022	Unknown	0.000	1,346	XXX	.0
315796-63-1	FIDELITY FREEDOM 2065 K		12/29/2022	Unknown	0.000	54,319	XXX	.0
315910-26-5	FIDELITY INTL DISCVRY K		12/29/2022	Unknown	0.000	112,854	XXX	.0
315910-50-5	FIDELITY WORLDWIDE		12/29/2022	Unknown	0.000	402,383	XXX	.0
315911-69-3	FIDELITY TOTAL MARKET IX		12/29/2022	Unknown	0.000	348,372	XXX	.0
315911-72-7	FIDELITY INTERNATIONAL IX		12/29/2022	Unknown	0.000	520,242	XXX	.0
315911-74-3	FIDELITY EXTENDED MKT IX		12/29/2022	Unknown	0.000	173,775	XXX	.0
315911-75-0	FIDELITY 500 INDEX FUND		12/29/2022	Unknown	0.000	1,537,448	XXX	.0
316071-70-3	FIDELITY CONTRAFUND K		12/29/2022	Unknown	0.000	663,330	XXX	.0
316128-65-1	FIDELITY EQUITY-INC K		12/29/2022	Unknown	0.000	332,375	XXX	.0
316138-20-5	FIDELITY REAL ESTATE		12/29/2022	Unknown	0.000	142,052	XXX	.0
316146-35-6	FIDELITY US BOND INDEX		12/30/2022	Unknown	0.000	1,292,878	XXX	.0

E13.14

ANNUAL STATEMENT FOR THE YEAR 2022 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																				
21H030-61-7	G2JUMB-3N-JAN-2022 - MBS		01/18/2022	WELLS FARGO SECURITIES LLC	XXX	510,078	500,000	516,914	516,914	.0	.0	.0	.0	.0	516,914	.0	(6,836)	(6,836)	.0	01/20/2052
36177X-Z8-4	GN AA1667 - RMBS		12/01/2022	Paydown	XXX	5,738	5,738	5,868	5,808	.0	(69)	.0	(69)	.0	5,738	.0	.0	.0	.79	05/15/2027
36178G-FY-5	GN AA8283 - RMBS		12/01/2022	Paydown	XXX	.843	.843	.883	.860	.0	(17)	.0	(17)	.0	.843	.0	.0	.0	.14	07/15/2027
36178N-ME-6	GN AB3057 - RMBS		12/01/2022	Paydown	XXX	33,002	33,002	33,881	33,739	.0	(736)	.0	(736)	.0	33,002	.0	.0	.0	.409	11/15/2042
36179M-5K-2	G2 MA0850 - RMBS		12/01/2022	Paydown	XXX	12,833	12,833	12,432	12,460	.0	373	.0	373	.0	12,833	.0	.0	.0	.153	03/20/2043
36179N-LC-0	G2 MA1223 - RMBS		12/01/2022	Paydown	XXX	11,585	11,585	11,874	11,849	.0	(264)	.0	(264)	.0	11,585	.0	.0	.0	.156	08/20/2043
36179Q-3K-5	G2 MA2602 - RMBS		12/01/2022	Paydown	XXX	88,669	88,669	94,249	94,144	.0	(5,475)	.0	(5,475)	.0	88,669	.0	.0	.0	1,536	02/20/2045
36179Q-RZ-6	G2 MA2304 - RMBS		12/01/2022	Paydown	XXX	227,428	227,428	240,603	240,262	.0	(12,834)	.0	(12,834)	.0	227,428	.0	.0	.0	3,898	10/20/2044
36179Q-WF-4	G2 MA2446 - RMBS		12/01/2022	Paydown	XXX	172,230	172,230	183,875	183,165	.0	(10,935)	.0	(10,935)	.0	172,230	.0	.0	.0	2,917	12/20/2044
36179R-7J-2	G2 MA3597 - RMBS		12/01/2022	Paydown	XXX	21,373	21,373	21,761	21,806	.0	(432)	.0	(432)	.0	21,373	.0	.0	.0	.305	04/20/2046
36179R-F8-7	G2 MA2891 - RMBS		12/01/2022	Paydown	XXX	9,337	9,337	9,387	9,387	.0	(45)	.0	(45)	.0	9,337	.0	.0	.0	.120	06/20/2045
36179R-03-6	G2 MA3174 - RMBS		12/01/2022	Paydown	XXX	240,016	240,016	254,874	254,245	.0	(14,229)	.0	(14,229)	.0	240,016	.0	.0	.0	3,865	10/20/2045
36179R-YA-4	G2 MA3309 - RMBS		12/01/2022	Paydown	XXX	80,772	80,772	82,378	82,263	.0	(1,491)	.0	(1,491)	.0	80,772	.0	.0	.0	1,025	12/20/2045
36179R-YB-2	G2 MA3310 - RMBS		12/01/2022	Paydown	XXX	40,276	40,276	41,948	41,867	.0	(1,591)	.0	(1,591)	.0	40,276	.0	.0	.0	.588	12/20/2045
36179R-XE-4	G2 MA3377 - RMBS		12/01/2022	Paydown	XXX	19,048	19,048	20,054	20,027	.0	(979)	.0	(979)	.0	19,048	.0	.0	.0	.311	01/20/2046
36179R-ZU-6	G2 MA3455 - RMBS		12/01/2022	Paydown	XXX	18,922	18,922	19,922	19,896	.0	(973)	.0	(973)	.0	18,922	.0	.0	.0	.303	02/20/2046
36179S-2P-1	G2 MA4382 - RMBS		04/18/2022	Various	XXX	219,448	219,569	228,351	228,107	.0	(1,066)	.0	(1,066)	.0	227,041	.0	(7,592)	(7,592)	2,809	04/20/2047
36179S-5K-9	G2 MA4450 - RMBS		12/01/2022	Paydown	XXX	22,710	22,710	23,485	23,462	.0	(752)	.0	(752)	.0	22,710	.0	.0	.0	.289	05/20/2047
36179S-5L-7	G2 MA4451 - RMBS		12/01/2022	Paydown	XXX	160,306	160,306	165,641	165,365	.0	(5,059)	.0	(5,059)	.0	160,306	.0	.0	.0	2,233	05/20/2047
36179S-B7-1	G2 MA3662 - RMBS		12/01/2022	Paydown	XXX	145,255	145,255	152,717	152,519	.0	(7,264)	.0	(7,264)	.0	145,255	.0	.0	.0	1,835	05/20/2046
36179S-JS-7	G2 MA3873 - RMBS		12/01/2022	Paydown	XXX	42,501	42,501	42,723	42,749	.0	(247)	.0	(247)	.0	42,501	.0	.0	.0	.520	08/20/2046
36179T-SJ-5	G2 MA5021 - RMBS		12/01/2022	Paydown	XXX	54,264	54,264	55,714	55,872	.0	(1,608)	.0	(1,608)	.0	54,264	.0	.0	.0	.940	02/20/2048
36179T-Z6-5	G2 MA5265 - RMBS		12/01/2022	Paydown	XXX	135,455	135,455	140,292	140,206	.0	(4,750)	.0	(4,750)	.0	135,455	.0	.0	.0	2,406	06/20/2048
36179U-KY-7	G2 MA5711 - RMBS		12/01/2022	Paydown	XXX	262,514	262,514	274,081	273,930	.0	(11,415)	.0	(11,415)	.0	262,514	.0	.0	.0	4,464	01/20/2049
36179V-2V-9	G2 MA7988 - RMBS		12/01/2022	Paydown	XXX	13,625	13,625	13,209	13,209	.0	417	.0	417	.0	13,625	.0	.0	.0	.120	04/20/2052
36179W-BY-3	G2 MA7255 - RMBS		04/06/2022	Various	XXX	7,323,147	7,594,668	7,895,488	7,892,506	.0	(33,893)	.0	(33,893)	.0	7,858,614	.0	(535,467)	(535,467)	64,391	03/20/2051
36179W-DR-6	G2 MA7312 - RMBS		04/06/2022	Various	XXX	13,142,623	13,605,165	14,149,529	14,143,792	.0	(63,215)	.0	(63,215)	.0	14,080,578	.0	(937,955)	(937,955)	114,037	04/20/2051
36179W-ND-6	G2 MA7588 - RMBS		12/01/2022	Paydown	XXX	61,475	61,475	59,593	59,593	.0	1,883	.0	1,883	.0	61,475	.0	.0	.0	.549	09/20/2051
36179X-HW-9	G2 MA8345 - RMBS		12/01/2022	Paydown	XXX	4,077	4,077	3,718	3,599	.0	359	.0	359	.0	4,077	.0	.0	.0	.18	10/20/2052
36179X-HX-7	G2 MA8346 - RMBS		12/01/2022	Paydown	XXX	1,143	1,143	1,051	1,051	.0	91	.0	91	.0	1,143	.0	.0	.0	.4	10/20/2052
36200M-Y8-0	GN 604735 - RMBS		12/01/2022	Paydown	XXX	523	523	529	529	.0	(5)	.0	(5)	.0	523	.0	.0	.0	.17	10/15/2033
36200N-4T-5	GN 605734 - RMBS		12/01/2022	Paydown	XXX	942	941	447	951	.0	(9)	.0	(9)	.0	942	.0	.0	.0	.22	10/15/2034
36200N-RE-3	GN 605385 - RMBS		12/01/2022	Paydown	XXX	1,108	1,108	1,105	1,105	.0	3	.0	3	.0	1,108	.0	.0	.0	.28	04/15/2034
36200N-NB-3	GN 574686 - RMBS		12/01/2022	Paydown	XXX	1,759	1,759	1,778	1,778	.0	(19)	.0	(19)	.0	1,759	.0	.0	.0	.13	04/15/2034
36201E-CX-6	GN 580686 - RMBS		12/01/2022	Paydown	XXX	2,577	2,577	2,571	2,571	.0	6	.0	6	.0	2,577	.0	.0	.0	.67	05/15/2034
36201M-JF-0	GN 587162 - RMBS		12/01/2022	Paydown	XXX	1,629	1,629	1,658	1,647	.0	(18)	.0	(18)	.0	1,629	.0	.0	.0	.55	07/15/2032
36201Y-N7-7	GN 607114 - RMBS		12/01/2022	Paydown	XXX	1,973	1,974	1,161	1,991	.0	(17)	.0	(17)	.0	1,973	.0	.0	.0	.67	03/15/2034
36202E-JY-6	G2 003879 - RMBS		12/01/2022	Paydown	XXX	1,509	1,509	357	1,519	.0	(10)	.0	(10)	.0	1,509	.0	.0	.0	.48	07/20/2036
36202E-RE-1	G2 004085 - RMBS		12/01/2022	Paydown	XXX	6,759	6,759	6,861	6,845	.0	(86)	.0	(86)	.0	6,759	.0	.0	.0	.180	02/20/2038
36202F-40-6	G2 005331 - RMBS		12/01/2022	Paydown	XXX	123,897	123,897	130,963	130,032	.0	(6,135)	.0	(6,135)	.0	123,897	.0	.0	.0	1,945	03/20/2042
36202F-M8-6	G2 004883 - RMBS		12/01/2022	Paydown	XXX	22,322	22,322	24,200	24,022	.0	(1,700)	.0	(1,700)	.0	22,322	.0	.0	.0	.428	12/20/2040
36202F-P7-5	G2 004946 - RMBS		12/01/2022	Paydown	XXX	74,450	74,450	78,986	78,776	.0	(4,327)	.0	(4,327)	.0	74,450	.0	.0	.0	1,501	02/20/2041
36202F-Q8-2	G2 004979 - RMBS		12/01/2022	Paydown	XXX	9,869	9,869	10,748	10,671	.0	(802)	.0	(802)	.0	9,869	.0	.0	.0	.255	03/20/2041
36202F-SD-9	G2 005016 - RMBS		12/01/2022	Paydown	XXX	15,472	15,472	16,539	16,438	.0	(967)	.0	(967)	.0	15,472	.0	.0	.0	.270	04/20/2041
36202F-TM-8	G2 005056 - RMBS		12/01/2022	Paydown	XXX	13,530	13,530	14,822	14,758	.0	(1,228)	.0	(1,228)	.0	13,530	.0	.0	.0	.314	05/20/2041
36210H-UU-4	GN 492995 - RMBS		12/01/2022	Paydown	XXX	1,943	1,943	1,090	1,954	.0	(11)	.0	(11)	.0	1,943	.0	.0	.0	.62	11/15/2028
36212F-2S-2	GN 532785 - RMBS		12/01/2022	Paydown	XXX	145	145	148	147	.0	(2)	.0	(2)	.0	145	.0	.0	.0	.5	02/15/2034
36225B-2V-9	GN 781688 - RMBS		12/01/2022	Paydown	XXX	1,600	1,600	1,189	1,617	.0	(18)	.0	(18)	.0	1,600	.0	.0	.0	.46	12/15/2033
36225B-TQ-1	GN 781459 - RMBS		12/01/2022	Paydown	XXX	3,216	3,216	2,727	3,252	.0	(36)	.0	(36)	.0	3,216	.0	.0	.0	.95	06/15/2032
36225B-UH-9	GN 781484 - RMBS		12/01/2022	Paydown	XXX	1,084	1,084	1,103	1,097	.0	(13)	.0	(13)	.0	1,084	.0	.0	.0	.36	08/15/2032
36225B-WZ-7	GN 781564 - RMBS		12/01/2022	Paydown	XXX	2,163	2,163	2,200	2,188	.0	(25)	.0	(25)	.0	2,163	.0	.0	.0	.65	02/15/2033
36225B-ZP-6	GN 781650 - RMBS		12/01/2022	Paydown	XXX	4,163	4,163	4,236	4,212	.0	(48)	.0	(48)	.0	4,163	.0	.0	.0	.132	08/15/2033
36241K-WS-3	GN 782457 - RMBS		12/01/2022	Paydown	XXX	10,065	10,065	11,015	10,922	.0	(857)									

ANNUAL STATEMENT FOR THE YEAR 2022 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
36290X-HT-0	GN 620442 - RMBS		12/01/2022	Paydown	XXX	697	697	695	695	.0	.2	.0	.2	.0	697	.0	.0	.0	.21	08/15/2033
36291B-OX-8	GN 623370 - RMBS		12/01/2022	Paydown	XXX	4,066	4,066	4,056	4,056	.0	10	.0	10	.0	4,066	.0	.0	.0	.135	01/15/2034
36291G-XM-3	GN 628084 - RMBS		12/01/2022	Paydown	XXX	2,759	2,759	2,752	2,752	.0	7	.0	7	.0	2,759	.0	.0	.0	.25	05/15/2034
36291J-EU-0	GN 629347 - RMBS		12/01/2022	Paydown	XXX	709	709	707	707	.0	2	.0	2	.0	709	.0	.0	.0	.21	02/15/2034
36291L-D4-4	GN 631123 - RMBS		12/01/2022	Paydown	XXX	146	146	148	147	.0	(2)	.0	(2)	.0	146	.0	.0	.0	.5	07/15/2034
36291L-W9-2	GN 631672 - RMBS		12/15/2022	Paydown	XXX	1,339	1,339	(6,791)	1,351	.0	(12)	.0	(12)	.0	1,339	.0	.0	.0	.62	09/15/2034
36291M-JX-2	GN 632178 - RMBS		12/01/2022	Paydown	XXX	103	103	105	104	.0	(1)	.0	(1)	.0	103	.0	.0	.0	.3	09/15/2034
36291M-KH-5	GN 632196 - RMBS		12/01/2022	Paydown	XXX	52	52	53	53	.0	(1)	.0	(1)	.0	52	.0	.0	.0	.2	11/15/2034
36292M-FT-4	GN 652778 - RMBS		12/01/2022	Paydown	XXX	4,000	4,000	4,400	4,334	.0	(334)	.0	(334)	.0	4,000	.0	.0	.0	.124	04/15/2036
36295F-HU-1	GN 669043 - RMBS		12/01/2022	Paydown	XXX	2,374	2,374	2,402	2,394	.0	(20)	.0	(20)	.0	2,374	.0	.0	.0	.18	05/15/2037
36295K-4L-4	GN 673227 - RMBS		12/01/2022	Paydown	XXX	3,715	3,715	4,090	4,053	.0	(338)	.0	(338)	.0	3,715	.0	.0	.0	.97	11/15/2038
36295K-HG-1	GN 672631 - RMBS		12/01/2022	Paydown	XXX	19	19	(98)	.0	.0	.0	.0	.0	19	.0	.0	.0	.1	03/15/2038	
36295M-GH-7	GN 675072 - RMBS		12/01/2022	Paydown	XXX	8,962	8,962	9,868	9,768	.0	(806)	.0	(806)	.0	8,962	.0	.0	.0	.222	01/15/2038
36295P-RJ-3	GN 676489 - RMBS		12/01/2022	Paydown	XXX	69	69	69	69	.0	.0	.0	.0	.0	69	.0	.0	.0	.1	12/15/2037
36295Q-HL-7	GN 677135 - RMBS		12/01/2022	Paydown	XXX	14,465	14,465	15,814	15,656	.0	(1,191)	.0	(1,191)	.0	14,465	.0	.0	.0	.186	06/15/2040
36296D-YL-6	GN 688415 - RMBS		12/01/2022	Paydown	XXX	300	300	302	301	.0	(1)	.0	(1)	.0	300	.0	.0	.0	.10	05/15/2038
38381R-PZ-6	GNR 2019-023 KA - CMO/RMBS		12/01/2022	Paydown	XXX	442,679	442,679	444,201	443,753	.0	(1,074)	.0	(1,074)	.0	442,679	.0	.0	.0	.5,883	10/20/2048
38381R-OH-5	GNR 2019-023 LE - CMO/RMBS		12/01/2022	Paydown	XXX	488,249	488,249	491,530	490,696	.0	(2,447)	.0	(2,447)	.0	488,249	.0	.0	.0	.6,869	07/20/2048
912810-SW-9	UNITED STATES TREASURY		08/12/2022	Various	XXX	356,063	427,000	408,616	409,959	.0	277	.0	277	.0	409,336	.0	(53,272)	(53,272)	.6,599	02/15/2041
912810-TC-2	UNITED STATES TREASURY		08/17/2022	Merrill Lynch	XXX	359,244	450,000	450,337	330,430	.0	(18)	.0	(18)	.0	450,314	.0	(91,070)	(91,070)	.6,823	11/15/2041
912828-3C-2	UNITED STATES TREASURY		02/03/2022	Amherst Pierpont Securities	XXX	9,822,630	9,725,000	9,914,562	9,776,865	.0	(5,846)	.0	(5,846)	.0	9,771,019	.0	51,611	51,611	.51,580	10/31/2022
912828-6B-1	UNITED STATES TREASURY		07/19/2022	Various	XXX	272,290	280,000	308,700	305,827	.0	(1,893)	.0	(1,893)	.0	303,934	.0	(31,644)	(31,644)	.6,781	02/15/2029
912828-N3-0	UNITED STATES TREASURY		12/31/2022	Maturity @ 100.00	XXX	15,000,000	15,000,000	15,025,781	15,004,688	.0	(4,688)	.0	(4,688)	.0	15,000,000	.0	.0	.0	.159,375	12/31/2022
912828-YK-0	UNITED STATES TREASURY		02/03/2022	Amherst Pierpont Securities	XXX	1,005,391	1,000,000	991,211	997,526	.0	294	.0	294	.0	997,821	.0	7,570	7,570	.4,231	10/15/2022
912828-Z7-8	UNITED STATES TREASURY		07/22/2022	JP Morgan	XXX	3,982,148	4,230,000	4,194,475	.0	.0	3,241	.0	3,241	.0	4,197,716	.0	(215,567)	(215,567)	.30,673	01/31/2027
91282C-AR-2	UNITED STATES TREASURY		02/03/2022	Various	XXX	40,653,133	40,800,000	40,785,656	40,794,018	.0	652	.0	652	.0	40,794,671	.0	(141,538)	(141,538)	.13,344	10/31/2022
91282C-AW-1	UNITED STATES TREASURY		03/01/2022	BANC OF AMERICA/FIXED INCOME	XXX	64,353,750	65,500,000	65,597,227	65,561,699	.0	(5,457)	.0	(5,457)	.0	65,556,242	.0	(1,202,492)	(1,202,492)	.48,401	11/15/2023
91282C-BD-2	UNITED STATES TREASURY		02/02/2022	Amherst Pierpont Securities	XXX	7,955,625	8,000,000	7,998,125	7,999,054	.0	86	.0	86	.0	7,999,140	.0	(43,515)	(43,515)	.939	12/31/2022
91282C-BJ-9	UNITED STATES DEPARTMENT OF THE TREASURY		08/05/2022	J P MORGAN SECURITIES	XXX	895,117	1,000,000	998,750	998,911	.0	107	.0	107	.0	999,018	.0	(103,900)	(103,900)	.7,663	01/31/2028
91282C-BL-4	UNITED STATES TREASURY		01/25/2022	BARCLAYS CAPITAL INC	XXX	71,057	75,000	71,452	71,711	.0	23	.0	23	.0	71,734	.0	(677)	(677)	.376	02/15/2031
91282C-BM-2	UNITED STATES TREASURY		02/10/2022	WELLS FARGO SECURITIES LLC	XXX	52,762,363	54,250,000	53,923,652	54,016,656	.0	12,214	.0	12,214	.0	54,028,870	.0	(1,266,506)	(1,266,506)	.33,169	02/15/2024
91282C-BN-0	UNITED STATES TREASURY		02/02/2022	LINDING	XXX	35,140,031	35,400,000	35,376,492	35,386,410	.0	1,068	.0	1,068	.0	35,387,477	.0	(247,446)	(247,446)	.19,069	02/28/2023
91282C-BR-1	UNITED STATES TREASURY		02/10/2022	WELLS FARGO SECURITIES LLC	XXX	11,192,734	11,500,000	11,484,727	11,488,665	.0	583	.0	583	.0	11,489,248	.0	(296,513)	(296,513)	.11,834	03/15/2024
91282C-BZ-3	UNITED STATES TREASURY		04/19/2022	CitiGroup	XXX	5,976,867	6,600,000	6,594,122	6,594,615	.0	272	.0	272	.0	6,594,887	.0	(618,019)	(618,019)	.38,971	04/30/2028
91282C-CC-3	UNITED STATES TREASURY		02/10/2022	WELLS FARGO SECURITIES LLC	XXX	7,291,018	7,515,000	7,502,671	7,505,143	.0	470	.0	470	.0	7,505,613	.0	(214,595)	(214,595)	.4,567	05/15/2024
91282C-CE-9	UNITED STATES TREASURY		08/18/2022	Goldman Sachs & Co.	XXX	3,172,832	3,500,000	3,499,491	3,499,533	.0	53	.0	53	.0	3,499,586	.0	(326,754)	(326,754)	.31,438	05/31/2028
91282C-CH-2	UNITED STATES TREASURY		07/21/2022	Morgan Stanley	XXX	346,921	385,000	385,692	385,644	.0	(53)	.0	(53)	.0	385,591	.0	(38,670)	(38,670)	.2,694	06/30/2028
91282C-CS-8	UNITED STATES TREASURY		01/07/2022	LINDING	XXX	15,730,313	16,450,000	16,099,795	16,104,693	.0	831	.0	831	.0	16,105,525	.0	(375,212)	(375,212)	.82,697	08/15/2031
91282C-CY-5	UNITED STATES TREASURY		07/21/2022	Merrill Lynch	XXX	556,668	620,000	612,159	612,351	.0	604	.0	604	.0	612,955	.0	(56,287)	(56,287)	.6,268	09/30/2028
91282C-CZ-2	UNITED STATES TREASURY		08/08/2022	Various	XXX	1,815,625	2,000,000	1,986,641	1,987,320	.0	1,390	.0	1,390	.0	1,988,710	.0	(173,085)	(173,085)	.13,732	09/30/2026
91282C-DF-5	UNITED STATES TREASURY		08/08/2022	Various	XXX	11,440,247	12,017,000	11,922,716	11,924,654	.0	3,029	.0	3,029	.0	11,927,684	.0	(487,437)	(487,437)	.63,937	10/31/2028
91282C-DJ-7	UNITED STATES TREASURY		09/01/2022	Various	XXX	12,160,654	13,343,000	12,837,942	12,837,942	.0	12,226	.0	12,226	.0	12,850,326	.0	(689,672)	(689,672)	.80,369	11/15/2031
91282C-DK-4	UNITED STATES TREASURY		02/01/2022	Various	XXX	1,025,248	1,035,000	1,037,626	1,037,582	.0	(14)	.0	(14)	.0	1,037,567	.0	(12,319)	(12,319)	.1,588	11/30/2026
91282C-DL-2	UNITED STATES TREASURY		08/08/2022	Various	XXX	769,716	810,000	814,913	814,886	.0	(341)	.0	(341)	.0	814,545	.0	(44,829)	(44,829)	.5,632	11/30/2028
91282C-DO-1	UNITED STATES TREASURY		06/22/2022	Various	XXX	359,059	385,000	377,977	377,977	.0	445	.0	445	.0	378,422	.0	(19,363)	(19,363)	.1,818	12/31/2026
91282C-DR-9	UNITED STATES TREASURY		02/17/2022	Various	XXX	10,833,041	10,890,000	10,895,974	10,895,966	.0	(159)	.0	(159)	.0	10,895,806	.0	(62,765)	(62,765)	.4,606	12/31/2023
91282C-DY-4	UNITED STATES TREASURY		05/20/2022	GOLDMAN	XXX	331,776	360,000	338,794	338,794	.0	248	.0	248	.0	339,042	.0	(7,266)	(7,266)	.1,809	02/15/2032
91282C-EE-7	UNITED STATES TREASURY		08/04/2022	Goldman Sachs & Co.	XXX	1,754,508	1,800,000	1,797,117	.0	.0	132	.0	132	.0	1,797,249	.0	(42,741)	(42,741)	.14,834	03/31/2029
91282C-EK-3	UNITED STATES TREASURY		09/01/2022	Various	XXX	921,796	935,000	931,494	.0	.0	404	.0	404	.0	931,898	.0	(10,102)	(10,102)	.5,664	04/30/2024
91282C-EP-2	UNITED STATES TREASURY		06/29/2022	Various	XXX	1,567,963	1,600,000	1,594,753	1,594,753	.0	33	.0	33	.0	1,594,787	.0	(26,821)	(26,821)	.5,398	05/15/2032
91282C-FM-8	UNITED STATES TREASURY		10/31/2022																	

ANNUAL STATEMENT FOR THE YEAR 2022 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
P37110-AJ-5	EMPRESA NACIONAL DEL PETROLEO KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	D.	04/08/2022	Citigroup (SSB)	XXX	1,294,831	1,271,000	1,228,104	1,248,903	.0	2,115	.0	2,115	.0	1,251,018	.0	43,814	43,814	25,023	10/30/2024
Y7276L-DE-5	Various	D.	04/21/2022	Various	XXX	1,575,081	1,500,000	1,471,400	1,487,841	.0	1,037	.0	1,037	.0	1,488,878	.0	86,203	86,203	58,510	07/21/2025
0309999999	- Bonds - All Other Governments					2,869,912	2,771,000	2,699,504	2,736,744	.0	3,152	0	3,152	0	2,739,896	0	130,016	130,016	83,533	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
452152-GS-4	ILLINOIS ST		07/01/2022	Paydown	XXX	42,857	42,857	51,994	.0	.0	(9,136)	.0	(9,136)	.0	42,857	.0	.0	.0	1,575	07/01/2035
452152-P2-1	ILLINOIS ST		07/08/2022	Morgan Stanley BANK OF AMERICA MERRILL LYNCH	XXX	1,073,470	1,000,000	1,144,240	1,107,880	.0	(9,014)	.0	(9,014)	.0	1,098,866	.0	(25,396)	(25,396)	34,861	11/01/2029
452152-02-0	ILLINOIS ST		06/29/2022	Paydown	XXX	532,470	500,000	567,710	551,148	.0	(4,017)	.0	(4,017)	.0	547,132	.0	(14,662)	(14,662)	16,667	11/01/2028
0509999999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					1,648,797	1,542,857	1,763,944	1,659,029	0	(22,167)	0	(22,167)	0	1,688,855	0	(40,058)	(40,058)	53,103	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		07/22/2022	Various	XXX	1,550,986	1,800,000	1,800,000	1,800,000	.0	.0	.0	.0	.0	1,800,000	.0	(249,014)	(249,014)	28,441	09/01/2031
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV		12/01/2022	Call @ 100.00	XXX	15,000	15,000	17,044	.0	.0	(20)	.0	(20)	.0	15,000	.0	.0	.0	470	02/15/2050
052404-PT-1	AUSTIN TEX CMNTY COLLEGE DIST REV		07/06/2022	OPPENHEIMER & CO INC	XXX	452,968	400,000	496,548	493,368	.0	(7,709)	.0	(7,709)	.0	485,659	.0	(32,691)	(32,691)	18,722	02/01/2028
130330-AE-5	CALIFORNIA HSG FIN AGY MUN CTFD CALIFORNIA STATEWIDE CMNTYS DEV		12/01/2022	Redemption @ 100.00	XXX	3,716	3,716	4,192	3,734	.0	(18)	.0	(18)	.0	3,716	.0	.0	.0	61	11/20/2035
130795-Z6-7	AUTH REV DENVER COLO HEALTH & HOSP AUTH		04/18/2022	Call @ 100.00	XXX	60,000	60,000	77,685	60,121	.0	(121)	.0	(121)	.0	60,000	.0	.0	.0	.0	05/15/2040
24918E-EG-1	HEALTHCAR		08/02/2022	HSBC BANK USA, NATIONAL ASSOCIATION	XXX	98,100	90,000	113,002	108,231	.0	(1,256)	.0	(1,256)	.0	106,976	.0	(8,876)	(8,876)	3,038	12/01/2033
264416-AN-8	DUKE UNIV N C REV		07/11/2022	TORONTO DOMINION BK	XXX	286,753	250,000	299,903	296,013	.0	(1,145)	.0	(1,145)	.0	294,867	.0	(8,115)	(8,115)	11,456	04/01/2037
3128K8-FH-4	RMBS		12/01/2022	Paydown	XXX	14,933	14,933	16,457	16,260	.0	(1,327)	.0	(1,327)	.0	14,933	.0	.0	.0	475	10/01/2035
3128L9-NE-9	RMBS		12/01/2022	Paydown	XXX	2,030	2,030	2,231	2,215	.0	(185)	.0	(185)	.0	2,030	.0	.0	.0	53	04/01/2038
3128M6-ED-6	RMBS		12/01/2022	Paydown	XXX	7,403	7,403	8,138	8,067	.0	(665)	.0	(665)	.0	7,403	.0	.0	.0	175	03/01/2038
3128M7-UU-8	RMBS		12/01/2022	Paydown	XXX	6,858	6,858	7,423	7,372	.0	(514)	.0	(514)	.0	6,858	.0	.0	.0	123	11/01/2039
3128MB-2F-3	RMBS		12/01/2022	Paydown	XXX	12,349	12,349	13,231	12,453	.0	(104)	.0	(104)	.0	12,349	.0	.0	.0	311	10/01/2023
3128ME-HW-9	RMBS		12/01/2022	Paydown	XXX	58,347	58,347	58,803	58,719	.0	(372)	.0	(372)	.0	58,347	.0	.0	.0	660	07/01/2031
3128MF-CN-6	RMBS		12/01/2022	Paydown	XXX	24,980	24,980	23,645	23,954	.0	1,027	.0	1,027	.0	24,980	.0	.0	.0	249	01/01/2032
3128MJ-2M-1	RMBS		12/01/2022	Paydown	XXX	46,931	46,931	48,456	48,390	.0	(1,459)	.0	(1,459)	.0	46,931	.0	.0	.0	669	09/01/2047
3128MJ-2R-0	RMBS		12/01/2022	Paydown	XXX	404,431	404,430	394,525	394,771	.0	9,660	.0	9,660	.0	404,431	.0	.0	.0	4,435	10/01/2047
3128MJ-2U-3	RMBS		12/01/2022	Paydown	XXX	33,035	33,035	34,106	34,092	.0	(1,057)	.0	(1,057)	.0	33,035	.0	.0	.0	600	10/01/2047
3128MJ-6H-8	RMBS		12/01/2022	Paydown	XXX	94,892	94,892	96,352	96,344	.0	(1,453)	.0	(1,453)	.0	94,892	.0	.0	.0	1,257	04/01/2049
3128MJ-SN-1	RMBS		12/01/2022	Paydown	XXX	18,191	18,191	18,399	18,382	.0	(191)	.0	(191)	.0	18,191	.0	.0	.0	241	03/01/2043
3128MJ-X5-4	RMBS		12/01/2022	Paydown	XXX	34,273	34,273	35,981	35,909	.0	(1,636)	.0	(1,636)	.0	34,273	.0	.0	.0	520	03/01/2046
3128MJ-XF-2	RMBS		12/01/2022	Paydown	XXX	26,163	26,163	26,241	26,321	.0	(158)	.0	(158)	.0	26,163	.0	.0	.0	442	11/01/2045
3128MJ-XY-1	RMBS		12/01/2022	Paydown	XXX	93,673	93,673	98,342	98,142	.0	(4,469)	.0	(4,469)	.0	93,673	.0	.0	.0	1,471	02/01/2046
3128MJ-Z4-5	RMBS		12/01/2022	Paydown	XXX	178,276	178,276	187,970	188,072	.0	(9,796)	.0	(9,796)	.0	178,276	.0	.0	.0	2,791	05/01/2047
3128MJ-ZP-8	RMBS		12/01/2022	Paydown	XXX	30,411	30,411	31,153	31,138	.0	(727)	.0	(727)	.0	30,411	.0	.0	.0	452	02/01/2047
3128MJ-ZS-2	RMBS		12/01/2022	Paydown	XXX	50,104	50,104	52,601	52,511	.0	(2,407)	.0	(2,407)	.0	50,104	.0	.0	.0	787	03/01/2047
3128MM-V8-3	RMBS		12/01/2022	Paydown	XXX	15,057	15,057	15,466	15,466	.0	(409)	.0	(409)	.0	15,057	.0	.0	.0	257	03/01/2032
3128MM-VY-4	RMBS		12/01/2022	Paydown	XXX	25,475	25,475	26,661	26,386	.0	(912)	.0	(912)	.0	25,475	.0	.0	.0	368	08/01/2031
3128P7-NZ-2	RMBS		12/01/2022	Paydown	XXX	14,064	14,064	15,395	15,084	.0	(1,020)	.0	(1,020)	.0	14,064	.0	.0	.0	339	06/01/2030
312936-6H-5	RMBS		12/01/2022	Paydown	XXX	40,340	40,340	41,953	41,756	.0	(1,417)	.0	(1,417)	.0	40,340	.0	.0	.0	931	11/01/2039
312936-SR-9	RMBS		12/01/2022	Paydown	XXX	1,495	1,495	1,588	1,574	.0	(79)	.0	(79)	.0	1,495	.0	.0	.0	41	11/01/2039
312937-BL-8	RMBS		12/01/2022	Paydown	XXX	12,874	12,874	13,389	13,329	.0	(455)	.0	(455)	.0	12,874	.0	.0	.0	309	11/01/2039
312939-ZJ-3	RMBS		12/01/2022	Paydown	XXX	113,438	113,438	123,399	122,589	.0	(9,151)	.0	(9,151)	.0	113,438	.0	.0	.0	2,452	02/01/2040
312941-UZ-8	RMBS		12/01/2022	Paydown	XXX	9,628	9,628	10,570	10,507	.0	(879)	.0	(879)	.0	9,628	.0	.0	.0	188	08/01/2040
31294N-UB-3	RMBS		12/01/2022	Paydown	XXX	5,842	5,842	5,962	5,907	.0	(65)	.0	(65)	.0	5,842	.0	.0	.0	73	02/01/2028
31296U-SS-1	RMBS		12/01/2022	Paydown	XXX	1,909	1,909	898	1,850	.0	59	.0	59	.0	1,909	.0	.0	.0	52	03/01/2034
31297E-UZ-7	RMBS		12/01/2022	Paydown	XXX	758	758	(170)	21	.0	21	.0	21	.0	758	.0	.0	.0	26	09/01/2034
31307J-VS-9	RMBS		12/01/2022	Paydown	XXX	27,648	27,648	28,218	28,003	.0	(355)	.0	(355)	.0	27,648	.0	.0	.0	387	10/01/2029
31307L-FA-1	RMBS		12/01/2022	Paydown	XXX	32,217	32,217	32,880	32,635	.0	(418)	.0	(418)	.0	32,217	.0	.0	.0	504	12/01/2029
31307L-GD-4	RMBS		12/01/2022	Paydown	XXX	3,058	3,058	3,120	3,097	.0	(39)	.0	(39)	.0	3,058	.0	.0	.0	41	12/01/2029
31307L-H4-3	RMBS		12/01/2022	Paydown	XXX	9,938	9,938	10,136	10,064	.0	(126)	.0	(126)	.0	9,938	.0	.0	.0	95	12/01/2029
31307L-O5-0	RMBS		12/01/2022	Paydown	XXX	14,994	14,994	15,303	15,183	.0	(189)	.0	(189)	.0	14,994	.0	.0	.0	220	01/01/2030
31307L-RF-7	RMBS		12/01/2022	Paydown	XXX	22,746	22,746	23,210	23,044	.0	(298)	.0	(298)	.0	22,746	.0	.0	.0	288	01/01/2030
31307L-SV-1	RMBS		12/01/2022	Paydown	XXX	31,256	31,256	31,933	31,685	.0	(429)	.0	(429)	.0	31,256	.0	.0	.0	436	01/01/2030
3131XY-UL-1	RMBS		12/01/2022	Paydown	XXX	24,669	24,669	25,852	25,842	.0	(1,173)	.0	(1,173)	.0	24,669	.0	.0	.0	282	12/01/2047
3132A5-FW-0	RMBS		12/01/2022	Paydown	XXX	9,986	9,986	10,476	10,471	.0	(485)	.0	(485)	.0	9,986	.0	.0	.0	102	10/01/2046
3132D6-BE-9	RMBS		01/11/2022	Various	XXX	4,337,725	4,300,000	4,406,156	4,406,360	.0	(1,119)	.0	(1,119)	.0	4,405,241	.0	(67,516)	(

ANNUAL STATEMENT FOR THE YEAR 2022 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
3132DM-3Y-9	FH SD0815 - RMBS		12/01/2022	Paydown	XXX	28,547	28,547	27,739	0	0	807	0	807	0	28,547	0	0	0	338	01/01/2052
3132DM-4T-9	FH SD0834 - RMBS		12/01/2022	Paydown	XXX	257,011	257,011	265,926	0	(8,915)	0	0	(8,915)	0	257,011	0	0	0	3,584	01/01/2052
3132DM-5S-0	FH SD0857 - RMBS		12/01/2022	Paydown	XXX	31,480	31,480	30,234	0	1,246	0	0	1,246	0	31,480	0	0	0	338	01/01/2052
3132DM-5T-8	FH SD0858 - RMBS		12/01/2022	Paydown	XXX	29,712	29,712	28,645	0	1,068	0	0	1,068	0	29,712	0	0	0	309	01/01/2052
3132DM-6A-8	FH SD0865 - RMBS		12/01/2022	Paydown	XXX	70,524	70,524	70,716	0	(193)	0	0	(193)	0	70,524	0	0	0	879	02/01/2052
3132DM-CS-2	FH SD0081 - RMBS		12/01/2022	Paydown	XXX	803,344	803,344	828,825	828,690	0	(25,347)	0	(25,347)	0	803,344	0	0	0	11,585	09/01/2049
3132DN-A6-0	FH SD0929 - RMBS		12/01/2022	Paydown	XXX	95,253	95,253	89,865	0	5,388	0	0	5,388	0	95,253	0	0	0	961	03/01/2052
3132DN-AL-7	FH SD0911 - RMBS		12/01/2022	Paydown	XXX	141,685	141,685	134,446	0	7,239	0	0	7,239	0	141,685	0	0	0	1,271	02/01/2052
3132DN-BG-7	FH SD0939 - RMBS		12/01/2022	Paydown	XXX	58,542	58,542	55,451	0	3,092	0	0	3,092	0	58,542	0	0	0	553	03/01/2052
3132DN-BK-8	FH SD0942 - RMBS		12/01/2022	Paydown	XXX	85,396	85,396	80,513	0	4,884	0	0	4,884	0	85,396	0	0	0	853	03/01/2052
3132DV-3P-8	FH SD8006 - RMBS		12/01/2022	Paydown	XXX	334,547	334,547	347,066	347,888	0	(12,541)	0	(12,541)	0	334,547	0	0	0	4,869	08/01/2049
3132DV-7B-5	FH SD8090 - RMBS		12/01/2022	Paydown	XXX	22,552	22,552	22,838	0	(281)	0	0	(281)	0	22,552	0	0	0	204	09/01/2050
3132DV-K7-9	FH SD7518 - RMBS		12/01/2022	Paydown	XXX	455,155	455,155	488,527	488,300	0	(33,145)	0	(33,145)	0	455,155	0	0	0	6,067	06/01/2050
3132DV-L8-6	FH SD7551 - RMBS		12/01/2022	Paydown	XXX	353,785	353,785	346,750	0	7,035	0	0	7,035	0	353,785	0	0	0	4,017	01/01/2052
3132DW-AN-3	FH SD8113 - RMBS		12/01/2022	Paydown	XXX	18,230	18,230	18,717	18,712	0	(482)	0	(482)	0	18,230	0	0	0	168	12/01/2050
3132DW-B5-1	FH SD8160 - RMBS		12/01/2022	Paydown	XXX	209,971	209,971	213,100	213,072	0	(3,101)	0	(3,101)	0	209,971	0	0	0	2,058	08/01/2051
3132DW-B6-9	FH SD8161 - RMBS		12/01/2022	Paydown	XXX	157,165	157,165	156,588	0	577	0	0	577	0	157,165	0	0	0	1,517	08/01/2051
3132DW-BJ-1	FH SD8141 - RMBS		12/01/2022	Paydown	XXX	45,352	45,352	47,033	47,031	0	(1,679)	0	(1,679)	0	45,352	0	0	0	506	04/01/2051
3132DW-BY-8	FH SD8155 - RMBS		12/01/2022	Paydown	XXX	616,353	616,353	626,176	626,120	0	(9,767)	0	(9,767)	0	616,353	0	0	0	5,953	07/01/2051
3132DW-C8-4	FH SD8195 - RMBS		12/01/2022	Paydown	XXX	11,444	11,444	10,732	0	713	0	0	713	0	11,444	0	0	0	109	02/01/2052
3132DW-CC-5	FH SD8167 - RMBS		03/24/2022	Various	XXX	2,767,349	2,885,179	2,997,092	2,996,567	0	(5,392)	0	(5,392)	0	2,991,175	0	(223,825)	(223,825)	22,840	09/01/2051
3132DW-CQ-4	FH SD8179 - RMBS		12/01/2022	Paydown	XXX	39,269	39,269	37,594	0	1,675	0	0	1,675	0	39,269	0	0	0	380	11/01/2051
3132DW-DJ-9	FH SD8205 - RMBS		12/01/2022	Paydown	XXX	8,404	8,404	7,585	0	819	0	0	819	0	8,404	0	0	0	42	04/01/2052
3132DW-DL-4	FH SD8207 - RMBS		12/01/2022	Paydown	XXX	50,336	50,336	50,452	0	(116)	0	0	(116)	0	50,336	0	0	0	753	04/01/2052
3132DW-EQ-2	FH SD8243 - RMBS		12/01/2022	Paydown	XXX	59,570	59,570	56,531	0	3,039	0	0	3,039	0	59,570	0	0	0	319	09/01/2052
3132DW-FQ-1	FH SD8275 - RMBS		12/01/2022	Paydown	XXX	1,920	1,920	1,824	0	96	0	0	96	0	1,920	0	0	0	7	12/01/2052
3132GG-A4-7	FH Q02727 - RMBS		12/01/2022	Paydown	XXX	305,968	305,968	323,279	322,258	0	(16,289)	0	(16,289)	0	305,968	0	0	0	5,164	08/01/2041
3132GR-L6-6	FH Q06349 - RMBS		12/01/2022	Paydown	XXX	66,178	66,178	68,750	68,541	0	(2,363)	0	(2,363)	0	66,178	0	0	0	865	02/01/2042
3132GS-5M-7	FH Q07752 - RMBS		12/01/2022	Paydown	XXX	46,535	46,535	49,759	49,536	0	(3,001)	0	(3,001)	0	46,535	0	0	0	615	04/01/2042
3132GU-KS-2	FH Q09005 - RMBS		12/01/2022	Paydown	XXX	134,896	134,896	132,630	132,735	0	2,161	0	2,161	0	134,896	0	0	0	2,019	06/01/2042
3132HW-KF-7	FH Q11194 - RMBS		12/01/2022	Paydown	XXX	78,232	78,232	79,170	79,023	0	(791)	0	(791)	0	78,232	0	0	0	1,002	09/01/2042
3132HR-FV-7	FH Q14680 - RMBS		12/01/2022	Paydown	XXX	14,363	14,363	14,568	14,550	0	(187)	0	(187)	0	14,363	0	0	0	214	01/01/2043
3132KE-JK-2	FH V60266 - RMBS		12/01/2022	Paydown	XXX	12,885	12,885	13,150	13,038	0	(153)	0	(153)	0	12,885	0	0	0	169	09/01/2028
3132L5-VF-7	FH V80614 - RMBS		12/01/2022	Paydown	XXX	13,251	13,251	14,066	14,004	0	(753)	0	(753)	0	13,251	0	0	0	217	11/01/2043
3132QM-YR-6	FH Q31619 - RMBS		12/01/2022	Paydown	XXX	5,672	5,672	5,747	5,742	0	(70)	0	(70)	0	5,672	0	0	0	86	02/01/2045
3132QS-WK-0	FH Q36049 - RMBS		12/01/2022	Paydown	XXX	68,889	68,889	70,751	70,658	0	(1,769)	0	(1,769)	0	68,889	0	0	0	1,088	09/01/2045
3132QU-WF-6	FH Q37845 - RMBS		12/01/2022	Paydown	XXX	46,598	46,598	47,026	46,999	0	(401)	0	(401)	0	46,598	0	0	0	799	12/01/2045
3132WG-YX-9	FH Q43425 - RMBS		12/01/2022	Paydown	XXX	5,562	5,562	5,606	5,604	0	(42)	0	(42)	0	5,562	0	0	0	52	10/01/2046
3132XC-RX-5	FH G67702 - RMBS		12/01/2022	Paydown	XXX	113,400	113,400	115,695	115,639	0	(2,238)	0	(2,238)	0	113,400	0	0	0	1,993	01/01/2047
3132Y3-B3-7	FH Q59057 - RMBS		12/01/2022	Paydown	XXX	20,811	20,811	20,801	20,810	0	(9)	0	(9)	0	20,811	0	0	0	460	10/01/2048
3132Y3-WH-3	FH Q59647 - RMBS		12/01/2022	Paydown	XXX	53,265	53,265	53,290	53,288	0	(23)	0	(23)	0	53,265	0	0	0	532	11/01/2048
31335A-KS-6	FH G60305 - RMBS		12/01/2022	Paydown	XXX	92,674	92,674	96,679	96,472	0	(3,798)	0	(3,798)	0	92,674	0	0	0	1,721	07/01/2045
31335B-AU-0	FH G60919 - RMBS		12/01/2022	Paydown	XXX	359,594	359,594	370,017	370,970	0	(11,376)	0	(11,376)	0	359,594	0	0	0	6,713	09/01/2046
31335B-NG-7	FH G61291 - RMBS		12/01/2022	Paydown	XXX	361,666	361,666	382,179	382,146	0	(20,480)	0	(20,480)	0	361,666	0	0	0	7,237	12/01/2045
31335B-U3-8	FH G61502 - RMBS		12/01/2022	Paydown	XXX	18,495	18,495	19,291	19,485	0	(853)	0	(853)	0	18,495	0	0	0	327	02/01/2048
31335C-DT-8	FH G61914 - RMBS		12/01/2022	Paydown	XXX	60,226	60,226	62,400	62,391	0	(2,164)	0	(2,164)	0	60,226	0	0	0	959	06/01/2048
31335H-3M-3	FH Q90804 - RMBS		12/01/2022	Paydown	XXX	17,832	17,832	19,519	18,424	0	(593)	0	(593)	0	17,832	0	0	0	439	03/01/2024
3133A6-TL-5	FH Q80555 - RMBS		12/01/2022	Paydown	XXX	279,794	279,794	304,494	304,434	0	(24,640)	0	(24,640)	0	279,794	0	0	0	3,573	06/01/2050
3133A7-PJ-2	FH Q81325 - RMBS		12/01/2022	Paydown	XXX	223,365	223,365	243,084	243,037	0	(19,672)	0	(19,672)	0	223,365	0	0	0	2,734	07/01/2050
3133AE-N8-3	FH Q87615 - RMBS		12/01/2022	Paydown	XXX	48,698	48,698	49,489	49,485	0	(787)	0	(787)	0	48,698	0	0	0	419	01/01/2051
3133AK-GK-1	FH Q81774 - RMBS		12/01/2022	Paydown	XXX	824,390	824,390	855,047	854,784	0	(30,394)	0	(30,394)	0	824,390	0	0	0	8,411	05/01/2051
3133B6-Z8-6	FH Q88667 - RMBS		12/01/2022	Paydown	XXX	1,429	1,429	1,179	0	250	0	0	250	0	1,429	0	0	0	3	03/01/2052
3133BB-PB-9	FH QE2218 - RMBS		12/01/2022	Paydown	XXX	2,988	2,988	2,767	0	220	0	0	220	0	2,988	0	0	0	15	04/01/2052
3133K6-LG-1	FH RA1227 - RMBS		12/01/2022	Paydown	XXX	279,499	279,499	284,347	284,334	0	(4,835)	0	(4,835)	0	279,499	0	0	0	3,527	08/01/2049
3133KM-G5-8	FH RA5620 - RMBS		12/01/2022	Paydown	XXX	66,999	66,999	68,486	68,473	0	(1,474)	0	(1,474)	0	66,999	0	0	0	817	08/01/2051
3133KM-JE-6	FH RA5661 - RMBS		12/01/2022	Paydown	XXX	4,665	4,665	4,765	4,764	0	(99)	0	(99)	0	4,665	0	0	0	46	07/01/2051
3133KM-Z6-5	FH RA6165 - RMBS		12/01/2022	Paydown	XXX	301,237	301,237	286,034	0	15,203	0	0	15,203	0	301,237	0	0	0	2,910	11/01/2051
3133KN-N3-3	FH RA6710 - RMBS		12/01/2022	Paydown	XXX	114,889	114,889	109,010	0	5,879	0	0	5,879	0	114,889	0	0	0	1,159	02/01/2052

E14.3

ANNUAL STATEMENT FOR THE YEAR 2022 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
3133KP-QM-3	FH RA7660 - RMBS		12/01/2022	Paydown	XXX	75,946	75,946	76,219	0	0	(273)	0	(273)	0	75,946	0	0	0	761	07/01/2052
3133KY-TW-9	FH RB5065 - RMBS		12/01/2022	Paydown	XXX	43,692	43,692	45,180	45,138	0	(1,445)	0	(1,445)	0	43,692	0	0	0	379	07/01/2040
31346Y-5J-8	FH QA5349 - RMBS		12/01/2022	Paydown	XXX	37,437	37,437	38,332	38,326	0	(889)	0	(889)	0	37,437	0	0	0	529	12/01/2049
31346Y-ZM-8	FH QA5248 - RMBS		12/01/2022	Paydown	XXX	33,054	33,054	33,844	33,838	0	(784)	0	(784)	0	33,054	0	0	0	397	12/01/2049
31368H-NQ-2	FN 190399 - RMBS		12/01/2022	Paydown	XXX	58,130	58,130	64,533	64,032	0	(5,902)	0	(5,902)	0	58,130	0	0	0	1,395	11/01/2039
3136AY-7L-1	FNA 2018-M1 A2 - CMBS		12/01/2022	Paydown	XXX	350,007	350,007	337,825	341,613	0	8,394	0	8,394	0	350,007	0	0	0	8,013	12/25/2027
31371K-TC-5	FN 254447 - RMBS		12/01/2022	Paydown	XXX	947	947	960	956	0	(9)	0	(9)	0	947	0	0	0	29	09/01/2032
31371K-UB-5	FN 254478 - RMBS		12/01/2022	Paydown	XXX	1,003	1,003	1,017	1,012	0	(10)	0	(10)	0	1,003	0	0	0	30	10/01/2032
31371M-SW-5	FN 256513 - RMBS		12/01/2022	Paydown	XXX	2,742	2,742	3,063	3,031	0	(289)	0	(289)	0	2,742	0	0	0	56	12/01/2036
31371P-SY-7	FN 258035 - RMBS		12/01/2022	Paydown	XXX	170	170	136	165	0	5	0	5	0	170	0	0	0	5	06/01/2034
31374T-2X-6	FN 323990 - RMBS		12/01/2022	Paydown	XXX	384	384	390	387	0	(3)	0	(3)	0	384	0	0	0	11	10/01/2029
3137F3-CW-2	FHR 4768 FG - CMO/RMBS		12/15/2022	Paydown	XXX	137,714	137,714	137,025	136,711	0	1,003	0	1,003	0	137,714	0	0	0	555	03/15/2048
3137FH-Q2-2	FHMS K-C02 A2 - CMBS		10/07/2022	Various	XXX	2,950,171	3,050,000	3,003,866	3,025,579	0	5,487	0	5,487	0	3,031,066	0	(80,895)	(80,895)	89,307	07/25/2025
3137FK-KN-5	FHMS K-1509 A2 - CMBS		10/19/2022	JP MORGAN	XXX	453,595	487,000	496,150	492,780	0	(566)	0	(566)	0	492,224	0	(38,629)	(38,629)	17,046	11/25/2030
3137FU-KP-8	FHR 4989 FA - CMO/RMBS		12/01/2022	Paydown	XXX	63,302	45,518	69,773	49,271	0	14,031	0	14,031	0	63,302	0	0	0	240	08/15/2040
3137FU-KQ-6	FHR 4989 FB - CMO/RMBS		12/01/2022	Paydown	XXX	61,817	47,875	72,655	50,960	0	10,857	0	10,857	0	61,817	0	0	0	254	10/15/2040
31384W-KA-7	FN 535889 - RMBS		12/01/2022	Paydown	XXX	1,871	1,871	1,929	1,908	0	(37)	0	(37)	0	1,871	0	0	0	75	04/01/2031
31385J-JD-1	FN 545760 - RMBS		12/01/2022	Paydown	XXX	2,760	2,760	1,927	2,823	0	(63)	0	(63)	0	2,760	0	0	0	102	07/01/2032
31385J-RT-7	FN 545998 - RMBS		12/01/2022	Paydown	XXX	1,129	1,129	1,146	1,141	0	(11)	0	(11)	0	1,129	0	0	0	33	11/01/2032
31385W-2D-0	FN 555272 - RMBS		12/01/2022	Paydown	XXX	693	693	703	699	0	(7)	0	(7)	0	693	0	0	0	20	03/01/2033
31385X-D9-5	FN 555528 - RMBS		12/01/2022	Paydown	XXX	2,427	2,427	1,649	2,449	0	(21)	0	(21)	0	2,427	0	0	0	75	04/01/2033
31385X-HR-1	FN 555640 - RMBS		12/01/2022	Paydown	XXX	759	759	770	766	0	(7)	0	(7)	0	759	0	0	0	22	07/01/2033
31385X-M8-7	FN 555783 - RMBS		12/01/2022	Paydown	XXX	5,933	5,933	3,320	5,942	0	(9)	0	(9)	0	5,933	0	0	0	128	10/01/2033
31387E-MM-6	FN 581864 - RMBS		12/01/2022	Paydown	XXX	1,460	1,460	865	1,490	0	(30)	0	(30)	0	1,460	0	0	0	52	07/01/2031
31389J-VX-9	FN 627130 - RMBS		12/01/2022	Paydown	XXX	2,416	2,416	2,288	2,476	0	(57)	0	(57)	0	2,416	0	0	0	86	03/01/2032
31389L-VB-2	FN 628910 - RMBS		12/01/2022	Paydown	XXX	27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	03/01/2032
31389S-HN-7	FN 633937 - RMBS		12/01/2022	Paydown	XXX	31	31	32	31	0	(1)	0	(1)	0	31	0	0	0	0	03/01/2032
3138A2-VU-0	FN AH1526 - RMBS		12/01/2022	Paydown	XXX	39,087	39,087	40,650	39,860	0	(773)	0	(773)	0	39,087	0	0	0	716	12/01/2025
3138AM-K2-0	FN AI7512 - RMBS		12/01/2022	Paydown	XXX	8,597	8,597	9,049	8,861	0	(264)	0	(264)	0	8,597	0	0	0	184	07/01/2026
3138AN-JB-0	FN AI8357 - RMBS		12/01/2022	Paydown	XXX	7,544	7,544	8,255	8,177	0	(633)	0	(633)	0	7,544	0	0	0	128	08/01/2041
3138EA-RA-9	FN AJ7680 - RMBS		12/01/2022	Paydown	XXX	92,411	92,411	94,786	94,484	0	(2,073)	0	(2,073)	0	92,411	0	0	0	1,372	12/01/2041
3138E1-JJ-7	FN AJ8364 - RMBS		12/01/2022	Paydown	XXX	248,163	248,163	266,395	265,355	0	(17,192)	0	(17,192)	0	248,163	0	0	0	4,788	01/01/2042
3138EG-2G-8	FN AL0774 - RMBS		12/01/2022	Paydown	XXX	2,593	2,593	2,896	2,871	0	(278)	0	(278)	0	2,593	0	0	0	65	09/01/2041
3138EG-3S-1	FN AL0808 - RMBS		12/01/2022	Paydown	XXX	5,907	5,907	6,835	6,790	0	(883)	0	(883)	0	5,907	0	0	0	219	05/01/2040
3138EG-NK-6	FN AL0393 - RMBS		12/01/2022	Paydown	XXX	16,446	16,446	17,822	17,720	0	(1,275)	0	(1,275)	0	16,446	0	0	0	348	06/01/2041
3138EG-TJ-3	FN AL0552 - RMBS		12/01/2022	Paydown	XXX	188	188	210	209	0	(20)	0	(20)	0	188	0	0	0	4	07/01/2038
3138EG-Z4-9	FN AL0762 - RMBS		12/01/2022	Paydown	XXX	11,426	11,426	12,163	12,078	0	(652)	0	(652)	0	11,426	0	0	0	237	10/01/2041
3138EH-3A-8	FN AL1692 - CMBS/RMBS		03/25/2022	Paydown	XXX	111,852	111,852	114,737	111,914	0	(63)	0	(63)	0	111,852	0	0	0	748	04/01/2022
3138EJ-C9-7	FN AL1895 - RMBS		12/01/2022	Paydown	XXX	18,125	18,125	18,427	18,383	0	(258)	0	(258)	0	18,125	0	0	0	283	06/01/2042
3138EJ-KC-1	FN AL2090 - RMBS		12/01/2022	Paydown	XXX	10,566	10,566	11,105	10,854	0	(288)	0	(288)	0	10,566	0	0	0	209	08/01/2026
3138EJ-SM-1	FN AL2323 - RMBS		12/01/2022	Paydown	XXX	11,502	11,502	12,667	12,444	0	(942)	0	(942)	0	11,502	0	0	0	307	01/01/2038
3138EJ-XM-5	FN AL2483 - RMBS		12/01/2022	Paydown	XXX	144,213	144,213	149,305	148,698	0	(4,485)	0	(4,485)	0	144,213	0	0	0	1,731	10/01/2042
3138EJ-XR-4	FN AL2487 - RMBS		12/01/2022	Paydown	XXX	76,132	76,132	83,483	82,389	0	(6,257)	0	(6,257)	0	76,132	0	0	0	1,364	06/01/2042
3138EK-4T-9	FN AL3533 - RMBS		12/01/2022	Paydown	XXX	45,268	45,268	47,018	46,889	0	(1,622)	0	(1,622)	0	45,268	0	0	0	631	08/01/2042
3138EK-G7-4	FN AL2921 - RMBS		12/01/2022	Paydown	XXX	47,667	47,667	50,331	50,065	0	(2,398)	0	(2,398)	0	47,667	0	0	0	836	08/01/2042
3138EK-VJ-1	FN AL3316 - RMBS		12/01/2022	Paydown	XXX	18,764	18,764	19,508	19,455	0	(691)	0	(691)	0	18,764	0	0	0	298	03/01/2043
3138EK-W3-5	FN AL3365 - RMBS		12/01/2022	Paydown	XXX	24,207	24,207	27,563	27,274	0	(3,067)	0	(3,067)	0	24,207	0	0	0	656	05/01/2041
3138EM-Y5-4	FN AL5231 - RMBS		12/01/2022	Paydown	XXX	44,266	44,266	47,895	47,635	0	(3,369)	0	(3,369)	0	44,266	0	0	0	843	09/01/2042
3138EN-6K-0	FN AL6273 - RMBS		12/01/2022	Paydown	XXX	68,025	68,025	74,715	74,475	0	(6,450)	0	(6,450)	0	68,025	0	0	0	1,293	11/01/2044
3138EN-HB-8	FN AL5625 - RMBS		12/01/2022	Paydown	XXX	129,085	129,085	135,459	134,756	0	(5,671)	0	(5,671)	0	129,085	0	0	0	2,298	08/01/2044
3138EN-T8-2	FN AL5974 - RMBS		12/01/2022	Paydown	XXX	67,859	67,859	74,885	73,794	0	(5,935)	0	(5,935)	0	67,859	0	0	0	1,684	07/01/2037
3138EP-N9-1	FN AL6715 - RMBS		12/01/2022	Paydown	XXX	15,848	15,848	16,755	16,731	0	(883)	0	(883)	0	15,848	0	0	0	266	02/01/2045
3138EQ-FH-0	FN AL7367 - RMBS		12/01/2022	Paydown	XXX	81,324	81,324	87,976	87,541	0	(6,217)	0	(6,217)	0	81,324	0	0	0	1,432	01/01/2042
3138EQ-J8-6	FN AL7486 - RMBS		12/01/2022	Paydown	XXX	12,300	12,300	12,726	12,705	0	(405)	0	(405)	0	12,300	0	0	0	167	10/01/2045
3138ER-6K-1	FN AL9873 - RMBS		12/01/2022	Paydown	XXX	302,131	302,131	326,542	325,757	0	(23,627)	0	(23,627)	0	302,131	0	0	0	6,122	10/01/2045
3138ER-UB-4	FN AL9577 - RMBS		12/01/2022	Paydown	XXX	29,158	29,158	30,602	30,347	0	(1,189)	0	(1,189)	0	29,158	0	0	0	413	03/01/2030
3138ER-WR-7	FN AL9655 - RMBS		12/01/2022	Paydown	XXX	15,405	15,405	15,577	15,567	0	(161)	0	(161)	0	15,405	0	0	0	297	12/01/2046
3138M5-L8-0	FN AP2150 - RMBS		12/01/2022	Paydown	XXX	14,994	14,994	15,183	15,155	0	(161)	0	(161)	0	14,994	0	0	0	219	08/01/2042

ANNUAL STATEMENT FOR THE YEAR 2022 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
3138M6-AB-3	FN AP2701 - RMBS		12/01/2022	Paydown	XXX	277,075	277,075	285,781	285,202	.0	(8,127)	.0	(8,127)	.0	277,075	.0	.0	.0	4,612	09/01/2042
3138MF-SZ-1	FN A00535 - RMBS		12/01/2022	Paydown	XXX	43,107	43,107	43,694	43,640	.0	(533)	.0	(533)	.0	43,107	.0	.0	.0	642	11/01/2042
3138MK-30-7	FN A04406 - RMBS		12/01/2022	Paydown	XXX	2,501	2,501	2,520	2,517	.0	(16)	.0	(16)	.0	2,501	.0	.0	.0	40	10/01/2042
3138MP-ZM-0	FN A07947 - RMBS		12/01/2022	Paydown	XXX	11,264	11,264	11,406	11,385	.0	(121)	.0	(121)	.0	11,264	.0	.0	.0	45	12/01/2042
3138MQ-DR-1	FN A08211 - RMBS		12/01/2022	Paydown	XXX	4,715	4,715	4,783	4,773	.0	(58)	.0	(58)	.0	4,715	.0	.0	.0	63	02/01/2043
3138NY-4L-6	FN AR2626 - RMBS		12/01/2022	Paydown	XXX	8,951	8,951	8,777	8,807	.0	144	.0	144	.0	8,951	.0	.0	.0	108	02/01/2043
3138W1-LC-9	FN AR3922 - RMBS		12/01/2022	Paydown	XXX	31,304	31,304	30,947	30,986	.0	318	.0	318	.0	31,304	.0	.0	.0	443	03/01/2043
3138W7-GG-3	FN AR9198 - RMBS		12/01/2022	Paydown	XXX	25,813	25,813	26,133	26,105	.0	(292)	.0	(292)	.0	25,813	.0	.0	.0	358	03/01/2043
3138W7-TX-2	FN AR9565 - RMBS		12/01/2022	Paydown	XXX	55,817	55,817	57,917	56,803	.0	(986)	.0	(986)	.0	55,817	.0	.0	.0	710	03/01/2028
3138W9-KQ-2	FN AS0302 - RMBS		12/01/2022	Paydown	XXX	7,742	7,742	7,835	7,828	.0	(86)	.0	(86)	.0	7,742	.0	.0	.0	97	08/01/2043
3138W9-KR-0	FN AS0303 - RMBS		12/01/2022	Paydown	XXX	123,157	123,157	124,643	124,514	.0	(1,357)	.0	(1,357)	.0	123,157	.0	.0	.0	1,584	08/01/2043
3138WA-FR-3	FN AS1075 - RMBS		12/01/2022	Paydown	XXX	6,170	6,170	6,245	6,239	.0	(68)	.0	(68)	.0	6,170	.0	.0	.0	74	11/01/2043
3138WA-VM-6	FN AS1519 - RMBS		12/01/2022	Paydown	XXX	21,912	21,912	21,233	21,549	.0	363	.0	363	.0	21,912	.0	.0	.0	140	09/01/2028
3138WC-BK-8	FN AS2741 - RMBS		12/01/2022	Paydown	XXX	36,217	36,217	39,780	39,662	.0	(3,445)	.0	(3,445)	.0	36,217	.0	.0	.0	968	06/01/2044
3138WC-JE-4	FN AS2960 - RMBS		12/01/2022	Paydown	XXX	78,736	78,736	83,238	83,062	.0	(4,326)	.0	(4,326)	.0	78,736	.0	.0	.0	1,158	07/01/2044
3138WD-BG-5	FN AS3638 - RMBS		12/01/2022	Paydown	XXX	97,132	97,132	102,383	102,093	.0	(4,960)	.0	(4,960)	.0	97,132	.0	.0	.0	2,346	10/01/2044
3138WD-JP-7	FN AS3869 - RMBS		12/01/2022	Paydown	XXX	10,719	10,719	11,425	11,433	.0	(714)	.0	(714)	.0	10,719	.0	.0	.0	141	11/01/2044
3138WD-V6-5	FN AS4236 - RMBS		12/01/2022	Paydown	XXX	12,142	12,142	12,574	12,553	.0	(410)	.0	(410)	.0	12,142	.0	.0	.0	165	01/01/2045
3138WE-6S-3	FN AS5380 - RMBS		12/01/2022	Paydown	XXX	2,765	2,765	2,947	2,950	.0	(185)	.0	(185)	.0	2,765	.0	.0	.0	74	07/01/2045
3138WE-G2-9	FN AS4716 - RMBS		12/01/2022	Paydown	XXX	56,179	56,179	59,881	59,930	.0	(3,751)	.0	(3,751)	.0	56,179	.0	.0	.0	928	04/01/2045
3138WE-RN-1	FN AS4992 - RMBS		12/01/2022	Paydown	XXX	139,090	139,090	143,911	143,629	.0	(4,539)	.0	(4,539)	.0	139,090	.0	.0	.0	1,918	05/01/2045
3138WF-HF-6	FN AS5629 - RMBS		12/01/2022	Paydown	XXX	14,061	14,061	14,570	14,564	.0	(483)	.0	(483)	.0	14,061	.0	.0	.0	204	08/01/2045
3138WG-CY-8	FN AS6386 - RMBS		12/01/2022	Paydown	XXX	32,438	32,438	32,738	32,719	.0	(281)	.0	(281)	.0	32,438	.0	.0	.0	397	12/01/2045
3138WG-DC-5	FN AS6398 - RMBS		12/01/2022	Paydown	XXX	16,083	16,083	16,627	16,601	.0	(518)	.0	(518)	.0	16,083	.0	.0	.0	206	12/01/2045
3138WG-MA-9	FN AS6652 - RMBS		12/01/2022	Paydown	XXX	12,611	12,611	13,037	13,017	.0	(406)	.0	(406)	.0	12,611	.0	.0	.0	148	02/01/2046
3138WG-TD-6	FN AS6847 - RMBS		12/01/2022	Paydown	XXX	45,335	45,335	48,543	48,370	.0	(3,036)	.0	(3,036)	.0	45,335	.0	.0	.0	664	03/01/2046
3138WG-VR-2	FN AS6923 - RMBS		12/01/2022	Paydown	XXX	7,491	7,491	7,690	7,677	.0	(186)	.0	(186)	.0	7,491	.0	.0	.0	105	04/01/2046
3138WG-WH-3	FN AS6947 - RMBS		12/01/2022	Paydown	XXX	96,731	96,731	99,452	99,317	.0	(2,586)	.0	(2,586)	.0	96,731	.0	.0	.0	1,369	04/01/2046
3138WG-X9-0	FN AS7003 - RMBS		12/01/2022	Paydown	XXX	122,012	122,012	120,136	120,233	.0	1,779	.0	1,779	.0	122,012	.0	.0	.0	1,602	04/01/2046
3138WG-XQ-2	FN AS6986 - RMBS		12/01/2022	Paydown	XXX	1,639	1,639	1,720	1,715	.0	(76)	.0	(76)	.0	1,639	.0	.0	.0	25	04/01/2046
3138WG-YN-8	FN AS7016 - RMBS		12/01/2022	Paydown	XXX	49,187	49,187	50,489	50,408	.0	(1,222)	.0	(1,222)	.0	49,187	.0	.0	.0	599	04/01/2046
3138WG-YR-9	FN AS7019 - RMBS		12/01/2022	Paydown	XXX	22,313	22,313	22,940	22,908	.0	(595)	.0	(595)	.0	22,313	.0	.0	.0	262	12/01/2045
3138WH-MC-3	FN AS7554 - RMBS		12/01/2022	Paydown	XXX	21,331	21,331	21,858	21,846	.0	(514)	.0	(514)	.0	21,331	.0	.0	.0	265	07/01/2046
3138WH-NF-5	FN AS7589 - RMBS		12/01/2022	Paydown	XXX	284,077	284,077	286,074	286,000	.0	(1,923)	.0	(1,923)	.0	284,077	.0	.0	.0	4,540	07/01/2046
3138WH-NP-3	FN AS7597 - RMBS		12/01/2022	Paydown	XXX	25,610	25,610	26,479	26,439	.0	(829)	.0	(829)	.0	25,610	.0	.0	.0	350	07/01/2046
3138WH-XU-1	FN AS7890 - RMBS		12/01/2022	Paydown	XXX	35,339	35,339	37,304	37,273	.0	(1,935)	.0	(1,935)	.0	35,339	.0	.0	.0	401	09/01/2046
3138WJ-FK-9	FN AS8269 - RMBS		12/01/2022	Paydown	XXX	19,500	19,500	20,621	20,597	.0	(1,097)	.0	(1,097)	.0	19,500	.0	.0	.0	234	11/01/2046
3138WJ-GG-9	FN AS8320 - RMBS		12/01/2022	Paydown	XXX	15,404	15,404	15,857	15,825	.0	(420)	.0	(420)	.0	15,404	.0	.0	.0	188	08/01/2046
3138WK-4R-3	FN AS9831 - RMBS		12/01/2022	Paydown	XXX	32,437	32,438	34,039	33,981	.0	(1,544)	.0	(1,544)	.0	32,437	.0	.0	.0	488	06/01/2047
3138WM-MB-4	FN AT0353 - RMBS		12/01/2022	Paydown	XXX	250,580	250,580	255,592	254,936	.0	(4,355)	.0	(4,355)	.0	250,580	.0	.0	.0	3,153	05/01/2043
3138WQ-R2-0	FN AT3204 - RMBS		12/01/2022	Paydown	XXX	441,722	441,722	447,036	446,577	.0	(4,855)	.0	(4,855)	.0	441,722	.0	.0	.0	6,803	05/01/2042
3138WS-6B-9	FN AT5365 - RMBS		12/01/2022	Paydown	XXX	36,649	36,649	38,043	37,944	.0	(1,295)	.0	(1,295)	.0	36,649	.0	.0	.0	573	05/01/2043
3138WT-RW-8	FN AT5900 - RMBS		12/01/2022	Paydown	XXX	30,088	30,088	30,451	30,420	.0	(332)	.0	(332)	.0	30,088	.0	.0	.0	377	06/01/2043
3138WV-BT-7	FN AT7249 - RMBS		12/01/2022	Paydown	XXX	52,801	52,801	52,929	52,859	.0	(57)	.0	(57)	.0	52,801	.0	.0	.0	531	08/01/2028
3138X0-ZA-9	FN AU1636 - RMBS		12/01/2022	Paydown	XXX	271,995	271,995	274,630	274,437	.0	(2,442)	.0	(2,442)	.0	271,995	.0	.0	.0	3,871	07/01/2043
3138X1-V2-9	FN AU2432 - RMBS		12/01/2022	Paydown	XXX	602	602	609	608	.0	(6)	.0	(6)	.0	602	.0	.0	.0	9	04/01/2045
3138X3-XL-1	FN AU4282 - RMBS		12/01/2022	Paydown	XXX	53,622	53,622	55,260	55,189	.0	(1,568)	.0	(1,568)	.0	53,622	.0	.0	.0	815	09/01/2043
3138X3-XS-6	FN AU4288 - RMBS		12/01/2022	Paydown	XXX	24,990	24,990	26,212	26,105	.0	(1,115)	.0	(1,115)	.0	24,990	.0	.0	.0	461	09/01/2043
3138X5-A3-1	FN AU5425 - RMBS		12/01/2022	Paydown	XXX	5,317	5,317	5,382	5,376	.0	(59)	.0	(59)	.0	5,317	.0	.0	.0	66	08/01/2043
3138X5-O4-2	FN AU5874 - RMBS		12/01/2022	Paydown	XXX	128,571	128,571	135,964	135,326	.0	(6,754)	.0	(6,754)	.0	128,571	.0	.0	.0	2,336	09/01/2043
3138X5-OA-8	FN AU5848 - RMBS		12/01/2022	Paydown	XXX	64,998	64,998	65,628	65,584	.0	(586)	.0	(586)	.0	64,998	.0	.0	.0	1,167	09/01/2043
3138X6-V9-3	FN AU6939 - RMBS		12/01/2022	Paydown	XXX	9,257	9,257	9,988	9,953	.0	(695)	.0	(695)	.0	9,257	.0	.0	.0	209	10/01/2043
3138XG-S9-5	FN AV5043 - RMBS		12/01/2022	Paydown	XXX	8,063	8,063	8,594	8,597	.0	(534)	.0	(534)	.0	8,063	.0	.0	.0	138	02/01/2044
3138XJ-AU-1	FN AV6318 - RMBS		12/01/2022	Paydown	XXX	63,923	63,923	67,739	66,318	.0	(2,395)	.0	(2,395)	.0	63,923	.0	.0	.0	1,188	12/01/2028
3138XN-NA-2	FN AW6684 - RMBS		12/01/2022	Paydown	XXX	10,065	10,065	10,729	10,734	.0	(668)	.0	(668)	.0	10,065	.0	.0	.0	93	06/01/2044
3138XY-T6-1	FN AW6672 - RMBS		12/01/2022	Paydown	XXX	14,836	14,836	15,509	15,272	.0	(435)	.0	(435)	.0	14,836	.0	.0	.0	225	07/01/2029
3138Y4-PB-9	FN AX3117 - RMBS		12/01/2022	Paydown	XXX	32,510	32,510	33,931	33,834	.0	(1,324)	.0	(1,324)	.0	32,510	.0	.0	.0	365	10/01/2044
3138Y8-HE-3	FN AX6528 - RMBS		12/01/2022	Paydown	XXX	24,838	24,838	25,575	25,564	.0	(726)	.0	(726)	.0	24,838	.0	.0	.0	431	12/01/2044

E14.5

ANNUAL STATEMENT FOR THE YEAR 2022 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
3138YA-H2-4	FN AX8348 - RMBS		12/01/2022	Paydown	XXX	71,247	71,247	72,263	72,201	.0	(954)	.0	(954)	.0	71,247	.0	.0	.0	1,518	03/01/2045
3138YA-JJ-5	FN AX8364 - RMBS		12/01/2022	Paydown	XXX	25,884	25,884	26,533	26,229	.0	(345)	.0	(345)	.0	25,884	.0	.0	.0	424	05/01/2045
3138YA-RR-8	FN AX8595 - RMBS		12/01/2022	Paydown	XXX	882	882	940	941	.0	(59)	.0	(59)	.0	882	.0	.0	.0	22	12/01/2044
3138YB-DW-0	FN AX9116 - RMBS		12/01/2022	Paydown	XXX	11,079	11,079	11,708	11,680	.0	(601)	.0	(601)	.0	11,079	.0	.0	.0	242	12/01/2044
3138YC-AN-1	FN AX9912 - RMBS		12/01/2022	Paydown	XXX	535	535	566	564	.0	(29)	.0	(29)	.0	535	.0	.0	.0	12	12/01/2044
3138YC-CV-1	FN AX9983 - RMBS		12/01/2022	Paydown	XXX	7,958	7,958	8,482	8,488	.0	(530)	.0	(530)	.0	7,958	.0	.0	.0	111	01/01/2045
3138YF-JN-5	FN AY2068 - RMBS		12/01/2022	Paydown	XXX	59,172	59,172	61,276	61,169	.0	(1,997)	.0	(1,997)	.0	59,172	.0	.0	.0	725	01/01/2045
3138YS-FB-7	FN AZ1061 - RMBS		12/01/2022	Paydown	XXX	52,597	52,597	55,868	54,911	.0	(2,314)	.0	(2,314)	.0	52,597	.0	.0	.0	697	06/01/2030
3138YY-DL-4	FN AZ6406 - RMBS		12/01/2022	Paydown	XXX	4,391	4,391	4,432	4,429	.0	(38)	.0	(38)	.0	4,391	.0	.0	.0	54	11/01/2045
313916-PW-0	FN 666537 - RMBS		12/01/2022	Paydown	XXX	202	202	205	204	.0	(2)	.0	(2)	.0	202	.0	.0	.0	7	11/01/2032
31391H-CR-3	FN 667080 - RMBS		12/01/2022	Paydown	XXX	22	22	23	22	.0	.0	.0	.0	.0	22	.0	.0	.0	1	07/01/2032
31400R-R9-4	FN 695412 - RMBS		12/01/2022	Paydown	XXX	5,795	5,795	6,058	5,984	.0	(189)	.0	(189)	.0	5,795	.0	.0	.0	158	06/01/2033
31401N-3N-7	FN 713705 - RMBS		12/01/2022	Paydown	XXX	222	222	246	241	.0	(19)	.0	(19)	.0	222	.0	.0	.0	7	08/01/2033
31402C-4B-5	FN 725418 - RMBS		12/01/2022	Paydown	XXX	313	313	322	320	.0	(7)	.0	(7)	.0	313	.0	.0	.0	10	05/01/2034
31402C-4H-2	FN 725424 - RMBS		12/01/2022	Paydown	XXX	12,110	12,110	13,307	13,065	.0	(955)	.0	(955)	.0	12,110	.0	.0	.0	314	04/01/2034
31402C-PL-0	FN 725027 - RMBS		12/01/2022	Paydown	XXX	6,023	6,023	6,447	6,360	.0	(337)	.0	(337)	.0	6,023	.0	.0	.0	148	11/01/2033
31402C-U6-7	FN 725205 - RMBS		12/01/2022	Paydown	XXX	13,931	13,931	14,565	14,401	.0	(470)	.0	(470)	.0	13,931	.0	.0	.0	335	03/01/2034
31402C-VZ-2	FN 725232 - RMBS		12/01/2022	Paydown	XXX	1,544	1,544	1,614	1,596	.0	(52)	.0	(52)	.0	1,544	.0	.0	.0	38	03/01/2034
31402D-JS-0	FN 725773 - RMBS		12/01/2022	Paydown	XXX	17,926	17,926	19,018	18,768	.0	(842)	.0	(842)	.0	17,926	.0	.0	.0	472	09/01/2034
31402D-W5-6	FN 725880 - RMBS		12/01/2022	Paydown	XXX	161	161	165	164	.0	(3)	.0	(3)	.0	161	.0	.0	.0	6	09/01/2034
31402R-JL-4	FN 735667 - RMBS		12/01/2022	Paydown	XXX	164,418	164,418	175,412	173,076	.0	(8,658)	.0	(8,658)	.0	164,418	.0	.0	.0	3,972	07/01/2035
31402V-GU-8	FN 739211 - RMBS		12/01/2022	Paydown	XXX	82	82	84	84	.0	(2)	.0	(2)	.0	82	.0	.0	.0	3	09/01/2033
31403D-DX-4	FN 745418 - RMBS		12/01/2022	Paydown	XXX	23,877	23,877	26,340	26,013	.0	(2,135)	.0	(2,135)	.0	23,877	.0	.0	.0	626	04/01/2036
31403K-J7-9	FN 750986 - RMBS		12/01/2022	Paydown	XXX	1,021	1,021	1,030	1,030	.0	(9)	.0	(9)	.0	1,021	.0	.0	.0	39	11/01/2033
31403M-E9-6	FN 752660 - RMBS		12/01/2022	Paydown	XXX	1,048	1,048	1,165	1,145	.0	(98)	.0	(98)	.0	1,048	.0	.0	.0	32	09/01/2034
31403V-S8-3	FN 759343 - RMBS		12/01/2022	Paydown	XXX	119	119	122	121	.0	(2)	.0	(2)	.0	119	.0	.0	.0	4	01/01/2034
31404E-C7-9	FN 766094 - RMBS		12/01/2022	Paydown	XXX	327	327	336	327	.0	(6)	.0	(6)	.0	327	.0	.0	.0	11	02/01/2034
31404L-X5-4	FN 772100 - RMBS		12/01/2022	Paydown	XXX	5,210	5,210	5,863	5,218	.0	(8)	.0	(8)	.0	5,210	.0	.0	.0	104	10/01/2033
31405H-GX-0	FN 789614 - RMBS		12/01/2022	Paydown	XXX	52	52	53	53	.0	(1)	.0	(1)	.0	52	.0	.0	.0	2	08/01/2034
31405L-SY-6	FN 792635 - RMBS		12/01/2022	Paydown	XXX	2,138	2,138	2,155	2,186	.0	(49)	.0	(49)	.0	2,138	.0	.0	.0	36	08/01/2034
31405S-L4-4	FN 797847 - RMBS		12/01/2022	Paydown	XXX	3,162	3,162	3,869	3,166	.0	(4)	.0	(4)	.0	3,162	.0	.0	.0	39	02/01/2035
31406N-4K-7	FN 815426 - RMBS		12/01/2022	Paydown	XXX	1,304	1,304	1,260	1,230	.0	75	.0	75	.0	1,304	.0	.0	.0	30	02/01/2035
31406N-6V-1	FN 815484 - RMBS		05/25/2022	Paydown	XXX	6,533	6,533	6,713	6,671	.0	(138)	.0	(138)	.0	6,533	.0	.0	.0	156	03/01/2035
31406W-HT-4	FN 822042 - RMBS		12/01/2022	Paydown	XXX	1,628	1,628	1,431	1,576	.0	52	.0	52	.0	1,628	.0	.0	.0	44	04/01/2035
31406X-FP-2	FN 822874 - RMBS		12/01/2022	Paydown	XXX	125	125	121	121	.0	(336)	.0	(336)	.0	125	.0	.0	.0	2	05/01/2035
31407B-TX-7	FN 825966 - RMBS		12/01/2022	Paydown	XXX	3,423	3,423	1,887	3,312	.0	111	.0	111	.0	3,423	.0	.0	.0	78	07/01/2035
31407E-V0-3	FN 828723 - RMBS		12/01/2022	Paydown	XXX	43,862	43,862	22,854	44,114	.0	(252)	.0	(252)	.0	43,862	.0	.0	.0	1,522	07/01/2035
31407H-EX-0	FN 830950 - RMBS		12/01/2022	Paydown	XXX	5,776	5,776	181	5,572	.0	203	.0	203	.0	5,776	.0	.0	.0	142	08/01/2035
3140E2-P8-8	FN AZ9446 - RMBS		05/25/2022	Paydown	XXX	26,677	26,677	27,580	27,537	.0	(860)	.0	(860)	.0	26,677	.0	.0	.0	387	10/01/2045
3140E7-JH-4	FN BA2963 - RMBS		12/01/2022	Paydown	XXX	288,506	288,506	298,256	297,793	.0	(9,287)	.0	(9,287)	.0	288,506	.0	.0	.0	3,568	11/01/2045
3140E7-JW-1	FN BA2976 - RMBS		12/01/2022	Paydown	XXX	6,561	6,561	6,783	6,772	.0	(211)	.0	(211)	.0	6,561	.0	.0	.0	93	11/01/2045
3140E8-F2-9	FN BA3784 - RMBS		12/01/2022	Paydown	XXX	12,836	12,836	12,955	12,947	.0	(111)	.0	(111)	.0	12,836	.0	.0	.0	188	01/01/2046
3140E8-LV-8	FN BA3939 - RMBS		12/01/2022	Paydown	XXX	81,360	81,360	82,113	82,058	.0	(698)	.0	(698)	.0	81,360	.0	.0	.0	499	01/01/2046
3140EB-DV-0	FN BA6415 - RMBS		12/01/2022	Paydown	XXX	21,301	21,301	21,498	21,485	.0	(185)	.0	(185)	.0	21,301	.0	.0	.0	253	01/01/2046
3140EB-V6-5	FN BA6936 - RMBS		12/01/2022	Paydown	XXX	45,677	45,677	47,764	47,188	.0	(1,511)	.0	(1,511)	.0	45,677	.0	.0	.0	637	03/01/2031
3140EB-VM-0	FN BA6919 - RMBS		12/01/2022	Paydown	XXX	196,298	196,298	209,246	208,676	.0	(12,378)	.0	(12,378)	.0	196,298	.0	.0	.0	5,441	02/01/2046
3140EU-C6-4	FN BC0092 - RMBS		12/01/2022	Paydown	XXX	13,559	13,559	14,017	13,996	.0	(437)	.0	(437)	.0	13,559	.0	.0	.0	206	12/01/2045
3140EU-X3-8	FN BC0697 - RMBS		12/01/2022	Paydown	XXX	94,087	94,087	98,351	97,035	.0	(2,947)	.0	(2,947)	.0	94,087	.0	.0	.0	1,286	02/01/2031
3140EV-5K-9	FN BC1749 - RMBS		12/01/2022	Paydown	XXX	25,605	25,605	26,571	26,524	.0	(919)	.0	(919)	.0	25,605	.0	.0	.0	443	01/01/2046
3140EV-GP-6	FN BC1105 - RMBS		12/01/2022	Paydown	XXX	1,656	1,656	1,738	1,733	.0	(77)	.0	(77)	.0	1,656	.0	.0	.0	28	02/01/2046
3140EV-PA-9	FN BC1316 - RMBS		12/01/2022	Paydown	XXX	6,547	6,547	6,844	6,756	.0	(208)	.0	(208)	.0	6,547	.0	.0	.0	89	01/01/2031
3140EW-S0-9	FN BC2326 - RMBS		12/01/2022	Paydown	XXX	192,377	192,377	197,472	197,151	.0	(4,775)	.0	(4,775)	.0	192,377	.0	.0	.0	2,875	03/01/2046
3140EY-3T-6	FN BC4409 - RMBS		12/01/2022	Paydown	XXX	4,877	4,877	5,098	5,035	.0	(158)	.0	(158)	.0	4,877	.0	.0	.0	63	03/01/2031
3140F2-A3-4	FN BC6325 - RMBS		12/01/2022	Paydown	XXX	16,356	16,356	16,909	16,884	.0	(527)	.0	(527)	.0	16,356	.0	.0	.0	338	04/01/2046
3140F3-7A-0	FN BC8088 - RMBS		12/01/2022	Paydown	XXX	37,276	37,276	38,965	38,472	.0	(1,196)	.0	(1,196)	.0	37,276	.0	.0	.0	589	06/01/2031
3140F3-VR-6	FN BC7823 - RMBS		12/01/2022	Paydown	XXX	19,188	19,188	20,136	20,078	.0	(889)	.0	(889)	.0	19,188	.0	.0	.0	250	05/01/2046
3140F5-CV-3	FN BC9083 - RMBS		12/01/2022	Paydown	XXX	51,830	51,830	52,277	52,250	.0	(420)	.0	(420)	.0	51,830	.0	.0	.0	637	12/01/2046
3140FE-D8-4	FN BD6426 - RMBS		12/01/2022	Paydown	XXX	180,730	180,730	182,290	182,192	.0	(1,463)	.0	(1,463)	.0	180,730	.0	.0	.0	2,074	10/01/2046
3140FP-FH-7	FN BE3767 - RMBS		12/01/2022	Paydown	XXX	136,964	136,964	140,827	140,661	.0	(3,696)	.0	(3,696)	.0	136,964	.0	.0	.0	2,011	07/01/2047

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ANNUAL STATEMENT FOR THE YEAR 2022 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
3140FP-U3-1	FN BE4201 - RMBS		12/01/2022	Paydown	XXX	298,465	298,465	301,146	301,975	.0	(3,510)	.0	(3,510)	.0	298,465	.0	.0	.0	5,013	01/01/2045
3140GP-JZ-2	FN BH1179 - RMBS		12/01/2022	Paydown	XXX	12,321	12,321	12,930	12,907	.0	(586)	.0	(586)	.0	12,321	.0	.0	.0	179	06/01/2047
3140GT-X8-8	FN BH5202 - RMBS		12/01/2022	Paydown	XXX	154,072	154,072	154,090	154,084	.0	(12)	.0	(12)	.0	154,072	.0	.0	.0	1,653	07/01/2047
3140GU-MS-3	FN BH5768 - RMBS		12/01/2022	Paydown	XXX	50,782	50,782	52,448	52,426	.0	(1,645)	.0	(1,645)	.0	50,782	.0	.0	.0	804	11/01/2047
3140GW-JM-6	FN BH7467 - RMBS		12/01/2022	Paydown	XXX	261,787	261,787	269,150	268,837	.0	(7,050)	.0	(7,050)	.0	261,787	.0	.0	.0	4,599	08/01/2047
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2022	Paydown	XXX	47,508	47,508	50,478	50,471	.0	(2,963)	.0	(2,963)	.0	47,508	.0	.0	.0	670	01/01/2048
3140GZ-JX-8	FN BH9277 - RMBS		12/01/2022	Paydown	XXX	58,611	58,611	62,210	62,198	.0	(3,587)	.0	(3,587)	.0	58,611	.0	.0	.0	868	02/01/2048
3140H5-FR-7	FN BJ3775 - RMBS		12/01/2022	Paydown	XXX	71,011	71,011	75,372	75,355	.0	(4,343)	.0	(4,343)	.0	71,011	.0	.0	.0	941	01/01/2048
3140HB-JA-7	FN BJ9256 - RMBS		12/01/2022	Paydown	XXX	229,213	229,213	233,923	233,868	.0	(4,655)	.0	(4,655)	.0	229,213	.0	.0	.0	3,210	06/01/2048
3140J6-CU-9	FN BM1882 - RMBS		12/01/2022	Paydown	XXX	131,144	131,144	136,082	136,261	.0	(5,117)	.0	(5,117)	.0	131,144	.0	.0	.0	2,638	06/01/2044
3140J6-DQ-7	FN BM1910 - RMBS		12/01/2022	Paydown	XXX	689,372	689,372	712,799	712,167	.0	(22,796)	.0	(22,796)	.0	689,372	.0	.0	.0	12,316	10/01/2045
3140J6-GM-3	FN BM2003 - RMBS		12/01/2022	Paydown	XXX	23,413	23,413	24,569	24,527	.0	(1,114)	.0	(1,114)	.0	23,413	.0	.0	.0	366	10/01/2047
3140J9-G2-1	FN BM4716 - RMBS		12/01/2022	Paydown	XXX	21,052	21,052	21,073	21,061	.0	(9)	.0	(9)	.0	21,052	.0	.0	.0	293	12/01/2030
3140J9-Z3-8	FN BMS261 - RMBS		12/01/2022	Paydown	XXX	33,269	33,269	34,038	34,134	.0	(865)	.0	(865)	.0	33,269	.0	.0	.0	532	01/01/2048
3140JQ-RY-1	FN BN7702 - RMBS		12/01/2022	Paydown	XXX	1,021,255	1,021,255	1,083,369	1,083,669	.0	(62,414)	.0	(62,414)	.0	1,021,255	.0	.0	.0	12,812	08/01/2049
3140K3-HT-2	FN B07441 - RMBS		12/01/2022	Paydown	XXX	50,203	50,203	51,237	51,235	.0	(1,032)	.0	(1,032)	.0	50,203	.0	.0	.0	788	11/01/2049
3140KE-K8-0	FN BP6618 - RMBS		12/01/2022	Paydown	XXX	48,084	48,084	49,393	49,396	.0	(1,312)	.0	(1,312)	.0	48,084	.0	.0	.0	512	08/01/2050
3140L1-QK-4	FN BR3157 - RMBS		12/01/2022	Paydown	XXX	62,755	62,755	61,730	61,744	.0	1,011	.0	1,011	.0	62,755	.0	.0	.0	893	02/01/2051
3140M4-LV-8	FN BU3295 - RMBS		12/01/2022	Paydown	XXX	353	353	292	.0	.0	.0	.0	.0	353	.0	.0	.0	1	10/01/2051	
3140M7-SF-9	FN BU5917 - RMBS		12/01/2022	Paydown	XXX	22,020	22,020	20,740	.0	.0	1,280	.0	1,280	.0	22,020	.0	.0	.0	218	12/01/2051
3140MG-EZ-0	FN BV2851 - RMBS		12/01/2022	Paydown	XXX	521	521	430	.0	.0	91	.0	91	.0	521	.0	.0	.0	1	03/01/2052
3140MM-RU-4	FN BV7698 - RMBS		12/01/2022	Paydown	XXX	1,902	1,902	1,525	.0	.0	377	.0	377	.0	1,902	.0	.0	.0	4	04/01/2052
3140O8-FP-5	FN CA1073 - RMBS		12/01/2022	Paydown	XXX	52,573	52,573	55,801	55,790	.0	(3,217)	.0	(3,217)	.0	52,573	.0	.0	.0	844	01/01/2048
3140OH-NG-6	FN CA9390 - RMBS		10/24/2022	Various	XXX	1,226,514	1,500,000	1,326,914	.0	.0	583	.0	583	.0	1,327,497	.0	(100,983)	(100,983)	3,408	03/01/2051
3140OL-NK-9	FN CB1261 - RMBS		12/01/2022	Paydown	XXX	67,572	67,572	69,039	69,026	.0	(1,455)	.0	(1,455)	.0	67,572	.0	.0	.0	727	08/01/2051
3140OL-RC-2	FN CB1382 - RMBS		12/01/2022	Paydown	XXX	81,560	81,560	74,519	.0	.0	7,041	.0	7,041	.0	81,560	.0	.0	.0	574	08/01/2051
3140OM-Q5-6	FN CB2275 - RMBS		12/01/2022	Paydown	XXX	403,431	403,431	397,884	.0	.0	5,547	.0	5,547	.0	403,431	.0	.0	.0	3,988	12/01/2051
3140OM-RH-9	FN CB2287 - RMBS		12/01/2022	Paydown	XXX	7,497	7,497	6,267	.0	.0	1,230	.0	1,230	.0	7,497	.0	.0	.0	24	12/01/2051
3140OM-ZQ-0	FN CB2550 - RMBS		12/01/2022	Paydown	XXX	31,281	31,281	25,650	.0	.0	5,630	.0	5,630	.0	31,281	.0	.0	.0	65	01/01/2052
3140X4-DE-3	FN FM1000 - RMBS		12/01/2022	Paydown	XXX	19,981	19,981	20,303	20,297	.0	(316)	.0	(316)	.0	19,981	.0	.0	.0	250	04/01/2047
3140X4-KL-9	FN FM1198 - RMBS		12/01/2022	Paydown	XXX	498,798	498,798	527,167	526,924	.0	(28,126)	.0	(28,126)	.0	498,798	.0	.0	.0	5,263	07/01/2049
3140X5-BC-6	FN FM1834 - RMBS		12/01/2022	Paydown	XXX	157,432	157,432	160,655	160,650	.0	(3,217)	.0	(3,217)	.0	157,432	.0	.0	.0	1,962	10/01/2049
3140X5-R7-0	FN FM2309 - RMBS		12/01/2022	Paydown	XXX	66,468	66,468	69,376	.0	.0	(2,908)	.0	(2,908)	.0	66,468	.0	.0	.0	822	03/01/2049
3140X6-JC-3	FN FM3278 - RMBS		12/01/2022	Paydown	XXX	40,230	40,230	42,701	42,693	.0	(2,463)	.0	(2,463)	.0	40,230	.0	.0	.0	548	11/01/2048
3140X7-B6-5	FN FM3660 - RMBS		12/01/2022	Paydown	XXX	489,256	489,256	515,859	513,018	.0	(23,762)	.0	(23,762)	.0	489,256	.0	.0	.0	6,355	10/01/2031
3140X7-VJ-5	FN FM4216 - RMBS		12/01/2022	Paydown	XXX	27,604	27,604	28,755	.0	.0	(1,152)	.0	(1,152)	.0	27,604	.0	.0	.0	336	06/01/2049
3140X7-YR-4	FN FM4319 - RMBS		12/01/2022	Paydown	XXX	1,209,785	1,209,785	1,303,918	1,302,634	.0	(92,848)	.0	(92,848)	.0	1,209,785	.0	.0	.0	17,438	09/01/2050
3140X8-UU-9	FN FM5094 - RMBS		12/01/2022	Paydown	XXX	38,754	38,754	41,134	41,127	.0	(2,373)	.0	(2,373)	.0	38,754	.0	.0	.0	532	06/01/2049
3140XC-AU-2	FN FM8118 - RMBS		12/01/2022	Paydown	XXX	63,033	63,033	64,333	64,322	.0	(1,289)	.0	(1,289)	.0	63,033	.0	.0	.0	607	08/01/2051
3140XC-AX-6	FN FM8121 - RMBS		12/01/2022	Paydown	XXX	67,393	67,393	68,930	68,920	.0	(1,527)	.0	(1,527)	.0	67,393	.0	.0	.0	686	06/01/2051
3140XD-SR-3	FN FM9855 - RMBS		10/27/2022	Various	XXX	827,166	1,000,000	907,667	.0	.0	2,105	.0	2,105	.0	909,772	.0	(82,606)	(82,606)	7,108	12/01/2051
3140XD-QW-9	FN FM9468 - RMBS		12/01/2022	Paydown	XXX	48,674	48,674	45,883	.0	.0	2,791	.0	2,791	.0	48,674	.0	.0	.0	514	11/01/2051
3140XD-VJ-2	FN FM9616 - RMBS		12/01/2022	Paydown	XXX	238,060	238,060	226,976	.0	.0	11,085	.0	11,085	.0	238,060	.0	.0	.0	2,226	11/01/2051
3140XF-HM-6	FN FS0235 - RMBS		12/01/2022	Paydown	XXX	1,678	1,678	1,419	.0	.0	259	.0	259	.0	1,678	.0	.0	.0	4	01/01/2052
3140XF-WJ-7	FN FS0360 - RMBS		12/01/2022	Paydown	XXX	175,396	175,396	165,256	.0	.0	10,140	.0	10,140	.0	175,396	.0	.0	.0	1,606	01/01/2052
3140XG-FZ-7	FN FS1083 - RMBS		12/01/2022	Paydown	XXX	75,028	75,028	71,901	.0	.0	3,127	.0	3,127	.0	75,028	.0	.0	.0	814	03/01/2052
3140XH-BE-6	FN FS1836 - RMBS		12/01/2022	Paydown	XXX	36,972	36,972	34,179	.0	.0	2,793	.0	2,793	.0	36,972	.0	.0	.0	278	05/01/2052
31410G-YN-7	FN 889117 - RMBS		12/01/2022	Paydown	XXX	13,949	13,949	15,219	14,932	.0	(983)	.0	(983)	.0	13,949	.0	.0	.0	339	10/01/2035
31410K-GE-9	FN 890169 - RMBS		12/01/2022	Paydown	XXX	3,438	3,438	3,614	3,462	.0	(24)	.0	(24)	.0	3,438	.0	.0	.0	85	03/01/2024
31410K-GG-4	FN 890171 - RMBS		12/01/2022	Paydown	XXX	181	181	191	.0	.0	.0	.0	.0	.0	181	.0	.0	.0	3	02/01/2024
31410K-XY-5	FN 889995 - RMBS		12/01/2022	Paydown	XXX	34,164	34,164	37,200	36,895	.0	(2,731)	.0	(2,731)	.0	34,164	.0	.0	.0	851	09/01/2038
31410L-NM-0	FN 890596 - RMBS		12/01/2022	Paydown	XXX	990	990	1,099	1,088	.0	(99)	.0	(99)	.0	990	.0	.0	.0	25	09/01/2041
31410R-JQ-3	FN 894971 - RMBS		12/01/2022	Paydown	XXX	27	27	28	28	.0	.0	.0	.0	.0	27	.0	.0	.0	1	09/01/2036
31410T-4N-2	FN 897329 - RMBS		12/01/2022	Paydown	XXX	57	57	58	58	.0	.0	.0	.0	.0	57	.0	.0	.0	2	08/01/2036
31410X-HG-4	FN 900331 - RMBS		12/01/2022	Paydown	XXX	162	162	162	162	.0	(1)	.0	(1)	.0	162	.0	.0	.0	5	09/01/2036
31410Y-EF-7	FN 901134 - RMBS		12/01/2022	Paydown	XXX	705	705	712	710	.0	(5)	.0	(5)	.0	705	.0	.0	.0	23	09/01/2036
31411C-PD-7	FN 904120 - RMBS		12/01/2022	Paydown	XXX	111	111	109	109	.0	1	.0	1	.0	111	.0	.0	.0	4	11/01/2036
31411E-FN-2	FN 905673 - RMBS		12/01/2022	Paydown	XXX	52	52	34	34	.0	1	.0	1	.0	52	.0	.0	.0	1	12/01/2036
31411F-RA-4	FN 906881 - RMBS		12/01/2022	Paydown	XXX	411	411	(181)	404	.0	7	.0	7	.0	411	.0	.0	.0	12	12/01/2036

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ANNUAL STATEMENT FOR THE YEAR 2022 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
31412A-W9-2	FN 919384 - RMBS		12/01/2022	Paydown	XXX	.19	.19	.19	.19	.0	.0	.0	.0	.0	.19	.0	.0	.0	.0	.05/01/2037
31412N-BH-8	FN 929840 - RMBS		12/01/2022	Paydown	XXX	2,628	2,628	2,633	2,633	.0	(5)	.0	(5)	.0	2,628	.0	.0	.0	.136	.08/01/2038
31412N-ZG-4	FN 930543 - RMBS		12/01/2022	Paydown	XXX	.168	.168	.181	.177	.0	(9)	.0	(9)	.0	.168	.0	.0	.0	.4	.02/01/2029
31412S-D2-8	FN 933121 - RMBS		12/01/2022	Paydown	XXX	.118	.118	.129	.128	.0	(10)	.0	(10)	.0	.118	.0	.0	.0	.3	.01/01/2038
31412T-Z6-3	FN 934665 - RMBS		12/01/2022	Paydown	XXX	.170	.170	.185	.184	.0	(14)	.0	(14)	.0	.170	.0	.0	.0	.5	.11/01/2038
31412T-ZL-0	FN 934647 - RMBS		12/01/2022	Paydown	XXX	.14	.14	.16	.16	.0	(1)	.0	(1)	.0	.14	.0	.0	.0	.0	.11/01/2038
31413C-FJ-3	FN 941269 - RMBS		12/01/2022	Paydown	XXX	5,201	5,201	5,808	5,747	.0	(546)	.0	(546)	.0	5,201	.0	.0	.0	.122	.07/01/2037
31413T-JR-4	FN 954872 - RMBS		12/01/2022	Paydown	XXX	36,541	36,541	36,564	36,543	.0	(2)	.0	(2)	.0	36,541	.0	.0	.0	.453	.11/01/2037
31413Y-MB-4	FN 959454 - RMBS		12/01/2022	Paydown	XXX	2,216	2,216	2,474	2,460	.0	(244)	.0	(244)	.0	2,216	.0	.0	.0	.73	.12/01/2037
31414E-EJ-9	FN 963737 - RMBS		12/01/2022	Paydown	XXX	15,392	15,392	16,760	16,610	.0	(1,218)	.0	(1,218)	.0	15,392	.0	.0	.0	.592	.06/01/2038
31414E-J8-8	FN 963887 - RMBS		12/01/2022	Paydown	XXX	.88	.88	.98	.97	.0	(9)	.0	(9)	.0	.88	.0	.0	.0	.3	.07/01/2038
31414J-BX-0	FN 967254 - RMBS		12/01/2022	Paydown	XXX	.215	.215	.239	.239	.0	(22)	.0	(22)	.0	.215	.0	.0	.0	.11	.12/01/2037
31414K-GM-7	FN 968976 - RMBS		12/01/2022	Paydown	XXX	.261	.261	.291	.288	.0	(28)	.0	(28)	.0	.261	.0	.0	.0	.4	.01/01/2038
31414P-YK-9	FN 972414 - RMBS		12/01/2022	Paydown	XXX	.200	.200	.224	.222	.0	(22)	.0	(22)	.0	.200	.0	.0	.0	.6	.02/01/2038
31414R-WH-4	FN 974148 - RMBS		12/01/2022	Paydown	XXX	7,779	7,779	8,471	8,394	.0	(615)	.0	(615)	.0	7,779	.0	.0	.0	.231	.02/01/2038
31414S-ZT-9	FN 975186 - RMBS		12/01/2022	Paydown	XXX	6,007	6,007	6,558	6,477	.0	(469)	.0	(469)	.0	6,007	.0	.0	.0	.189	.03/01/2038
31414S-X8-1	FN 975103 - RMBS		12/01/2022	Paydown	XXX	.499	.499	.543	.539	.0	(40)	.0	(40)	.0	.499	.0	.0	.0	.15	.06/01/2038
31414S-YB-3	FN 975106 - RMBS		12/01/2022	Paydown	XXX	35,440	35,440	38,639	38,278	.0	(2,838)	.0	(2,838)	.0	35,440	.0	.0	.0	1,029	.06/01/2038
31415L-QY-6	FN 983471 - RMBS		12/01/2022	Paydown	XXX	21,073	21,074	23,520	23,326	.0	(2,252)	.0	(2,252)	.0	21,073	.0	.0	.0	.322	.05/01/2038
31415R-FA-7	FN 986761 - RMBS		12/01/2022	Paydown	XXX	31,643	31,643	34,758	34,369	.0	(2,726)	.0	(2,726)	.0	31,643	.0	.0	.0	.737	.07/01/2038
31415V-V3-6	FN 990834 - RMBS		12/01/2022	Paydown	XXX	9,319	9,319	9,957	9,888	.0	(568)	.0	(568)	.0	9,319	.0	.0	.0	.306	.09/01/2038
31416B-RY-6	FN 995203 - RMBS		12/01/2022	Paydown	XXX	27,499	27,499	30,060	29,641	.0	(2,143)	.0	(2,143)	.0	27,499	.0	.0	.0	.662	.07/01/2035
31416V-SZ-8	FN AB0535 - RMBS		12/01/2022	Paydown	XXX	5,633	5,633	6,217	6,155	.0	(521)	.0	(521)	.0	5,633	.0	.0	.0	.123	.01/01/2039
31416W-P5-5	FN AB1343 - RMBS		12/01/2022	Paydown	XXX	52,286	52,286	54,982	54,628	.0	(2,342)	.0	(2,342)	.0	52,286	.0	.0	.0	.992	.08/01/2040
31416W-TS-1	FN AB1460 - RMBS		12/01/2022	Paydown	XXX	2,768	2,768	2,922	2,825	.0	(57)	.0	(57)	.0	2,768	.0	.0	.0	.53	.09/01/2025
31416X-MH-0	FN AB2159 - RMBS		12/01/2022	Paydown	XXX	.162	.162	.180	.179	.0	(17)	.0	(17)	.0	.162	.0	.0	.0	.5	.09/01/2040
31416Y-RN-0	FN AB3192 - RMBS		12/01/2022	Paydown	XXX	7,440	7,440	7,754	7,719	.0	(278)	.0	(278)	.0	7,440	.0	.0	.0	.163	.06/01/2041
31417G-6A-9	FN AB9864 - RMBS		12/01/2022	Paydown	XXX	99,726	99,726	100,913	100,798	.0	(1,072)	.0	(1,072)	.0	99,726	.0	.0	.0	1,646	.07/01/2043
31417G-H5-8	FN AB9251 - RMBS		12/01/2022	Paydown	XXX	8,191	8,191	8,562	8,507	.0	(316)	.0	(316)	.0	8,191	.0	.0	.0	.109	.05/01/2043
31417G-LV-6	FN AB9339 - RMBS		12/01/2022	Paydown	XXX	16,550	16,550	16,801	16,780	.0	(231)	.0	(231)	.0	16,550	.0	.0	.0	.213	.05/01/2043
31417L-W3-6	FN AC2177 - RMBS		12/01/2022	Paydown	XXX	13,604	13,604	14,129	14,008	.0	(404)	.0	(404)	.0	13,604	.0	.0	.0	.334	.07/01/2039
31417Q-KK-9	FN AC4797 - RMBS		12/01/2022	Paydown	XXX	26,656	26,656	28,129	27,167	.0	(511)	.0	(511)	.0	26,656	.0	.0	.0	.560	.10/01/2024
31417V-QF-3	FN AC8553 - RMBS		12/01/2022	Paydown	XXX	1,859	1,859	2,047	2,033	.0	(174)	.0	(174)	.0	1,859	.0	.0	.0	.46	.01/01/2040
31417Y-7B-7	FN MA0889 - RMBS		12/01/2022	Paydown	XXX	4,257	4,257	4,339	4,327	.0	(70)	.0	(70)	.0	4,257	.0	.0	.0	.96	.10/01/2041
31417Y-ZA-8	FN MA0736 - RMBS		12/01/2022	Paydown	XXX	52,205	52,205	55,541	55,174	.0	(2,969)	.0	(2,969)	.0	52,205	.0	.0	.0	.947	.05/01/2041
31418A-3Q-9	FN MA1706 - RMBS		12/01/2022	Paydown	XXX	7,862	7,862	7,954	7,946	.0	(85)	.0	(85)	.0	7,862	.0	.0	.0	.103	.12/01/2043
31418A-4S-4	FN MA1732 - RMBS		12/01/2022	Paydown	XXX	41,449	41,449	43,107	41,971	.0	(522)	.0	(522)	.0	41,449	.0	.0	.0	.759	.01/01/2024
31418B-W9-3	FN MA2471 - RMBS		12/01/2022	Paydown	XXX	12,355	12,356	12,772	12,752	.0	(396)	.0	(396)	.0	12,355	.0	.0	.0	.171	.12/01/2045
31418B-WF-9	FN MA2445 - RMBS		12/01/2022	Paydown	XXX	2,644	2,644	2,759	2,751	.0	(108)	.0	(108)	.0	2,644	.0	.0	.0	.37	.11/01/2045
31418B-XZ-4	FN MA2495 - RMBS		12/01/2022	Paydown	XXX	15,746	15,746	16,254	16,254	.0	(509)	.0	(509)	.0	15,746	.0	.0	.0	.210	.01/01/2046
31418B-Y8-3	FN MA2534 - RMBS		12/01/2022	Paydown	XXX	19,378	19,378	20,261	20,029	.0	(651)	.0	(651)	.0	19,378	.0	.0	.0	.351	.02/01/2031
31418B-ZG-4	FN MA2542 - RMBS		12/01/2022	Paydown	XXX	6,444	6,444	6,504	6,500	.0	(56)	.0	(56)	.0	6,444	.0	.0	.0	.78	.02/01/2046
31418C-AG-9	FN MA2706 - RMBS		12/01/2022	Paydown	XXX	15,119	15,119	15,525	15,555	.0	(436)	.0	(436)	.0	15,119	.0	.0	.0	.205	.08/01/2046
31418C-HS-6	FN MA2940 - RMBS		12/01/2022	Paydown	XXX	13,807	13,807	14,360	14,140	.0	(333)	.0	(333)	.0	13,807	.0	.0	.0	.242	.03/01/2027
31418C-WG-6	FN MA3058 - RMBS		12/01/2022	Paydown	XXX	11,176	11,176	11,728	11,708	.0	(52)	.0	(52)	.0	11,176	.0	.0	.0	.169	.07/01/2047
31418C-R8-9	FN MA3210 - RMBS		12/01/2022	Paydown	XXX	25,320	25,320	26,032	26,002	.0	(682)	.0	(682)	.0	25,320	.0	.0	.0	.344	.12/01/2047
31418C-S4-7	FN MA3238 - RMBS		12/01/2022	Paydown	XXX	98,953	98,953	97,743	98,053	.0	900	.0	900	.0	98,953	.0	.0	.0	1,363	.01/01/2048
31418C-V2-7	FN MA3332 - RMBS		12/01/2022	Paydown	XXX	194,486	194,486	192,746	192,780	.0	1,706	.0	1,706	.0	194,486	.0	.0	.0	2,495	.04/01/2048
31418C-XM-1	FN MA3383 - RMBS		12/01/2022	Paydown	XXX	61,965	61,965	64,550	.0	.0	(2,585)	.0	(2,585)	.0	61,965	.0	.0	.0	.722	.06/01/2048
31418C-XN-9	FN MA3384 - RMBS		12/01/2022	Paydown	XXX	43,565	43,565	45,001	.0	.0	(1,436)	.0	(1,436)	.0	43,565	.0	.0	.0	.513	.06/01/2048
31418C-YL-2	FN MA3414 - RMBS		12/01/2022	Paydown	XXX	42,653	42,653	42,245	42,253	.0	400	.0	400	.0	42,653	.0	.0	.0	.591	.07/01/2048
31418D-ZL-5	FN MA4378 - RMBS		12/01/2022	Paydown	XXX	231,195	231,195	224,783	.0	.0	6,412	.0	6,412	.0	231,195	.0	.0	.0	1,903	.07/01/2051
31418D-ZG-5	FN MA4398 - RMBS		12/01/2022	Var ious	XXX	1,382,492	1,462,936	1,484,994	1,484,798	.0	(5,595)	.0	(5,595)	.0	1,479,203	.0	(96,711)	(96,711)	10,767	.08/01/2051
31418D-ZX-8	FN MA4413 - RMBS		03/30/2022	Var ious	XXX	3,544,964	3,816,809	3,887,182	3,886,824	.0	(2,553)	.0	(2,553)	.0	3,884,271	.0	(339,308)	(339,308)	25,220	.09/01/2051
31418D-4X-7	FN MA4437 - RMBS		12/01/2022	Paydown	XXX	13,239	13,239	11,226	.0	.0	2,013	.0	2,013	.0	13,239	.0	.0	.0	.62	.10/01/2051
31418D-P4-8	FN MA4042 - RMBS		12/01/2022	Paydown	XXX	1,192,514	1,192,514	1,219,578	1,219,455	.0	(26,941)	.0	(26,941)	.0	1,192,514	.0	.0	.0	11,053	.06/01/2035
31418D-Q7-0	FN MA4077 - RMBS		12/01/2022	Paydown	XXX	64,553	64,553	66,278	66,254	.0	(1,701)	.0	(1,701)	.0	64,553	.0	.0	.0	.589	.07/01/2050
31418D-QZ-8	FN MA4071 - RMBS		12/01/2022	Paydown	XXX	12,147	12,147	12,550	12,539	.0	(392)	.0	(392)	.0	12,147	.0	.0	.0	.102	.07/01/2040
31418D-RW-4	FN MA4100 - RMBS		12/01/2022	Paydown	XXX	25,352	25,352	25,340	25,340	.0	12	.0	12	.0	25,352	.0	.0	.0	.230	.08/01/2050

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ANNUAL STATEMENT FOR THE YEAR 2022 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
31418D-TQ-5	FN MA4158 - RMBS		12/01/2022	Paydown	XXX	359,278	359,278	316,951	0	0	42,327	0	42,327	0	359,278	0	0	0	2,200	10/01/2050
31418D-TR-3	FN MA4159 - RMBS		12/01/2022	Paydown	XXX	97,563	97,563	102,293	102,249	0	(4,686)	0	(4,686)	0	97,563	0	0	0	1,029	10/01/2050
31418D-V2-5	FN MA4232 - RMBS		12/01/2022	Paydown	XXX	53,558	53,558	55,642	55,597	0	(2,040)	0	(2,040)	0	53,558	0	0	0	488	01/01/2041
31418D-V6-6	FN MA4236 - RMBS		12/01/2022	Paydown	XXX	28,422	28,422	27,609	27,613	0	809	0	809	0	28,422	0	0	0	208	01/01/2051
31418D-W7-3	FN MA4269 - RMBS		01/24/2022	Various	XXX	212,594	209,653	218,236	218,214	0	(508)	0	(508)	0	217,706	0	(5,112)	(5,112)	1,044	02/01/2041
31418D-Y7-1	FN MA4333 - RMBS		07/02/2022	Various	XXX	435,010	494,500	503,458	503,293	0	(937)	0	(937)	0	502,356	0	(67,346)	(67,346)	5,942	05/01/2041
31418D-Y8-9	FN MA4334 - RMBS		01/24/2022	Various	XXX	258,543	254,531	265,349	265,204	0	(365)	0	(365)	0	264,839	0	(6,296)	(6,296)	1,280	05/01/2041
31418D-YC-0	FN MA4306 - RMBS		12/01/2022	Paydown	XXX	125,982	125,982	130,151	130,122	0	(4,140)	0	(4,140)	0	125,982	0	0	0	1,408	04/01/2051
31418D-ZU-9	FN MA4354 - RMBS		12/01/2022	Paydown	XXX	32,415	32,415	30,582	30,582	0	1,833	0	1,833	0	32,415	0	0	0	195	06/01/2051
31418E-AM-2	FN MA4511 - RMBS		12/01/2022	Paydown	XXX	1,073,668	1,073,668	1,070,145	1,070,150	0	3,518	0	3,518	0	1,073,668	0	0	0	12,119	01/01/2052
31418E-AN-0	FN MA4512 - RMBS		12/01/2022	Paydown	XXX	622,725	622,725	643,742	643,713	0	(20,988)	0	(20,988)	0	622,725	0	0	0	8,644	01/01/2052
31418E-AP-5	FN MA4513 - RMBS		12/01/2022	Paydown	XXX	28,920	28,920	29,986	29,986	0	(1,066)	0	(1,066)	0	28,920	0	0	0	451	01/01/2052
31418E-CS-7	FN MA4580 - RMBS		12/01/2022	Paydown	XXX	46,522	46,522	46,630	46,630	0	(107)	0	(107)	0	46,522	0	0	0	702	04/01/2052
31418E-DD-9	FN MA4599 - RMBS		12/01/2022	Paydown	XXX	15,837	15,837	14,670	14,670	0	1,167	0	1,167	0	15,837	0	0	0	76	05/01/2052
31418E-ES-5	FN MA4644 - RMBS		12/01/2022	Paydown	XXX	316,314	316,314	315,721	315,721	0	593	0	593	0	316,314	0	0	0	4,158	05/01/2052
31418E-HH-6	FN MA4731 - RMBS		12/01/2022	Paydown	XXX	22,141	22,141	21,014	21,014	0	1,127	0	1,127	0	22,141	0	0	0	142	09/01/2052
31418E-J3-5	FN MA4781 - RMBS		12/01/2022	Paydown	XXX	12,007	12,007	11,242	11,242	0	765	0	765	0	12,007	0	0	0	65	10/01/2052
31418E-J4-3	FN MA4782 - RMBS		12/01/2022	Paydown	XXX	8,505	8,505	8,072	8,072	0	433	0	433	0	8,505	0	0	0	54	10/01/2052
31418E-KT-6	FN MA4805 - RMBS		12/01/2022	Paydown	XXX	2,937	2,937	2,768	2,768	0	169	0	169	0	2,937	0	0	0	11	11/01/2052
31418N-B9-0	FN AD0963 - RMBS		12/01/2022	Paydown	XXX	25,737	25,737	28,090	27,802	0	(2,065)	0	(2,065)	0	25,737	0	0	0	611	09/01/2038
31418R-HJ-3	FN AD3832 - RMBS		12/01/2022	Paydown	XXX	38,545	38,545	41,002	39,396	0	(851)	0	(851)	0	38,545	0	0	0	821	04/01/2025
31418R-P7-0	FN AD4045 - RMBS		12/01/2022	Paydown	XXX	683	683	751	746	0	(63)	0	(63)	0	683	0	0	0	15	04/01/2040
31418W-OP-8	FN AD8561 - RMBS		12/01/2022	Paydown	XXX	25,669	25,669	26,940	26,115	0	(446)	0	(446)	0	25,669	0	0	0	497	08/01/2025
31418X-X6-0	FN AD9700 - RMBS		12/01/2022	Paydown	XXX	9,241	9,241	9,755	9,421	0	(179)	0	(179)	0	9,241	0	0	0	188	08/01/2025
31419A-E4-5	FN AE0154 - RMBS		12/01/2022	Paydown	XXX	33,845	33,845	37,753	37,490	0	(3,646)	0	(3,646)	0	33,845	0	0	0	843	07/01/2040
31419A-MS-3	FN AE0368 - RMBS		12/01/2022	Paydown	XXX	111,824	111,824	118,299	114,867	0	(3,043)	0	(3,043)	0	111,824	0	0	0	1,960	12/01/2025
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		05/16/2022	Various	XXX	895,857	879,551	956,180	948,335	0	(11,499)	0	(11,499)	0	936,836	0	(40,979)	(40,979)	13,508	08/27/2057
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		12/01/2022	Paydown	XXX	431,049	431,049	421,099	422,656	0	8,394	0	8,394	0	431,049	0	0	0	7,050	03/25/2058
35563P-JF-7	SCRT 2019-1 MA - CMO/RMBS		05/16/2022	Various	XXX	1,517,940	1,492,820	1,501,389	1,499,300	0	(1,071)	0	(1,071)	0	1,498,229	0	19,712	19,712	23,013	07/25/2058
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		12/01/2022	Paydown	XXX	218,088	218,088	223,221	222,288	0	(4,200)	0	(4,200)	0	218,088	0	0	0	3,324	08/26/2058
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		12/01/2022	Paydown	XXX	181,115	181,115	187,205	186,038	0	(4,922)	0	(4,922)	0	181,115	0	0	0	2,756	10/25/2058
38122N-B7-6	CALIF. GRAND PARKWAY TRANSN CORP TEX SYS		05/12/2022	Call @ 100.00	XXX	290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	505	06/01/2046
38611T-BS-5	TOLL R. FRIEDMAN BILLINGS & RAMSEY		06/29/2022		XXX	134,118	130,000	144,126	143,959	0	(3,960)	0	(3,960)	0	139,999	0	(5,880)	(5,880)	4,875	10/01/2052
45201Y-U2-1	ILLINOIS HSG DEV AUTH REV. KENTUCKY PUB TRANSN INFRASTRUCTURE		07/06/2022	Sterne	XXX	544,860	540,000	581,348	577,223	0	(6,167)	0	(6,167)	0	571,055	0	(26,195)	(26,195)	16,176	02/01/2025
491397-BF-1	LOUISIANA LOC GOVT ENVIRONMENTAL AUTH.		07/29/2022	CitiGroup	XXX	86,144	125,000	126,363	126,329	0	(71)	0	(71)	0	126,257	0	(40,114)	(40,114)	3,299	07/01/2053
54627R-AM-2	FACS & LOUISVILLE & JEFFERSON CNTY KY		06/03/2022	JP MORGAN	XXX	1,277,499	1,275,000	1,275,000	1,275,000	0	0	0	0	0	1,275,000	0	2,499	2,499	2,642	02/01/2033
54659L-BJ-2	METRO GOV. DSP MERRILL LYNCH LIMITED. PERSHING DIV OF DLJ SEC		07/06/2022		XXX	256,089	235,000	286,169	282,687	0	(5,126)	0	(5,126)	0	277,560	0	(21,472)	(21,472)	9,041	10/01/2026
547804-AE-4	LOWER ALA GAS DIST GAS PROJ REV.		05/26/2022	LINDING. DEUTSCHE BANK SECURITIES, INC.	XXX	378,794	340,000	497,888	491,039	0	(1,824)	0	(1,824)	0	489,215	0	(110,421)	(110,421)	12,750	09/01/2046
56052F-BZ-7	MAINE ST HSG AUTH MTG PUR.		06/29/2022		XXX	55,418	55,000	58,024	57,284	0	(606)	0	(606)	0	56,678	0	(1,260)	(1,260)	1,070	11/15/2023
57563R-RE-1	MASSACHUSETTS EDL FING AUTH.		12/12/2022	Call @ 100.00	XXX	125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,810	07/01/2036
607120-FL-1	MOBILE ALA ARPT AUTH ARPT REV.		11/09/2022	Redemption @ 100.00	XXX	40,498	40,498	40,498	40,498	0	0	0	0	0	40,498	0	0	0	808	05/09/2039
607120-FN-7	MOBILE ALA ARPT AUTH ARPT REV. NEW JERSEY ST HIGHER ED ASSISTANCE		11/09/2022	Redemption @ 100.00	XXX	40,498	40,498	40,498	40,498	0	0	0	0	0	40,498	0	0	0	808	05/09/2039
646080-VE-8	AUTH. NEW JERSEY ST HIGHER ED ASSISTANCE		07/11/2022	Deutsche Bank. HSC BANK USA, NATIONAL	XXX	277,050	250,000	293,605	286,114	0	(2,541)	0	(2,541)	0	283,573	0	(6,523)	(6,523)	7,708	12/01/2028
646080-VY-4	AUTH. NEW YORK LIBERTY DEV CORP LIBERTY		07/29/2022		XXX	135,774	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(14,226)	(14,226)	2,510	12/01/2040
649519-DN-2	REV. NEW YORK LIBERTY DEV CORP LIBERTY		02/09/2022	GOLDMAN	XXX	467,910	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(32,090)	(32,090)	3,879	11/15/2031
649519-DV-4	REV. ICE BONDS SECURITIES		05/26/2022		XXX	309,588	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(90,412)	(90,412)	8,210	11/15/2046
64971P-KM-6	NEW YORK N Y CITY INDL DEV AGY REV.		02/24/2022	ICE BONDS SECURITIES	XXX	305,425	325,000	339,784	338,345	0	(220)	0	(220)	0	338,124	0	(32,699)	(32,699)	4,794	03/01/2049
70878C-AD-7	PASSTD 20AB A4. PENNSYLVANIA HIGHER ED ASSISTANCE		07/11/2022	CitiGroup	XXX	885,123	815,000	961,513	933,908	0	(9,131)	0	(9,131)	0	924,777	0	(39,654)	(39,654)	25,129	06/01/2028
70878C-AU-9	AGY ED. CALL @ 100.00		11/01/2022		XXX	15,000	15,000	15,263	15,000	0	(8)	0	(8)	0	15,000	0	0	0	11	06/01/2043
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV.		12/05/2022	Call @ 100.00	XXX	55,000	55,000	68,324	60,277	0	(190)	0	(190)	0	60,087	0	(5,087)	(5,087)	3,078	01/01/2041

E14.9

ANNUAL STATEMENT FOR THE YEAR 2022 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
83756C-QC-2	SOUTH DAKOTA HSG DEV AUTH		07/06/2022	HEADLANDS TECH GLOBAL MARKETS	XXX	199,440	200,000	212,176	212,048	0	(1,409)	0	(1,409)	0	210,639	0	(11,199)	(11,199)	3,499	05/01/2026
83756C-SV-8	SOUTH DAKOTA HSG DEV AUTH		07/06/2022	DAVENPORT & COMPANY LLC	XXX	248,490	250,000	271,180	269,229	0	(1,820)	0	(1,820)	0	267,409	0	(18,919)	(18,919)	4,374	05/01/2027
838536-LM-0	SOUTH JERSEY TRANSN AUTH N J TRANSN SYS		07/29/2022	NATL FINANCIAL SERVICES CORP (NFS)	XXX	58,549	55,000	64,343	63,363	0	(487)	0	(487)	0	62,876	0	(4,327)	(4,327)	2,070	11/01/2045
84129N-HL-6	SOUTHCENTRAL PA GEN AUTH REV TENNESSEE HOUSING DEVELOPMENT		07/11/2022	HEADLANDS TECH GLOBAL MARKETS	XXX	530,200	500,000	537,140	516,726	0	(3,551)	0	(3,551)	0	513,176	0	17,024	17,024	15,417	06/01/2044
880461-UN-6	AGENCY		11/30/2022	Call @ 100.00	XXX	10,000	10,000	10,893	10,140	0	(140)	0	(140)	0	10,000	0	0	0	335	01/01/2031
92428C-LB-8	VTSHGR 12IND A632 - ABS		11/08/2022	Call @ 100.00	XXX	70,000	70,000	75,199	70,355	0	(355)	0	(355)	0	70,000	0	0	0	496	06/15/2032
928104-LK-2	VIRGINIA SMALL BUSINESS FING AUTH REV		07/01/2022	Call @ 100.00	XXX	505,000	505,000	496,460	497,752	0	7,248	0	7,248	0	505,000	0	0	0	27,775	01/01/2042
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					62,029,026	63,166,081	64,835,213	56,893,229	0	(774,715)	0	(774,715)	0	63,899,171	0	(1,870,145)	(1,870,145)	892,381	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
000000-00-0	WELLSPAN HEALTH OBLIGATED GROU		06/01/2022	Direct	XXX	11,679	11,679	11,679	11,679	0	0	0	0	0	11,679	0	0	0	168	06/01/2044
000000-00-0	WELLSPAN HEALTH OBLIGATED GROU		06/01/2022	Redemption @ 100.00	XXX	14,600	14,600	14,600	14,600	0	0	0	0	0	14,600	0	0	0	245	06/01/2050
000000-00-0	AQUASURE FINANCE PTY. LTD.		07/12/2022	Redemption @ 100.00	XXX	89,409	89,409	89,409	89,409	0	0	0	0	0	89,409	0	0	0	2,897	01/12/2034
00003#-AB-9	A&E TELEVISION NETWORKS, LLC.		08/22/2022	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	108,900	08/22/2022
00111@-AA-2	AES HAWAII INC.		06/30/2022	Various	XXX	160,051	10,114	(295,823)	7,221	0	99,624	0	99,624	0	106,844	0	53,207	53,207	5,505	06/30/2022
00175P-AB-9	AMN HEALTHCARE INC.		05/05/2022	CANTOR FITZGERALD + CO	XXX	241,250	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(8,750)	(8,750)	7,002	10/01/2027
00185A-AK-0	AON PLC		02/09/2022	CitiGroup	XXX	401,424	380,000	374,935	377,036	0	80	0	80	0	377,116	0	24,308	24,308	2,291	12/15/2025
00185P-AA-9	API ESCROW CORP.		01/12/2022	CITIGROUP GLOBAL MARKETS INC	XXX	25,500	25,000	25,000	25,000	0	0	0	0	0	25,000	0	500	500	274	10/15/2029
00191A-AD-8	ARD FINANCE SA		06/08/2022	Various	XXX	744,673	845,000	858,775	854,276	0	7,337	0	7,337	0	861,613	0	(116,940)	(116,940)	15,381	06/30/2027
00206R-CT-7	AT&T INC		05/10/2022	Call @ 102.60	XXX	307,791	300,000	308,706	305,388	0	2,403	0	2,403	0	307,791	0	0	0	9,075	02/17/2026
00206R-HJ-4	AT&T INC		02/23/2022	Morgan Stanley	XXX	193,907	180,000	179,114	179,330	0	21	0	21	0	179,351	0	14,556	14,556	3,785	03/01/2029
00206R-JX-1	AT&T INC		02/09/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	281,537	285,000	301,191	298,565	0	(282)	0	(282)	0	298,283	0	(16,745)	(16,745)	1,275	06/01/2027
00217L-AA-0	AREIT 2019-CRE3 A - CMBS		12/16/2022	Paydown	XXX	483,159	483,159	483,159	483,159	0	0	0	0	0	483,159	0	0	0	4,537	09/16/2036
00253X-AA-9	AADVANTAGE LOYALTY IP LTD.		09/28/2022	Various	XXX	87,135	91,000	91,000	91,000	0	0	0	0	0	91,000	0	(3,865)	(3,865)	3,947	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD.		10/24/2022	Various	XXX	360,797	375,500	375,500	375,500	0	0	0	0	0	375,500	0	(14,703)	(14,703)	24,554	04/20/2029
00287Y-AQ-2	ABBVIE INC.		02/08/2022	WELLS FARGO SECURITIES LLC	XXX	156,341	150,000	143,613	146,498	0	110	0	110	0	146,608	0	9,732	9,732	1,290	05/14/2025
00287Y-BX-6	ABBVIE INC.		08/18/2022	GOLDMAN	XXX	79,901	85,000	84,979	84,983	0	3	0	3	0	84,986	0	(5,085)	(5,085)	2,048	11/21/2029
00287Y-CX-5	ABBVIE INC.		10/07/2022	Morgan Stanley	XXX	920,446	950,000	1,027,003	1,000,412	0	(12,965)	0	(12,965)	0	987,447	0	(67,002)	(67,002)	38,707	03/15/2025
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC		03/16/2022	Jane Street	XXX	76,678	78,000	78,368	78,322	0	(6)	0	(6)	0	78,316	0	(1,638)	(1,638)	1,658	04/15/2029
00653V-AA-9	ADAPTHEALTH LLC		03/16/2022	Jane Street	XXX	101,644	104,000	104,718	104,566	0	(13)	0	(13)	0	104,553	0	(2,909)	(2,909)	4,017	08/01/2028
00688J-AB-3	ADIENT US LLC		02/10/2022	Call @ 100.88	XXX	582,313	550,000	590,563	575,185	0	(20,372)	0	(20,372)	0	554,813	0	0	0	43,313	04/15/2025
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC.		04/11/2022	Various	XXX	407,000	417,000	416,865	342,125	9,634	(698)	0	8,935	0	418,010	0	(11,010)	(11,010)	12,298	03/01/2028
00774C-AB-3	AECOM		05/25/2022	Various	XXX	370,188	350,000	329,519	333,778	0	53	0	53	0	333,832	0	36,356	36,356	7,506	03/15/2027
00774M-AF-2	AERCAP IRELAND CAPITAL DAC		05/06/2022	MORGAN STANLEY & CO. LLC	XXX	999,610	1,000,000	997,490	999,200	0	187	0	187	0	999,387	0	223	223	35,177	07/03/2023
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		08/11/2022	GOLDMAN	XXX	156,872	180,000	179,672	179,681	0	31	0	31	0	179,711	0	(22,839)	(22,839)	4,290	10/29/2028
009088-AC-9	AIR CANADA 2015-2 PASS THROUGH TRUSTS -		12/15/2022	Paydown	XXX	65,333	65,333	66,282	65,574	0	(241)	0	(241)	0	65,333	0	0	0	2,450	06/15/2025
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - A		11/15/2022	Paydown	XXX	66,772	66,772	67,900	67,428	0	(656)	0	(656)	0	66,772	0	0	0	2,066	11/15/2026
00914A-AA-5	AIR LEASE CORP.		10/07/2022	Credit Suisse First Boston	XXX	1,280,498	1,370,000	1,467,106	1,448,147	0	(17,400)	0	(17,400)	0	1,430,746	0	(150,248)	(150,248)	59,081	07/01/2025
012873-AK-1	OVINTIV INC.		03/15/2022	Morgan Stanley	XXX	288,002	235,000	236,969	236,822	0	(7)	0	(7)	0	236,816	0	51,186	51,186	6,547	11/01/2031
013092-AC-5	ALBERTSONS COMPANIES INC.		07/19/2022	Various	XXX	208,804	222,000	223,750	223,231	0	(105)	0	(105)	0	223,126	0	(14,322)	(14,322)	9,171	01/15/2027
013092-AG-6	ALBERTSONS COMPANIES INC.		03/17/2022	Various	XXX	235,655	265,000	261,618	262,021	0	83	0	83	0	262,105	0	(26,449)	(26,449)	4,734	03/15/2029
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES INC.		02/09/2022	JANE STREET EXECUTION SERVICES LLC	XXX	580,981	545,000	613,507	595,557	0	(1,145)	0	(1,145)	0	594,412	0	(13,431)	(13,431)	12,319	01/15/2027
01538T-AA-3	ALFA DESARROLLO SPA		02/25/2022	Various	XXX	928,865	1,078,000	1,056,849	1,056,906	0	106	0	106	0	1,057,012	0	(128,147)	(128,147)	21,418	09/27/2051
019736-AF-4	ALLISON TRANSMISSION INC.		04/22/2022	FENNER & SMITH INC	XXX	196,789	200,000	218,250	214,402	0	(1,072)	0	(1,072)	0	213,330	0	(16,541)	(16,541)	4,733	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC.		03/16/2022	Jane Street	XXX	56,999	63,000	63,000	61,425	1,575	0	1,575	0	63,000	0	(6,001)	(6,001)	1,496	01/30/2031	
02005N-BF-6	ALLY FINANCIAL INC.		03/15/2022	Morgan Stanley	XXX	121,835	118,000	128,596	123,629	0	(282)	0	(282)	0	123,347	0	(1,512)	(1,512)	2,205	11/20/2025
02151W-AA-0	CWALT 2007-0A11 ATA - CMO/RWBS		12/01/2022	Paydown	XXX	124,887	131,127	317,560	103,723	0	21,164	0	21,164	0	124,887	0	0	0	909	11/25/2047
02156L-AA-9	ALTICE FRANCE SA		03/16/2022	Jane Street	XXX	205,650	200,000	218,500	212,434	0	(1,256)	0	(1,256)	0	211,178	0	(5,528)	(5,528)	10,247	02/01/2027
02376*-AA-0	AAL 2018-1 A - ABS		06/15/2022	Paydown	XXX	47,303	47,303	47,303	47,303	0	0	0	0	0	47,303	0	0	0	655	06/15/2027
02376R-AC-6	AMERICAN AIRLINES GROUP INC.		01/31/2022	CITIBANK	XXX	6,030	6,000	6,000	6,000	0	0	0	0	0	6,000	0	30	30	51	06/01/2022

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ANNUAL STATEMENT FOR THE YEAR 2022 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
02376R-AE-2	AMERICAN AIRLINES GROUP INC.		06/30/2022	Various	XXX	473,999	554,000	257,549	322,337	.0	22,835	.0	22,835	.0	345,173	.0	128,826	128,826	15,691	03/01/2025
023772-AB-2	AMERICAN AIRLINES 2013-1 PASS THROUGH TR.		07/15/2022	Paydown	XXX	22,935	22,935	23,164	22,145	834	(45)	.0	789	.0	22,935	.0	.0	.0	464	01/15/2027
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR.		09/22/2022	Paydown	XXX	23,692	23,692	24,630	24,211	.0	(519)	.0	(519)	.0	23,692	.0	.0	.0	640	03/22/2029
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC.		10/04/2022	JEFF	XXX	22,063	25,000	24,613	24,686	.0	42	.0	42	.0	24,728	.0	(2,666)	(2,666)	1,648	04/01/2027
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC.		08/31/2022	Various	XXX	733,887	850,000	850,000	833,765	16,235	.0	.0	16,235	.0	850,000	.0	(116,114)	(116,114)	38,649	10/01/2029
02660T-GN-7	AHM 2005-4 1A1 - RMBS		12/27/2022	Paydown	XXX	88,709	88,709	76,733	85,350	.0	3,359	.0	3,359	.0	88,709	.0	.0	.0	492	11/25/2045
026874-DD-6	AMERICAN INTERNATIONAL GROUP INC.		04/08/2022	UNK	XXX	228,719	225,000	217,064	220,550	.0	319	.0	319	.0	220,889	.0	7,850	7,850	6,281	07/10/2025
026935-AJ-5	AHMA 2007-3 22A - CMO/RMBS		12/01/2022	Paydown	XXX	115,583	114,102	70,028	72,697	.0	42,886	.0	42,886	.0	115,583	.0	.0	.0	1,766	06/25/2037
030981-AK-0	AMERIGAS PARTNERS LP		06/21/2022	Various	XXX	145,500	150,000	151,875	151,275	.0	(169)	.0	(169)	.0	151,107	.0	(5,607)	(5,607)	4,805	05/20/2025
031921-AB-5	AMWINS GROUP INC.		06/29/2022	MARKETAXESS CORPORATION	XXX	123,938	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	(26,063)	(26,063)	3,677	06/30/2029
033291-AL-9	ANGHC 13 AR - CDO	C	03/03/2022	(USA), INC	XXX	1,253,311	1,265,000	1,265,000	1,265,000	.0	.0	.0	.0	.0	1,265,000	.0	(11,689)	(11,689)	6,347	04/15/2034
03464L-AA-4	AOMT 2020-4 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	663,313	663,313	668,003	667,794	.0	(4,481)	.0	(4,481)	.0	663,313	.0	.0	.0	3,268	05/26/2065
03464N-AB-8	AOMT 2018-3 A2 - CMO/RMBS		12/01/2022	Paydown	XXX	10,807	10,807	10,807	13,627	.0	(2,820)	.0	(2,820)	.0	10,807	.0	.0	.0	174	09/25/2048
03674X-AI-6	ANTERO RESOURCES CORP.		12/07/2022	WELLS FARGO SECURITIES LLC	XXX	139,373	129,000	129,000	129,000	.0	8,640	.0	8,640	.0	137,640	.0	1,733	1,733	12,490	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP.		10/19/2022	JP Morgan	XXX	101,250	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	1,250	1,250	9,319	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP.		05/26/2022	BARCLAYS CAPITAL INC.	XXX	50,625	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	625	625	2,688	03/01/2030
036752-AF-0	ELEVANCE HEALTH INC.		12/01/2022	Maturity @ 100.00	XXX	1,424,000	1,424,000	1,466,535	1,430,927	.0	(13,186)	.0	(13,186)	.0	1,424,000	.0	.0	.0	42,008	12/01/2022
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		03/16/2022	Jane Street	XXX	73,427	74,000	74,000	74,000	.0	.0	.0	.0	.0	74,000	.0	(574)	(574)	1,028	06/15/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		03/17/2022	GOLDMAN	XXX	77,389	72,000	72,000	72,000	.0	.0	.0	.0	.0	72,000	.0	5,389	5,389	1,985	05/15/2026
037411-AW-5	APACHE CORP.		03/08/2022	BARCLAYS CAPITAL INC.	XXX	287,156	275,000	286,469	286,081	.0	(44)	.0	(44)	.0	286,037	.0	1,119	1,119	6,708	09/01/2040
037411-AY-1	APACHE CORP.		01/11/2022	Cantor Fitzgerald	XXX	27,875	25,000	25,763	25,739	.0	.0	.0	.0	.0	25,739	.0	2,136	2,136	591	02/01/2042
037411-BG-9	APACHE CORP.		05/03/2022	MILLER TABAK ROBERTS SEC LLC	XXX	21,906	25,000	24,969	24,969	.0	.0	.0	.0	.0	24,969	.0	(3,063)	(3,063)	1,129	07/01/2049
037411-BH-7	APACHE CORP.		03/15/2022	CITIBANK	XXX	105,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	5,000	5,000	1,555	11/15/2025
03769H-AA-5	APID XXXVII A - CDO	C	02/11/2022	JP MORGAN	XXX	3,194,912	3,200,000	3,200,000	3,200,000	.0	.0	.0	.0	.0	3,200,000	.0	(5,088)	(5,088)	11,416	10/23/2034
038336-#-8	APTARGROUP, INC		05/02/2022	Call @ 100.60	XXX	1,005,955	1,000,000	1,000,000	1,000,000	.0	5,955	.0	5,955	.0	1,005,955	.0	.0	.0	5,146	09/05/2022
03835J-BA-0	APRES 1 A1R - CDO	C	10/17/2022	Paydown	XXX	687,210	687,210	687,210	687,210	.0	.0	.0	.0	.0	687,210	.0	.0	.0	6,035	10/16/2028
03842V-AA-5	AQFIT 2021-A A - ABS		12/17/2022	Paydown	XXX	461,382	461,382	460,405	409,019	.0	979	.0	979	.0	461,382	.0	.0	.0	3,453	07/17/2046
039524-AA-1	ARCHES BUYER INC.		03/16/2022	Jane Street	XXX	71,990	78,000	76,838	76,845	.0	34	.0	34	.0	76,879	.0	(4,889)	(4,889)	985	06/01/2028
03959K-AC-4	ARCHROCK PARTNERS LP		03/16/2022	Jane Street	XXX	71,164	73,000	76,311	75,796	.0	(79)	.0	(79)	.0	75,716	.0	(4,552)	(4,552)	2,116	04/01/2028
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	06/08/2022	INC	XXX	302,813	375,000	360,938	363,559	.0	801	.0	801	.0	364,360	.0	(61,548)	(61,548)	11,211	08/15/2027
04002P-AA-2	AREIT 2021-CRE5 A - CMBS		11/18/2022	Paydown	XXX	688,021	688,021	688,021	688,021	.0	.0	.0	.0	.0	688,021	.0	.0	.0	11,431	11/18/2038
045054-AJ-2	ASHTON CAPITAL INC.		03/16/2022	CITIBANK	XXX	200,984	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	984	984	3,044	05/01/2028
045086-AK-1	ASHTON WOODS USA LLC		03/17/2022	GOLDMAN	XXX	39,988	39,000	39,000	39,000	.0	.0	.0	.0	.0	39,000	.0	988	988	1,766	01/15/2028
045086-AP-0	ASHTON WOODS USA LLC		03/16/2022	Jane Street	XXX	57,197	65,000	65,000	63,863	1,138	.0	.0	1,138	.0	65,000	.0	(7,803)	(7,803)	1,461	04/01/2030
04682R-AE-7	ATHABASCA OIL CORP.	C	06/17/2022	Various	XXX	105,465	98,000	101,308	105,465	.0	(14)	.0	(14)	.0	105,465	.0	.0	.0	124	11/01/2026
05348E-BC-2	AVALONBAY COMMUNITIES INC.		02/09/2022	SERVICES LLC	XXX	180,866	175,000	174,298	174,557	.0	9	.0	9	.0	174,566	.0	6,300	6,300	3,204	01/15/2028
053499-AL-3	AVAYA INC.		03/30/2022	Various	XXX	330,485	340,000	350,560	349,740	.0	(512)	.0	(512)	.0	349,228	.0	(18,743)	(18,743)	10,885	09/15/2028
05351C-AA-5	AVATION CAPITAL SA	C	12/05/2022	Jefferies	XXX	203,202	203,202	168,829	170,484	.0	4,940	.0	4,940	.0	175,424	.0	(12,159)	(12,159)	16,104	10/31/2026
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		03/17/2022	GOLDMAN	XXX	119,458	120,000	120,315	120,169	.0	(4)	.0	(4)	.0	120,165	.0	(707)	(707)	4,715	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC		03/16/2022	Jane Street	XXX	70,814	73,000	73,045	67,000	.0	.0	.0	.0	.0	73,045	.0	(2,231)	(2,231)	2,147	03/01/2029
05377R-DG-6	AESOP 2019-1 A - ABS		03/21/2022	Paydown	XXX	100,000	100,000	99,986	100,003	.0	(3)	.0	(3)	.0	100,000	.0	.0	.0	575	03/20/2023
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD.	C	02/03/2022	Morgan Stanley	XXX	247,049	237,000	237,000	237,000	.0	.0	.0	.0	.0	237,000	.0	10,049	10,049	3,779	10/01/2023
05401A-AD-3	AVOLON HOLDINGS FUNDING LTD.	C	02/03/2022	Goldman Sachs	XXX	66,667	63,000	63,000	63,000	.0	.0	.0	.0	.0	63,000	.0	3,667	3,667	753	05/15/2024
05607Q-AR-9	BX 2020-BXLP D - CMBS		02/15/2022	Paydown	XXX	1,709,329	1,709,329	1,709,328	1,709,328	.0	1	.0	1	.0	1,709,329	.0	.0	.0	3,967	12/15/2036
05609C-AL-1	BX 2021-21M D - CMBS		10/17/2022	Paydown	XXX	191,241	191,241	189,189	189,414	.0	1,827	.0	1,827	.0	191,241	.0	.0	.0	4,048	10/15/2036
058498-AW-6	BALL CORP.		03/17/2022	GOLDMAN	XXX	153,661	171,000	170,719	165,870	4,873	.0	.0	4,873	.0	170,750	.0	(17,089)	(17,089)	2,950	08/15/2030
05946X-UB-7	B AFC 2005-C A1 - RMBS		12/20/2022	Paydown	XXX	85,846	85,846	77,476	85,523	.0	323	.0	323	.0	85,846	.0	.0	.0	607	05/20/2035
060516-HC-6	BANK OF AMERICA CORP.		10/07/2022	Morgan Stanley	XXX	558,184	561,000	560,076	560,678	.0	140	.0	140	.0	560,818	.0	(2,634)	(2,634)	13,622	12/20/2023
06054M-AC-7	BACW 2016-UBS10 ASB - CMBS		12/01/2022	Paydown	XXX	26,634	26,634	29,318	20,804	.0	5,830	.0	5,830	.0	26,634	.0	.0	.0	459	07/16/2049
06406R-AA-5	BANK OF NEW YORK MELLON CORP.		01/13/2022	Call @ 100.00	XXX	5,000,000	5,000,000	5,085,300	5,000,726	.0	(726)	.0	(726)	.0	5,000,000	.0	.0	.0	56,333	02/07/2022
06541T-AJ-8	BANK 2020-BNK29 D - CMBS		07/27/2022	WELLS FARGO SECURITIES LLC	XXX	99,717	140,000	124,653	125,945	.0	759									

ANNUAL STATEMENT FOR THE YEAR 2022 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
07132J-BC-7	BATLN US ATR - CDO		03/04/2022	Morgan Stanley	XXX	2,143,287	2,160,000	2,160,000	2,160,000	.0	.0	.0	.0	.0	2,160,000	.0	(16,713)	(16,713)	10,751	01/25/2035
071734-AD-9	BAUSCH HEALTH COMPANIES INC.		09/15/2022	Various	XXX	108,500	200,000	151,813	199,000	11,142	(83)	58,845	(47,786)	.0	151,214	.0	(42,714)	(42,714)	14,403	01/15/2028
071734-AK-3	BAUSCH HEALTH COMPANIES INC.		08/05/2022	JP Morgan	XXX	675,000	1,350,000	718,875	1,282,824	80,143	11,811	650,308	(558,355)	.0	724,469	.0	(49,469)	(49,469)	82,969	02/15/2029
071813-CM-9	BAXTER INTERNATIONAL INC.		02/09/2022	CitiGroup	XXX	198,690	205,000	205,000	205,000	.0	.0	.0	.0	.0	205,000	.0	(6,310)	(6,310)	906	12/01/2028
075560-BR-5	BEAZER HOMES USA INC.		03/16/2022	Jane Street	XXX	66,920	69,000	65,423	66,415	.0	80	.0	80	.0	66,495	.0	425	425	1,723	10/15/2027
075560-BT-1	BEAZER HOMES USA INC.		08/24/2022	GOLDMAN	XXX	95,075	98,000	99,781	99,497	.0	(127)	.0	(127)	.0	99,370	.0	(4,294)	(4,294)	3,859	10/15/2029
075887-BV-9	BECTON DICKINSON AND CO.		04/12/2022	Jefferies Company	XXX	767,999	765,000	767,650	765,951	.0	(110)	.0	(110)	.0	765,841	.0	2,157	2,157	9,147	06/06/2024
08161B-AA-1	BMARK 2018-B3 D - CMBS		12/08/2022	BARCLAYS CAPITAL INC.	XXX	1,018,194	1,500,000	1,233,228	1,322,393	.0	23,408	.0	23,408	.0	1,345,801	.0	(327,607)	(327,607)	47,878	04/12/2051
08949L-AB-6	BIG RIVER STEEL LLC.		03/16/2022	Jane Street	XXX	52,208	50,000	50,470	50,357	.0	(7)	.0	(7)	.0	50,350	.0	1,857	1,857	2,098	01/31/2029
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		08/11/2022	Various	XXX	244,630	300,000	297,402	297,660	.0	223	.0	223	.0	297,712	.0	(53,082)	(53,082)	7,481	09/30/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC.		05/03/2022	GOLDMAN	XXX	250,560	270,000	270,000	270,000	.0	.0	.0	.0	.0	270,000	.0	(19,440)	(19,440)	8,921	03/01/2028
097023-CY-9	BOEING CO.		03/22/2022	Various	XXX	875,102	800,000	790,400	791,662	.0	139	.0	139	.0	791,801	.0	83,301	83,301	12,771	05/01/2030
097390-AD-2	BOISE CASCADE CO.		03/16/2022	Jane Street	XXX	109,141	111,000	118,041	117,105	391	(215)	.0	176	.0	117,281	.0	(8,140)	(8,140)	3,863	07/01/2030
097793-AD-5	CIVITAS RESOURCES INC.		05/02/2022	Call @ 100.00	XXX	48,923	48,923	48,923	48,923	.0	.0	.0	.0	.0	48,923	.0	.0	.0	1,845	04/30/2026
097793-AE-3	CIVITAS RESOURCES INC.		03/16/2022	Jane Street	XXX	39,294	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	(706)	(706)	861	10/15/2026
101137-AV-9	BOSTON SCIENTIFIC CORP		03/17/2022	Call @ 99.06	XXX	114,306	112,000	111,933	110,940	.0	6	.0	6	.0	110,946	.0	.0	.0	1,932	03/01/2024
103304-BS-9	BOYD GAMING CORP.		06/01/2022	Call @ 104.31	XXX	39,639	38,000	38,000	38,000	.0	1,639	.0	1,639	.0	39,639	.0	.0	.0	1,639	06/01/2025
103304-BV-2	BOYD GAMING CORP.		03/16/2022	Jane Street	XXX	47,848	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	(2,153)	(2,153)	1,207	06/15/2031
103557-AC-8	BOYNE USA INC.		03/16/2022	Jane Street	XXX	96,292	99,000	99,000	99,000	.0	.0	.0	.0	.0	99,000	.0	(2,708)	(2,708)	1,607	05/15/2029
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV.		10/25/2022	BARCLAYS CAPITAL INC.	XXX	798,198	997,000	1,026,513	1,025,729	.0	(2,540)	.0	(2,540)	.0	1,023,189	.0	(224,991)	(224,991)	55,707	01/31/2030
10554T-AE-5	BRASKEM NETHERLANDS FINANCE BV.		10/25/2022	Jefferies Company	XXX	211,764	300,000	296,559	296,586	.0	58	.0	58	.0	296,643	.0	(84,879)	(84,879)	21,884	01/31/2050
109641-AG-5	BRINKER INTERNATIONAL INC.		04/21/2022	MARKETAXESS CORPORATION.	XXX	25,031	25,000	18,875	21,920	.0	665	.0	665	.0	22,585	.0	2,446	2,446	431	05/15/2023
109641-AH-3	BRINKER INTERNATIONAL INC.		08/10/2022	Various	XXX	387,461	391,000	363,473	372,310	.0	2,810	.0	2,810	.0	375,120	.0	12,341	12,341	13,612	10/01/2024
110122-CP-1	BRISTOL-MYERS SQUIBB CO.		03/04/2022	Call @ 101.83	XXX	110,033	103,000	102,150	104,868	.0	15	.0	15	.0	104,883	.0	.0	.0	1,751	07/26/2029
110122-DC-9	BRISTOL-MYERS SQUIBB CO.		03/04/2022	Call @ 101.35	XXX	163,777	154,000	165,225	161,084	.0	(5,006)	.0	(5,006)	.0	156,077	.0	.0	.0	10,999	08/15/2025
11135F-AZ-4	BROADCOM INC.		02/09/2022	MARKETAXESS CORPORATION.	XXX	238,691	225,000	253,717	248,928	.0	(640)	.0	(640)	.0	248,288	.0	(9,597)	(9,597)	3,081	04/15/2026
12008R-AM-9	BUILDERS FIRSTSOURCE INC.		06/16/2022	Various	XXX	244,380	236,000	241,928	239,091	.0	3,454	.0	3,454	.0	242,544	.0	1,836	1,836	7,545	06/01/2027
12008R-AP-2	BUILDERS FIRSTSOURCE INC.		03/16/2022	Various	XXX	107,724	106,000	106,125	81,000	.0	(1)	.0	(1)	.0	106,124	.0	1,601	1,601	1,697	02/01/2032
12429T-AD-6	CO.		03/16/2022	Various	XXX	192,253	193,000	202,090	193,660	.0	(315)	.0	(315)	.0	193,346	.0	(1,092)	(1,092)	3,710	04/15/2024
12433A-AA-7	BX 2020-FOX A - CMBS		04/18/2022	Paydown	XXX	505,682	505,682	505,682	505,682	.0	.0	.0	.0	.0	505,682	.0	.0	.0	2,032	11/15/2032
12433Y-AL-1	BX 2020-VKNG D - CMBS		10/15/2022	Paydown	XXX	61,214	61,214	61,214	61,302	.0	(88)	.0	(88)	.0	61,214	.0	.0	.0	824	10/15/2037
12464Y-AB-5	CBASS 2007-CB5 A2 - RMBS		12/27/2022	Paydown	XXX	155,768	155,768	135,560	135,331	.0	20,437	.0	20,437	.0	155,768	.0	.0	.0	528	04/25/2037
12482H-AA-2	CAMB 2019-LIFE A - CMBS		04/28/2022	BARCLAY INVESTMENTS, INC.	XXX	1,326,589	1,332,000	1,332,000	1,332,000	.0	.0	.0	.0	.0	1,332,000	.0	(5,411)	(5,411)	6,715	12/15/2037
12485F-AM-5	PARAMOUNT GLOBAL		03/03/2022	Call @ 104.95	XXX	209,904	200,000	203,266	201,625	.0	8,279	.0	8,279	.0	209,904	.0	.0	.0	4,070	08/15/2024
1248EP-BR-3	CCO HOLDINGS LLC.		03/16/2022	Jane Street	XXX	75,986	75,000	74,249	74,539	.0	24	.0	24	.0	74,563	.0	1,423	1,423	1,570	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC.		04/12/2022	BARCLAYS CAPITAL INC.	XXX	200,000	200,000	206,250	205,317	.0	(933)	.0	(933)	.0	205,317	.0	(5,317)	(5,317)	4,641	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC.		03/17/2022	GOLDMAN	XXX	123,731	125,000	121,908	122,938	.0	68	.0	68	.0	123,006	.0	725	725	3,993	02/01/2028
1248EP-CD-3	CCO HOLDINGS LLC.		03/16/2022	Jane Street	XXX	204,970	215,000	215,288	215,217	.0	(3)	.0	(3)	.0	215,213	.0	(10,243)	(10,243)	5,589	03/01/2030
1248EP-CL-5	CCO HOLDINGS LLC.		03/17/2022	Various	XXX	330,106	350,000	348,425	348,487	.0	13	.0	13	.0	348,500	.0	(18,394)	(18,394)	3,588	06/01/2033
1248EP-CP-6	CCO HOLDINGS LLC.		03/17/2022	Various	XXX	527,500	585,000	591,250	575,539	15,550	(52)	.0	15,498	.0	591,037	.0	(63,538)	(63,538)	13,137	01/15/2034
12511C-AC-4	CBL & ASSOCIATES HOLDCO II LLC.		02/01/2022	CITY NATIONAL BANK	XXX	0	39,260	39,162	19,213	.0	124	.0	124	.0	19,337	.0	(19,337)	(19,337)	0	11/15/2028
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC.		03/15/2022	JP Morgan	XXX	952,425	918,000	907,802	911,184	.0	455	.0	455	.0	911,639	.0	40,786	40,786	37,128	03/15/2026
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC.		02/04/2022	Call @ 103.48	XXX	135,555	131,000	131,000	131,000	.0	4,555	.0	4,555	.0	135,555	.0	.0	.0	4,074	02/15/2025
12555D-AB-1	CIM 2019-INV1 A2 - CMO/RMBS		12/25/2022	Paydown	XXX	54,199	54,199	54,089	53,529	.0	670	.0	670	.0	54,199	.0	.0	.0	233	02/25/2049
12565D-AA-1	CLNC 19FL1 A - CMBS		08/19/2022	Paydown	XXX	675,564	675,564	675,564	675,564	.0	.0	.0	.0	.0	675,564	.0	.0	.0	4,223	08/20/2035
12565D-AA-1	CLNC 19FL1 A - CMBS		12/19/2022	Paydown	XXX	730,456	730,456	730,456	730,456	.0	.0	.0	.0	.0	730,456	.0	.0	.0	20,027	08/20/2035
12566B-AA-4	CRPT 2021-RETL A - CMBS		03/15/2022	Paydown	XXX	370,000	370,000	370,000	370,000	.0	.0	.0	.0	.0	370,000	.0	.0	.0	1,408	08/15/2036
12566B-AJ-5	CRPT 2021-RETL B - CMBS		04/18/2022	Paydown	XXX	800,000	800,000	800,000	800,000	.0	.0	.0	.0	.0	800,000	.0	.0	.0	5,062	08/15/2036
12566B-AL-0	CRPT 2021-RETL C - CMBS		10/17/2022	Paydown	XXX	541,015	541,015	541,015	541,015	.0	.0	.0	.0	.0	541,015	.0	.0	.0	7,446	08/15/2036
125986-AA-5	COMM 21LBA A - CMBS		01/18/2022	Various	XXX	1,510,000	1,510,000	1,510,000	1,510,000	.0	.0	.0	.0	.0	1,510,000	.0	.0	.0	1,040	03/15/2038
12625K-AP-0	COMM 2013-CCREB D - CMBS		07/07/2022	FENNER & SMITH/BAS	XXX	1,463,02														

ANNUAL STATEMENT FOR THE YEAR 2022 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
12653C-AC-2	CNX RESOURCES CORP		08/25/2022	Merrill Lynch	XXX	25,031	25,000	24,281	24,417	.0	.66	.0	.66	.0	24,482	.0	549	549	1,737	03/14/2027
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2022	Paydown	XXX	1,011	1,011	.1	.947	.0	.64	.0	.64	.0	1,011	.0	.29	.0	.29	01/11/2027
126650-BP-4	CVSPAS 06 CRT - ABS		12/10/2022	Paydown	XXX	160,112	160,112	140,375	157,372	.0	2,739	.0	2,739	.0	160,112	.0	.0	.0	5,283	12/10/2028
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2022	Paydown	XXX	6,832	6,832	8,611	8,484	.0	(1,653)	.0	(1,653)	.0	6,832	.0	.0	.0	281	01/10/2032
126650-BV-1	CVSPAS 2010 CTF - CMBS		12/10/2022	Paydown	XXX	34,383	34,383	37,857	37,762	.0	(3,380)	.0	(3,380)	.0	34,383	.0	.0	.0	1,085	01/10/2033
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2022	Paydown	XXX	53,311	53,311	58,262	58,159	.0	(4,848)	.0	(4,848)	.0	53,311	.0	.0	.0	1,727	01/10/2034
126650-CF-5	CVS HEALTH CORP		04/08/2022	JP MORGAN	XXX	1,314,213	1,305,000	1,311,759	1,306,299	.0	(203)	.0	(203)	.0	1,306,096	.0	8,117	8,117	29,363	08/12/2024
126682-AA-1	CWHEL 2007-A A - RMBS		12/15/2022	Paydown	XXX	129,288	129,288	123,269	123,270	.0	6,018	.0	6,018	.0	129,288	.0	.0	.0	435	04/15/2037
127696-AA-8	CAESARS ENTERTAINMENT INC		03/16/2022	Jane Street	XXX	73,698	81,000	81,000	81,000	.0	.0	.0	.0	.0	81,000	.0	(7,302)	(7,302)	1,811	10/15/2029
13123X-AT-9	CALLON PETROLEUM CO		07/11/2022	Various	XXX	640,978	635,000	112,713	190,646	.0	328,116	.0	328,116	.0	518,762	.0	122,216	122,216	26,672	10/01/2024
131347-CM-6	CALPINE CORP		03/17/2022	GOLDMAN	XXX	142,798	148,000	148,000	148,000	.0	.0	.0	.0	.0	148,000	.0	(5,202)	(5,202)	3,996	02/15/2028
131347-CN-4	CALPINE CORP		03/16/2022	Jane Street	XXX	103,247	111,000	111,000	111,000	.0	.0	.0	.0	.0	111,000	.0	(7,753)	(7,753)	2,892	03/15/2028
133131-AZ-5	CAMDEN PROPERTY TRUST		02/09/2022	Morgan Stanley	XXX	125,348	125,000	124,911	124,925	.0	2	.0	2	.0	124,926	.0	421	421	836	05/15/2030
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO	C	02/09/2022	Morgan Stanley	XXX	123,310	130,000	129,743	129,786	.0	4	.0	4	.0	129,790	.0	(6,479)	(6,479)	1,155	03/05/2030
13806C-AA-0	CANPACK SA	C	04/06/2022	LINDING	XXX	408,030	469,000	470,000	457,861	12,097	(17)	.0	12,080	.0	469,941	.0	(61,911)	(61,911)	8,885	11/15/2029
143658-BG-6	CARNIVAL CORP		03/16/2022	Jane Street	XXX	39,897	36,000	36,000	36,000	.0	.0	.0	.0	.0	36,000	.0	3,897	3,897	2,384	02/01/2026
143658-BR-2	CARNIVAL CORP		03/17/2022	GOLDMAN	XXX	71,809	76,000	76,000	75,620	380	.0	.0	380	.0	76,000	.0	(4,191)	(4,191)	1,761	05/01/2029
144577-AJ-2	CALLON PETROLEUM CO		03/17/2022	GOLDMAN	XXX	109,258	107,000	17,120	24,691	.0	1,798	.0	1,798	.0	26,488	.0	82,770	82,770	6,032	07/15/2025
14739L-AA-0	CASCADES INC	C	03/17/2022	GOLDMAN	XXX	36,108	36,000	36,000	36,000	.0	.0	.0	.0	.0	36,000	.0	108	108	1,261	01/15/2026
14739L-AB-8	CASCADES INC	C	08/25/2022	Various	XXX	206,616	212,000	214,550	213,500	300	(118)	.0	182	.0	213,682	.0	(7,067)	(7,067)	9,509	01/15/2028
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		07/07/2022	MORGAN STANLEY & COMPANY	XXX	536,526	355,000	348,825	347,928	.0	54	.0	54	.0	347,982	.0	(11,457)	(11,457)	17,553	07/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		02/14/2022	JP Morgan	XXX	114,875	125,000	125,000	123,300	1,700	.0	.0	1,700	.0	125,000	.0	(10,125)	(10,125)	1,955	02/15/2029
14987B-AE-3	CC HOLDINGS GS V LLC		03/18/2022	Call @ 102.16	XXX	664,047	650,000	689,000	659,204	.0	4,843	.0	4,843	.0	664,047	.0	.0	.0	10,841	04/15/2023
15135B-AR-2	CENTENE CORP		03/16/2022	Jane Street	XXX	30,296	30,000	29,748	29,806	.0	6	.0	6	.0	29,812	.0	484	484	329	12/15/2027
15135B-AT-8	CENTENE CORP		03/17/2022	GOLDMAN	XXX	22,299	22,000	22,000	22,000	.0	.0	.0	.0	.0	22,000	.0	299	299	271	12/15/2029
15189T-AW-7	CENTERPOINT ENERGY INC		10/07/2022	GOLDMAN	XXX	404,171	425,000	424,278	424,607	.0	117	.0	117	.0	424,724	.0	(20,554)	(20,554)	11,806	09/01/2026
153527-AP-1	CENTRAL GARDEN & PET CO		03/16/2022	Various	XXX	302,830	320,000	319,500	319,527	.0	8	.0	8	.0	319,535	.0	(16,705)	(16,705)	3,837	04/30/2031
156504-AM-4	CENTURY COMMUNITIES INC		02/25/2022	Various	XXX	358,787	388,000	388,000	388,000	.0	.0	.0	.0	.0	388,000	.0	(29,213)	(29,213)	7,786	08/15/2029
156700-AM-8	LUMEN TECHNOLOGIES INC		05/17/2022	SUMRIDGE PARTNERS LLC	XXX	147,438	175,000	177,625	177,517	.0	2	.0	2	.0	177,519	.0	(30,082)	(30,082)	9,014	09/15/2039
156700-AS-5	LUMEN TECHNOLOGIES INC		03/15/2022	Various	XXX	1,853,100	1,851,000	1,875,710	1,854,330	95	(2,802)	.0	(2,708)	.0	1,851,622	.0	1,478	1,478	49,732	03/15/2022
156700-BA-3	LUMEN TECHNOLOGIES INC		03/15/2022	Morgan Stanley	XXX	711,730	691,000	763,188	736,249	.0	(4,516)	.0	(4,516)	.0	731,733	.0	(20,003)	(20,003)	23,897	04/01/2024
156700-BB-1	LUMEN TECHNOLOGIES INC		03/16/2022	Jane Street	XXX	85,517	91,000	91,000	91,000	.0	.0	.0	.0	.0	91,000	.0	(5,483)	(5,483)	2,759	12/15/2026
161175-BB-9	LLC		06/13/2022	Call @ 100.00	XXX	645,000	645,000	658,235	646,495	.0	(1,495)	.0	(1,495)	.0	645,000	.0	.0	.0	24,755	07/23/2022
16163Y-AD-6	CHASE 16A M3 - CMO/RMBS		12/01/2022	Paydown	XXX	133,385	132,629	134,971	134,974	.0	(1,589)	.0	(1,589)	.0	133,385	.0	.0	.0	1,551	03/26/2046
163851-AF-5	CHEMOURS CO		10/28/2022	Morgan Stanley	XXX	186,269	220,000	220,000	220,000	.0	.0	.0	.0	.0	220,000	.0	(33,731)	(33,731)	12,098	11/15/2028
163851-AH-1	CHEMOURS CO		10/26/2022	Various	XXX	386,075	440,000	433,456	433,659	.0	370	.0	370	.0	434,029	.0	(47,954)	(47,954)	12,824	11/15/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		03/17/2022	GOLDMAN	XXX	70,708	73,000	73,000	73,000	.0	.0	.0	.0	.0	73,000	.0	(2,292)	(2,292)	1,622	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC		03/16/2022	Jane Street	XXX	40,961	41,000	41,000	41,000	.0	.0	.0	.0	.0	41,000	.0	(39)	(39)	806	10/15/2028
16412X-AC-9	LLC		03/15/2022	Morgan Stanley	XXX	143,944	135,000	142,763	138,510	.0	(249)	.0	(249)	.0	138,261	.0	5,683	5,683	1,696	03/31/2025
17027N-AB-8	CHOBANI LLC		10/20/2022	Various	XXX	177,188	200,000	207,625	205,037	256	(196)	.0	60	.0	205,097	.0	(27,909)	(27,909)	6,774	11/15/2028
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION, INC		03/15/2022	Not Available	XXX	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	2,005	03/15/2032
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION, INC		10/30/2022	Direct	XXX	34,286	34,286	34,286	34,286	.0	.0	.0	.0	.0	34,286	.0	.0	.0	499	10/30/2050
171484-AG-3	CHURCHILL DOWNS INC		03/31/2022	Various	XXX	126,969	125,000	130,125	128,750	154	(379)	.0	(224)	.0	128,526	.0	(1,557)	(1,557)	1,761	04/01/2027
17290Y-AR-9	CGCMT 2016-C1 A4 - CMBS		10/07/2022	AMHERST PIERPONT SECURITIES	XXX	1,158,203	1,250,000	1,205,615	1,222,873	.0	4,423	.0	4,423	.0	1,227,296	.0	(69,092)	(69,092)	34,541	05/12/2049
17320D-AU-2	CGCMT 2013-GCJ11 D - CMBS		09/29/2022	Various	XXX	1,925,915	2,000,000	1,950,938	1,988,788	.0	4,084	.0	4,084	.0	1,992,872	.0	(66,957)	(66,957)	61,314	04/12/2046
17320Q-AL-3	CGCMT 2013-375P D - CMBS		05/11/2022	MORGAN STANLEY & COMPANY	XXX	1,931,875	2,000,000	1,955,938	1,988,570	.0	(5,266)	.0	(5,266)	.0	1,983,303	.0	(51,428)	(51,428)	31,854	05/11/2035
17322M-BA-3	CGCMT 2014-GC21 C - CMBS		07/07/2022	GX CLARKE & CO	XXX	1,924,219	2,000,000	2,083,359	2,020,801	.0	(5,064)	.0	(5,064)	.0	2,015,737	.0	(91,518)	(91,518)	58,422	05/10/2047
17324D-AU-8	CGCMT 2015-P1 A5 - CMBS		10/07/2022	AMHERST PIERPONT SECURITIES	XXX	3,098,418	3,250,000	3,288,086	3,268,203	.0	(4,787)	.0	(4,787)	.0	3,263,417	.0	(164,999)	(164,999)	104,024	09/17/2048
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		03/16/2022	Jane Street	XXX	96,315	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(3,685)	(3,685)	3,032	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		10/28/2022	Various	XXX	92,325	113,000	84,185	106,955	.0	216	29,742	(29,526)	.0	84,481	.0	7,844	7,844	9,118	04/15/2028
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC		03/25/2022	Various	XXX	176,														

ANNUAL STATEMENT FOR THE YEAR 2022 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
19425A-AB-0	CASL 2021-B A2 - ABS		12/25/2022	Paydown	XXX	307,015	307,015	307,006	307,006	.0	.0	.0	.0	.0	307,015	.0	.0	.0	2,900	06/25/2052
196886-AA-1	COLT 2021-4 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	363,871	363,871	363,867	363,867	.0	.0	.0	.0	.0	363,871	.0	.0	.0	2,296	10/25/2066
200474-BB-9	COMM 2015-LC19 A3 - CMB		08/01/2022	Paydown	XXX	14,013	14,013	13,372	13,811	.0	.0	.0	202	.0	14,013	.0	.0	.0	.212	02/12/2048
20267W-AA-3	CBSLT 20AGS A - ABS		12/25/2022	Paydown	XXX	10,683	10,683	10,681	10,679	.0	.0	.0	.5	.0	10,683	.0	.0	.0	.88	08/25/2050
20268J-AB-9	COMMONSPIRIT HEALTH		07/21/2022	JP MORGAN	XXX	75,894	83,000	89,175	88,707	.0	(409)	.0	(409)	.0	88,297	.0	(12,404)	(12,404)	2,269	10/01/2029
20268J-AK-9	COMMONSPIRIT HEALTH		11/28/2022	RBCMK	XXX	6,140	6,000	6,000	.0	.0	.0	.0	.0	6,000	.0	.140	.140	.35	11/01/2027	
20269D-AA-3	CBSLT 2018-A-GS A1 - ABS		12/25/2022	Paydown	XXX	13,394	13,394	13,112	12,894	.0	500	.0	500	.0	13,394	.0	.0	.0	.182	02/25/2044
203372-AX-5	COMMSCOPE INC.		03/16/2022	Jane Street	XXX	87,770	97,000	96,400	96,400	.600	.0	.0	.600	.0	97,000	.0	(9,230)	(9,230)	2,624	09/01/2029
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		03/17/2022	GOLDMAN	XXX	81,365	86,000	90,155	86,000	1,125	(151)	.0	.974	.0	86,974	.0	(5,609)	(5,609)	1,376	06/15/2025
20338Q-AD-5	COMMSCOPE INC.		10/04/2022	GOLDMAN	XXX	798,982	829,000	856,388	849,842	701	(4,760)	.0	(4,059)	.0	845,783	.0	(46,801)	(46,801)	44,480	03/01/2026
205768-AJ-1	COMSTOCK RESOURCES INC		03/16/2022	Jane Street	XXX	59,963	62,000	62,000	62,000	.0	.0	.0	.0	.0	62,000	.0	(2,037)	(2,037)	2,631	01/15/2030
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC		03/16/2022	Jane Street	XXX	89,518	98,000	98,000	96,597	1,403	.0	.0	1,403	.0	98,000	.0	(8,482)	(8,482)	2,499	11/01/2029
20825C-AX-2	CONOCOPHILLIPS		03/11/2022	Call @ 107.30	XXX	645,255	585,000	679,415	668,462	.0	(40,757)	.0	(40,757)	.0	627,705	.0	.0	.0	31,944	08/15/2028
210383-AG-0	CONSTELLUM SE	C.	03/16/2022	Various	XXX	689,177	685,000	705,794	693,430	368	(1,677)	.0	(1,309)	.0	692,122	.0	(2,944)	(2,944)	22,186	02/15/2026
21039C-AA-2	CONSTELLUM SE	C.	03/17/2022	GOLDMAN	XXX	253,537	252,000	263,340	262,823	.0	(545)	.0	(545)	.0	262,278	.0	(8,741)	(8,741)	3,780	06/15/2028
210795-OB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2022	Paydown	XXX	14,753	14,753	15,473	14,906	.0	(153)	.0	(153)	.0	14,753	.0	.0	.0	.441	04/29/2026
212015-AQ-4	CONTINENTAL RESOURCES INC		01/04/2022	GOLDMAN	XXX	81,563	75,000	75,188	75,188	.0	.0	.0	.0	.0	75,188	.0	6,379	6,379	.357	06/01/2044
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		03/16/2022	Jane Street	XXX	83,885	90,000	91,265	91,154	.0	(57)	.0	(57)	.0	91,097	.0	(7,213)	(7,213)	3,721	01/15/2029
222070-AB-0	COTY INC		03/16/2022	Jane Street	XXX	58,667	59,000	60,410	60,276	.0	(51)	.0	(51)	.0	60,225	.0	(1,558)	(1,558)	1,630	04/15/2026
222070-AE-4	COTY INC		03/17/2022	GOLDMAN	XXX	68,852	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	(1,148)	(1,148)	1,517	04/15/2026
22282E-AJ-1	COVANTA HOLDING CORP		03/16/2022	Jane Street	XXX	40,581	43,000	43,505	43,497	.0	(7)	.0	(7)	.0	43,490	.0	(2,909)	(2,909)	1,177	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP		03/16/2022	Jane Street	XXX	51,108	54,000	54,250	29,000	.0	(4)	.0	(4)	.0	54,246	.0	(3,138)	(3,138)	.790	12/01/2029
225401-AT-5	CREDIT SUISSE GROUP AG	C.	08/11/2022	Deutsche Bank	XXX	269,879	315,000	315,000	315,000	.0	.0	.0	.0	.0	315,000	.0	(45,121)	(45,121)	4,259	02/02/2027
225460-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		08/11/2022	Various	XXX	1,378,468	1,350,000	1,332,453	1,341,495	.0	1,221	.0	1,221	.0	1,342,716	.0	35,752	35,752	29,185	09/09/2024
22616C-AJ-2	DEN15 XV AR - CDO	C.	10/20/2022	Paydown	XXX	29,049	29,049	29,049	29,049	.0	.0	.0	.0	.0	29,049	.0	.0	.0	.519	04/22/2030
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		03/16/2022	Jane Street	XXX	73,640	79,000	79,565	78,013	1,451	(11)	.0	1,440	.0	79,453	.0	(5,813)	(5,813)	1,402	02/15/2029
228187-AB-6	CROWN AMERICAS LLC		03/15/2022	Morgan Stanley	XXX	418,600	416,000	406,007	409,686	.0	.0	.0	.0	.0	409,987	.0	8,613	8,613	12,405	02/01/2026
228701-AF-5	CROWNROCK LP		03/15/2022	Morgan Stanley	XXX	704,620	719,000	523,603	519,117	.0	.0	.0	8,462	.0	527,579	.0	177,041	177,041	17,076	10/15/2025
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC		03/16/2022	Jane Street	XXX	68,518	66,000	66,000	66,000	.0	.0	.0	.0	.0	66,000	.0	2,518	2,518	1,522	05/15/2028
233066-AA-5	DBGS 2018-B10D A - CMB		01/15/2022	Paydown	XXX	8,194	8,194	8,201	8,196	.0	(2)	.0	(2)	.0	8,194	.0	.0	.0	.6	05/15/2035
23311V-AG-2	DCP MIDSTREAM OPERATING LP		03/15/2022	Morgan Stanley	XXX	257,500	250,000	197,026	200,935	.0	2,388	.0	2,388	.0	203,324	.0	54,176	54,176	9,033	07/15/2025
23345M-AA-5	DT MIDSTREAM INC		03/16/2022	Jane Street	XXX	54,706	57,000	57,000	57,000	.0	.0	.0	.0	.0	57,000	.0	(2,294)	(2,294)	.607	06/15/2029
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C.	03/15/2022	Various	XXX	716,249	713,000	718,879	712,601	.0	(34)	.0	(34)	.0	712,567	.0	3,682	3,682	16,081	04/15/2025
235825-AF-3	DANA INC		03/16/2022	Jane Street	XXX	43,549	44,000	44,000	44,000	.0	.0	.0	.0	.0	44,000	.0	(451)	(451)	.808	11/15/2027
235825-AG-1	DANA INC		04/28/2022	J P MORGAN SECURITIES	XXX	72,188	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	(2,813)	(2,813)	1,605	06/15/2028
235825-AJ-5	DANA INC		03/17/2022	GOLDMAN	XXX	61,831	69,000	68,828	68,828	173	.0	.0	.173	.0	69,000	.0	(7,169)	(7,169)	1,009	02/15/2032
23636A-AY-7	DANSKE BANK A/S	D.	12/07/2022	Call @ 100.00	XXX	1,600,000	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	.0	1,600,000	.0	.0	.0	18,736	12/08/2023
23918K-AS-7	DAVITA INC		05/16/2022	Various	XXX	132,233	147,000	147,000	147,000	.0	.0	.0	.0	.0	147,000	.0	(14,767)	(14,767)	2,444	06/01/2030
23918K-AT-5	DAVITA INC		03/16/2022	Jane Street	XXX	111,495	130,000	130,000	126,425	3,575	.0	.0	3,575	.0	130,000	.0	(18,506)	(18,506)	2,884	02/15/2031
25179M-BC-6	DEVON ENERGY CORP		03/15/2022	Merrill Algo	XXX	334,621	319,000	353,691	347,362	.0	(2,387)	.0	(2,387)	.0	344,975	.0	(10,353)	(10,353)	8,467	09/15/2024
25179M-BD-4	DEVON ENERGY CORP		03/14/2022	SUS	XXX	126,371	122,000	130,540	128,339	.0	(812)	.0	(812)	.0	127,527	.0	(1,156)	(1,156)	2,687	10/15/2027
25277L-AF-3	DIAMOND SPORTS GROUP LLC		10/07/2022	Merrill Lynch	XXX	201,375	895,000	174,525	456,067	.0	48,588	319,728	(271,140)	.0	176,360	.0	25,015	25,015	55,723	08/15/2026
25278X-AM-1	DIAMONDBACK ENERGY INC		02/09/2022	FENNER & SM/BAS	XXX	210,435	205,000	208,114	207,279	.0	(50)	.0	(50)	.0	207,229	.0	.0	.0	1,295	12/01/2026
25461L-AA-0	DIRECTV FINANCING LLC		03/16/2022	Jane Street	XXX	146,992	152,945	152,945	152,933	.0	(25)	.0	(25)	.0	152,907	.0	(5,916)	(5,916)	5,606	08/15/2027
25470X-AJ-4	DISH DBS CORP		07/15/2022	Maturity @ 100.00	XXX	77,000	77,000	72,616	76,363	.0	.0	.0	.0	.0	77,000	.0	.0	.0	4,524	07/15/2022
25470X-AL-9	DISH DBS CORP		03/15/2022	Morgan Stanley	XXX	365,700	368,000	325,894	355,138	.0	2,201	.0	2,201	.0	357,338	.0	8,362	8,362	9,302	03/15/2023
25470X-AW-5	DISH DBS CORP		08/10/2022	Merrill Lynch	XXX	279,300	294,000	275,419	285,427	.0	.0	.0	.0	.0	287,136	.0	(7,836)	(7,836)	12,810	11/15/2024
25470X-AY-1	DISH DBS CORP		03/17/2022	GOLDMAN	XXX	92,405	93,000	86,462	88,732	.0	.172	.0	.172	.0	88,904	.0	3,501	3,501	5,205	07/01/2026
25470X-BB-0	DISH DBS CORP		03/17/2022	GOLDMAN	XXX	77,281	83,000	83,000	83,000	.0	.0	.0	.0	.0	83,000	.0	(5,719)	(5,719)	4,421	07/01/2028
25470X-BE-4	DISH DBS CORP		03/16/2022	Jane Street	XXX	55,947	59,000	59,000	59,000	.0	.0	.0	.0	.0	59,000	.0	(3,053)	(3,053)	.964	12/01/2026
25470X-BF-1	DISH DBS CORP		03/16/2022	Jane Street	XXX	56,001	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	(3,999)	(3,999)	1,073	12/01/2028
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		06/09/2022	Call @ 104.88	XXX	721														

ANNUAL STATEMENT FOR THE YEAR 2022 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
26441C-AX-3	DUKE ENERGY CORP.....		02/09/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS.	XXX	565,395	550,000	528,550	534,990	.0	281	.0	281	.0	535,271	.0	30,123	30,123	8,470	08/15/2027..
26884L-AF-6	EQT CORP.....		06/16/2022	Various	XXX	699,551	725,000	720,513	722,689	.0	(365)	.0	(365)	.0	722,324	.0	(22,774)	(22,774)	16,846	10/01/2027..
26884L-AG-4	EQT CORP.....		03/24/2022	Various	XXX	409,094	350,000	457,250	447,113	4,645	(2,603)	.0	2,042	.0	449,156	.0	(40,062)	(40,062)	17,068	02/01/2030..
26884L-AL-3	EQT CORP.....		03/23/2022	BARCLAYS CAPITAL INC.	XXX	25,938	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	938	938	868	01/15/2029..
26885B-AD-2	EQM MIDSTREAM PARTNERS LP.....		06/02/2022	Call @ 100.00	XXX	59,000	59,000	59,074	59,044	.0	(44)	.0	(44)	.0	59,000	.0	.0	.0	3,687	07/15/2023..
26885B-AF-7	EQM MIDSTREAM PARTNERS LP.....		06/14/2022	Jane Street	XXX	120,989	121,000	121,000	121,000	.0	.0	.0	.0	.0	121,000	.0	(11)	(11)	7,821	07/01/2025..
26885B-AH-3	EQM MIDSTREAM PARTNERS LP.....		03/17/2022	GOLDMAN	XXX	42,173	41,000	41,000	41,000	.0	.0	.0	.0	.0	41,000	.0	1,173	1,173	1,925	07/01/2027..
26963P-AA-2	ELM ROAD GENERATING STATION SUPERCRITICAL.....	C	03/16/2022	Jane Street	XXX	137,264	152,000	106,400	115,615	.0	1,807	.0	1,807	.0	117,422	.0	19,842	19,842	4,338	05/01/2025..
28165A-AA-7	EDVES 22A A - ABS.....		12/25/2022	Paydown	XXX	6,425	6,425	6,266	6,266	.0	159	.0	159	.0	6,425	.0	.0	.0	71	11/26/2040..
28166L-AA-2	EDVES 2021-A A - ABS.....		12/25/2022	Paydown	XXX	52,601	52,601	52,543	52,543	.0	59	.0	59	.0	52,601	.0	.0	.0	437	11/27/2045..
28228P-AB-7	EG GLOBAL FINANCE PLC.....	C	06/28/2022	Jefferies	XXX	195,500	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	(4,500)	(4,500)	11,333	10/30/2025..
28470R-AH-5	CAESARS ENTERTAINMENT INC. ELM ROAD GENERATING STATION.....		04/28/2022	J P MORGAN SECURITIES	XXX	51,125	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	1,125	1,125	2,613	07/01/2025..
28932M-AG-0	EMBECTA CORP.....		03/31/2022	Morgan Stanley	XXX	25,063	25,000	24,629	25,000	.0	.0	.0	.0	.0	24,629	.0	433	433	14	02/15/2030..
292505-AD-6	QVINTIV INC.....		01/05/2022	Cantor Fitzgerald	XXX	96,098	75,000	89,358	88,594	.0	(12)	.0	(12)	.0	88,582	.0	7,516	7,516	1,918	08/15/2034..
292505-AG-9	QVINTIV INC.....		01/05/2022	Cantor Fitzgerald	XXX	159,570	125,000	133,813	133,478	.0	(3)	.0	(3)	.0	133,474	.0	26,095	26,095	3,507	02/01/2038..
29250N-AZ-8	ENBRIDGE INC.....	C	02/09/2022	RBCMK	XXX	136,526	135,000	145,159	144,237	.0	(127)	.0	(127)	.0	144,110	.0	(7,585)	(7,585)	1,008	11/15/2029..
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP.....		07/15/2022	Call @ 103.31	XXX	108,479	105,000	105,000	105,000	.0	3,479	.0	3,479	.0	108,479	.0	.0	.0	6,956	07/15/2025..
29273D-AB-6	ENDO DAC.....	C	08/09/2022	Barclays Bank	XXX	48,960	204,000	44,880	178,618	7,929	905	141,645	(132,812)	.0	45,806	.0	3,154	3,154	9,690	07/31/2027..
29273D-AC-4	ENDO DAC.....	C	05/26/2022	Various	XXX	44,121	198,000	116,460	136,010	.0	2,448	18,275	(15,826)	.0	120,184	.0	(76,064)	(76,064)	4,266	06/30/2028..
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I SARL.....	C	03/17/2022	GOLDMAN	XXX	51,582	56,000	56,000	54,880	1,120	.0	.0	1,120	.0	56,000	.0	(4,418)	(4,418)	1,620	04/01/2029..
29355X-AG-2	ENPRO INDUSTRIES INC.....		09/06/2022	WELLS FARGO SECURITIES LLC	XXX	388,088	395,000	395,000	395,000	.0	.0	.0	.0	.0	395,000	.0	(6,913)	(6,913)	20,378	10/15/2026..
293646-AL-7	ENTERGY CORP.....		08/10/2022	CitiGroup	XXX	703,600	800,000	793,736	794,631	.0	354	.0	354	.0	794,985	.0	(91,385)	(91,385)	14,747	06/15/2030..
29374E-AB-2	EFF 2021-1 A2 - ABS.....		12/20/2022	Paydown	XXX	42,982	42,982	42,979	42,980	.0	.0	.0	.0	.0	42,981	.0	.0	.0	101	12/21/2026..
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC.....		10/07/2022	DSP MERRILL LYNCH LIMITED	XXX	96,856	100,000	100,614	100,301	.0	(75)	.0	(75)	.0	100,226	.0	(3,370)	(3,370)	4,333	02/15/2025..
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC.....		02/09/2022	JP MORGAN	XXX	137,577	135,000	139,425	138,594	.0	(47)	.0	(47)	.0	138,547	.0	(969)	(969)	2,238	07/31/2029..
30034T-AA-1	EVERI HOLDINGS INC.....		08/03/2022	Various	XXX	159,563	175,000	170,824	175,122	.0	176	.0	176	.0	170,998	.0	(11,435)	(11,435)	6,660	07/15/2029..
30161N-AY-7	EXELON CORP.....		03/01/2022	SEA	XXX	5,704	5,000	4,994	4,995	.0	.0	.0	.0	.0	4,995	.0	709	709	90	04/15/2050..
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS.....		12/01/2022	Paydown	XXX	127,501	127,501	127,535	127,423	.0	78	.0	78	.0	127,501	.0	.0	.0	2,638	06/25/2028..
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS.....		12/01/2022	Paydown	XXX	385,059	385,059	377,765	378,776	.0	6,283	.0	6,283	.0	385,059	.0	.0	.0	3,695	05/25/2038..
30297J-AD-9	FRESB 2018-SB54 A7H - CMBS.....		12/01/2022	Paydown	XXX	101,981	101,981	101,202	101,260	.0	721	.0	721	.0	101,981	.0	.0	.0	2,200	07/25/2038..
30297J-AE-7	FRESB 2018-SB54 A1F - CMBS.....		12/01/2022	Paydown	XXX	161,986	161,986	159,123	159,864	.0	2,122	.0	2,122	.0	161,986	.0	.0	.0	3,350	05/25/2028..
30297P-AK-9	FRESB 2018-SB55 A1H - CMBS.....		12/01/2022	Paydown	XXX	130,671	130,671	128,854	129,079	.0	1,592	.0	1,592	.0	130,671	.0	.0	.0	1,643	07/25/2038..
302985-AA-4	FWD 2020-INV1 A1 - CMO/RMBS.....		12/01/2022	Paydown	XXX	193,914	193,914	193,908	193,978	.0	(64)	.0	(64)	.0	193,914	.0	.0	.0	1,507	01/25/2050..
30308L-AE-9	FRESB 2018-SB57 A1H - CMBS.....		12/01/2022	Paydown	XXX	406,597	404,752	405,713	405,331	.0	1,266	.0	1,266	.0	406,597	.0	.0	.0	5,703	08/25/2038..
30607F-AA-8	FALABELLA SA.....	C	09/21/2022	BARCLAYS BANK PLC	XXX	841,636	1,057,000	1,048,193	1,048,349	.0	675	.0	675	.0	1,049,024	.0	(207,387)	(207,387)	32,423	01/15/2032..
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I.....		03/31/2022	BARCLAYS CAPITAL INC	XXX	123,796	140,000	139,131	139,197	.0	22	.0	22	.0	139,220	.0	(15,423)	(15,423)	1,864	03/01/2031..
335934-AK-1	FIRST QUANTUM MINERALS LTD.....	C	03/15/2022	Various	XXX	1,104,700	1,100,000	1,120,645	1,106,708	.0	(2,840)	.0	(2,840)	.0	1,103,888	.0	832	832	28,436	04/01/2023..
335934-AL-9	FIRST QUANTUM MINERALS LTD.....	C	03/15/2022	Morgan Stanley	XXX	202,750	200,000	206,250	205,740	456	(2,038)	.0	(1,582)	.0	204,158	.0	(1,408)	(1,408)	6,917	04/01/2025..
33883P-AC-1	FLAT 21 A1 - CDO.....	C	03/10/2022	JP MORGAN	XXX	2,232,000	2,250,000	2,250,000	2,250,000	.0	.0	.0	.0	.0	2,250,000	.0	(18,000)	(18,000)	20,427	07/19/2034..
33936Y-AA-3	FLEX ACQUISITION COMPANY INC.....		04/13/2022	Various	XXX	199,991	200,000	200,730	198,972	.0	1,028	.0	1,028	.0	200,000	.0	(9)	(9)	9,992	01/15/2025..
33936Y-AC-9	FLEX ACQUISITION COMPANY INC.....		04/13/2022	Various	XXX	237,841	230,000	217,638	221,353	.0	12,724	.0	12,724	.0	234,077	.0	3,764	3,764	13,123	07/15/2026..
34532J-AA-2	FORDR 2020-REV2 A - ABS.....		05/19/2022	RBC CAPITAL MARKETS	XXX	91,250	100,000	99,968	99,975	.0	3	.0	3	.0	99,978	.0	(8,728)	(8,728)	465	04/15/2033..
34532R-AA-4	FORDR 2018-REV1 A - ABS.....		03/17/2022	JP Morgan	XXX	100,797	100,000	99,746	99,859	.0	10	.0	10	.0	99,869	.0	928	928	851	07/15/2031..
345370-DA-5	FORD MOTOR CO.....		07/28/2022	Morgan Stanley	XXX	224,813	275,000	275,000	275,000	.0	.0	.0	.0	.0	275,000	.0	(50,188)	(50,188)	6,430	02/12/2032..
345397-A7-8	FORD MOTOR CREDIT COMPANY LLC.....		03/15/2022	Morgan Stanley	XXX	342,540	346,000	345,958	345,976	.0	7	.0	7	.0	345,982	.0	(3,442)	(3,442)	3,887	11/17/2023..
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC.....		03/17/2022	GOLDMAN	XXX	190,607	202,000	207,721	207,184	.0	(109)	.0	(109)	.0	207,075	.0	(16,468)	(16,468)	2,873	11/13/2030..
345397-ZC-0	FORD MOTOR CREDIT COMPANY LLC.....		06/21/2022	CORPORATE ACTION	XXX	199,300	200,000	192,404	197,643	.0	983	.0	983	.0	198,626	.0	674	674	2,111	02/15/2023..
35166F-AA-0	FOTXTRT ESCROW ISSUER LLC.....		02/18/2022	STIFEL NICOLAUS & COMPANY	XXX	292,400	272,000	212,160	222,014	.0	1,029	.0	1,029	.0	223,043	.0	69,357	69,357	8,994	11/15/2026..
35564K-GX-1	STACR 2021-DNA5 M1 - CMO/RMBS.....		05/25/2022	Paydown	XXX	19,994	19,994	19,994	19,994	.0	.0	.0	.0	.0	19,994	.0	.0	.0	29	01/25/2034..
35564K-H3-6	STACR 2022-DNA6 M1A - CMO/RMBS.....		11/25/2022	Paydown	XXX	6,895	6,895	6,895	6,895	.0	.0	.0	.0	.0	6,895	.0	.0	.0	42	09/25/2042..
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ANNUAL STATEMENT FOR THE YEAR 2022 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
35906A-BG-2	FRONTIER COMMUNICATIONS PARENT INC. FRONTIER COMMUNICATIONS HOLDINGS LLC.		03/16/2022	Jane Street	XXX	60,918	64,000	64,660	64,543	0	(9)	0	(9)	0	64,534	0	(3,615)	(3,615)	1,644	05/01/2029
35908M-AB-6	GCAT 21NQM3 A2 - CMO/RMBS		03/17/2022	GOLDMAN	XXX	78,931	85,000	85,000	85,000	0	0	0	0	0	85,000	0	(6,069)	(6,069)	2,238	01/15/2030
36167H-AC-9	GLP CAPITAL LP		03/15/2022	Morgan Stanley	XXX	205,468	199,000	202,602	200,955	0	(114)	0	(114)	0	200,841	0	4,627	4,627	3,076	06/01/2025
36245A-AD-8	GSAMP 2006-HE6 A4 - RMBS		12/27/2022	Paydown	XXX	220,118	220,118	139,225	213,823	0	6,295	0	6,295	0	220,118	0	0	0	854	08/25/2036
36249K-AC-4	GSMS 2010-C1 A2 - CMBS		01/12/2022	Paydown	XXX	121,476	121,476	131,681	121,892	0	(416)	0	(416)	0	121,476	0	0	0	465	08/10/2043
36259B-AA-5	GPMT 2019-FL2 A - CDO		05/20/2022	Paydown	XXX	376,330	376,330	376,330	376,330	0	0	0	0	0	376,330	0	0	0	1,703	02/22/2036
36259B-AA-5	GPMT 2019-FL2 A - CMBS		08/19/2022	Paydown	XXX	88,449	88,449	88,449	88,449	0	0	0	0	0	88,449	0	0	0	1,222	02/22/2036
36263D-AA-5	GCAR 214 A - ABS		12/15/2022	Paydown	XXX	133,440	133,440	133,437	133,437	0	2	0	2	0	133,440	0	0	0	584	06/16/2025
36264B-AA-8	GPMT 21FL3 A - CMBS		11/18/2022	Paydown	XXX	530,777	530,777	530,777	530,777	0	0	0	0	0	530,777	0	0	0	6,811	07/18/2035
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		12/01/2022	Paydown	XXX	9,961	9,961	9,961	9,961	0	0	0	0	0	9,961	0	0	0	103	07/25/2056
364760-AP-3	GAP INC.		03/16/2022	Jane Street	XXX	46,229	53,000	53,000	52,422	578	0	0	578	0	53,000	0	(6,771)	(6,771)	913	10/01/2029
364760-AQ-1	GAP INC.		11/16/2022	JP Morgan	XXX	37,084	53,000	53,000	52,271	729	0	0	729	0	53,000	0	(15,916)	(15,916)	2,345	10/01/2031
36485M-AK-5	GARDA WORLD SECURITY CORP.		05/03/2022	Various	XXX	278,975	303,000	303,010	301,485	1,522	0	0	1,522	0	303,007	0	(24,031)	(24,031)	9,409	02/15/2027
36485M-AL-3	GARDA WORLD SECURITY CORP.		03/17/2022	GOLDMAN	XXX	54,066	60,000	60,000	57,300	2,700	0	0	2,700	0	60,000	0	(5,934)	(5,934)	1,100	06/01/2029
366651-AC-1	GARTNER INC.		03/16/2022	Various	XXX	144,747	146,000	147,115	146,799	(23)	0	0	(23)	0	146,777	0	(2,030)	(2,030)	4,484	07/01/2028
366651-AE-7	GARTNER INC.		03/17/2022	GOLDMAN	XXX	25,511	27,000	27,000	27,000	0	0	0	0	0	27,000	0	(1,489)	(1,489)	478	10/01/2030
37045X-CK-0	GENERAL MOTORS FINANCIAL COMPANY INC.		10/07/2022	CitiGroup	XXX	668,805	695,000	775,933	758,770	0	(15,714)	0	(15,714)	0	743,057	0	(74,251)	(74,251)	30,400	04/09/2025
375558-AW-3	GILEAD SCIENCES INC.		04/11/2022	MARKETAXESS CORPORATION	XXX	1,012,300	1,000,000	1,008,010	1,003,416	(429)	0	0	(429)	0	1,002,987	0	9,313	9,313	19,733	04/01/2024
377320-AA-4	GLATFELTER CORP.		03/16/2022	Jane Street	XXX	101,810	119,000	119,000	119,000	0	0	0	0	0	119,000	0	(17,190)	(17,190)	2,245	11/15/2029
379596-AC-1	GLOBAL ATLANTIC (FIN) CO.		03/16/2022	Jane Street	XXX	80,414	85,000	85,000	85,000	0	0	0	0	0	85,000	0	(4,586)	(4,586)	1,698	10/15/2051
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE, INC.		08/10/2022	Direct	XXX	148,702	148,702	148,702	148,697	0	6	0	6	0	148,702	0	0	0	4,869	08/10/2031
38237G-AA-7	GOOD 2021-4 A - ABS		12/20/2022	Paydown	XXX	365,175	365,175	385,566	364,854	0	321	0	321	0	365,175	0	0	0	3,450	07/20/2048
38237H-AA-5	GOOD 2021-5 A - ABS		12/20/2022	Paydown	XXX	57,381	57,382	57,374	57,374	0	7	0	7	0	57,381	0	0	0	454	10/20/2048
38237J-AA-1	GOOD 2022-1 A - ABS		12/20/2022	Paydown	XXX	32,168	32,168	32,160	32,160	0	8	0	8	0	32,168	0	0	0	323	01/20/2049
38237K-AA-8	GOOD 222 A - ABS		12/20/2022	Paydown	XXX	18,611	18,611	18,364	18,364	0	247	0	247	0	18,611	0	0	0	179	04/20/2049
38237T-AA-9	GOOD 223 A - ABS		12/20/2022	Paydown	XXX	8,403	8,403	8,400	8,400	0	4	0	4	0	8,403	0	0	0	63	07/20/2049
382550-BG-5	GOODYEAR TIRE & RUBBER CO.		03/16/2022	Jane Street	XXX	62,345	65,000	61,913	62,767	85	0	0	85	0	62,852	0	(507)	(507)	1,611	03/15/2027
382550-BH-3	GOODYEAR TIRE & RUBBER CO.		03/15/2022	Morgan Stanley	XXX	302,400	288,000	288,945	288,598	(28)	0	0	(28)	0	288,570	0	13,830	13,830	8,132	05/31/2025
382550-BL-4	GOODYEAR TIRE & RUBBER CO.		03/17/2022	GOLDMAN	XXX	49,216	53,000	53,000	53,000	0	0	0	0	0	53,000	0	(3,784)	(3,784)	2,230	07/15/2029
384311-AA-4	GRAFTECH FINANCE INC.		08/03/2022	JP Morgan	XXX	171,000	190,000	192,069	191,236	618	(97)	0	522	0	191,757	0	(20,757)	(20,757)	5,614	12/15/2028
38528U-AE-6	GC EDUCATION INC.		01/13/2022	BARCLAY INVESTMENTS, INC.	XXX	510,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	10,000	10,000	2,776	10/01/2028
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC.		03/16/2022	Jane Street	XXX	93,095	100,000	100,000	99,750	250	0	0	250	0	100,000	0	(6,905)	(6,905)	1,779	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC.		03/17/2022	GOLDMAN	XXX	40,924	44,000	43,670	43,670	330	0	0	330	0	44,000	0	(3,076)	(3,076)	856	03/01/2029
389284-AA-8	GRAY TELEVISION INC.		03/16/2022	Jane Street	XXX	128,819	125,000	135,048	131,395	(242)	0	0	(242)	0	131,154	0	(2,335)	(2,335)	2,950	05/15/2027
389286-AA-3	GRAY ESCROW II INC.		03/16/2022	Jane Street	XXX	68,967	73,000	73,000	73,000	0	0	0	0	0	73,000	0	(4,033)	(4,033)	1,406	11/15/2031
389375-AL-0	GRAY TELEVISION INC.		03/17/2022	GOLDMAN	XXX	108,500	117,000	117,000	116,269	731	0	0	731	0	117,000	0	(8,500)	(8,500)	2,408	10/15/2030
397624-AH-0	GREIF INC.		02/14/2022	WELLS FARGO SECURITIES LLC.	XXX	324,645	314,000	315,335	314,622	0	0	0	0	0	314,622	0	10,022	10,022	9,298	03/01/2027
39809L-AA-2	GSTNE 19FL2 A - CDO/CMBS		12/15/2022	Paydown	XXX	363,634	363,634	363,634	363,634	0	0	0	0	0	363,634	0	0	0	7,494	09/15/2037
39843U-AA-0	GRIFOLS ESCROW ISSUER SA		03/17/2022	GOLDMAN	XXX	189,468	202,000	200,485	200,500	54	0	0	54	0	200,555	0	(11,087)	(11,087)	4,424	10/15/2028
404119-BR-9	HCA INC.		03/15/2022	Morgan Stanley	XXX	127,613	123,000	123,615	123,407	0	(20)	0	(20)	0	123,387	0	4,225	4,225	4,150	02/01/2025
404119-BS-7	HCA INC.		03/15/2022	Morgan Stanley	XXX	1,016,075	970,000	1,012,231	993,089	(1,140)	0	0	(1,140)	0	991,950	0	24,125	24,125	33,559	02/15/2026
404119-CA-5	HCA INC.		06/28/2022	Various	XXX	2,411,625	2,780,000	2,865,019	2,859,670	(4,229)	0	0	(4,229)	0	2,855,440	0	(443,815)	(443,815)	79,446	09/01/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC.		02/09/2022	Deutsche Bank	XXX	342,088	330,000	348,348	343,017	(320)	0	0	(320)	0	342,697	0	(609)	(609)	6,137	07/15/2026
40468@-AA-7	HA ECON 101 TRUST		07/11/2022	Redemption @ 100.00	XXX	149,689	149,689	149,689	149,689	0	0	0	0	0	149,689	0	0	0	2,609	05/11/2043
40481@-AA-0	HA FEDERAL FUNDING X TRUST HARTFORD FINANCIAL SERVICES GROUP INC.		04/07/2022	Direct	XXX	2,526	2,526	2,526	2,526	0	0	0	0	0	2,526	0	0	0	7	03/07/2043
416515-BE-3	HAT HOLDINGS I LLC.		02/09/2022	Wells Fargo	XXX	273,999	275,000	274,120	274,308	0	13	0	13	0	274,322	0	(323)	(323)	3,679	08/19/2029
418751-AE-3	HAT HOLDINGS I LLC.		03/16/2022	Jane Street	XXX	117,094	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(7,906)	(7,906)	1,090	06/15/2026
421924-BT-7	ENCOMPASS HEALTH CORP.		03/15/2022	Morgan Stanley	XXX	503,834	497,000	508,301	501,088	(295)	0	0	(295)	0	500,792	0	3,042	3,042	14,448	09/15/2025
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC.		03/16/2022	Jane Street	XXX	187,426	202,000	202,000	198,465	3,535	0	0	3,535	0	202,000	0	(14,574)	(14,574)	3,555	05/01/2028
42704L-AA-2	HERC HOLDINGS INC.		03/16/2022	Jane Street	XXX	155,073	153,000	153,000	153,000	0	0	0	0	0	153,000	0	2,073	2,073	5,680	07/15/2027
428040-DB-2	HERTZ CORP.		03/17/2022	GOLDMAN	XXX	49,132	54,000	54,000	54,000	0	0	0	0	0	54,000	0	(4,868)	(4,868)	885	12/01/2029
428104-AA-1	HESS MIDSTREAM OPERATIONS LP		03/17/2022	G																

ANNUAL STATEMENT FOR THE YEAR 2022 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
432833-AJ-0.	HILTON DOMESTIC OPERATING COMPANY INC.		04/12/2022.	JP Morgan.	XXX	483,500	525,000	528,563	528,420	0	(101)	0	(101)	0	528,319	0	(44,819)	(44,819)	8,784	05/01/2029.
432833-AL-5.	HILTON DOMESTIC OPERATING COMPANY INC.		02/23/2022.	UBS	XXX	579,375	600,000	606,338	605,850	0	(73)	0	(73)	0	605,777	0	(26,402)	(26,402)	7,475	05/01/2031.
43284M-AA-6.	HILTON GRAND VACATIONS BORROWER LLC.		03/17/2022.	GOLDMAN.	XXX	35,095	36,000	36,000	36,000	0	0	0	0	0	36,000	0	(905)	(905)	550	06/01/2029.
43284M-AB-4.	ESCROW L.		03/16/2022.	Jane Street.	XXX	70,957	76,000	76,000	76,000	0	0	0	0	0	76,000	0	(5,043)	(5,043)	2,676	07/01/2031.
444454-AF-9.	HUGHES SATELLITE SYSTEMS CORP.		03/17/2022.	GOLDMAN.	XXX	189,032	184,000	182,468	182,933	0	56	0	56	0	182,989	0	6,044	6,044	7,788	08/01/2026.
44962L-AG-2.	IHS MARKIT LTD.		03/02/2022.		XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	(250)	08/01/2023.
449691-AA-2.	ILIAD HOLDING SAS.		03/17/2022.	GOLDMAN.	XXX	197,172	202,000	202,000	202,000	0	0	0	0	0	202,000	0	(4,828)	(4,828)	5,252	10/15/2026.
449691-AC-8.	ILIAD HOLDING SAS.		03/16/2022.	Jane Street.	XXX	194,617	202,000	202,000	202,000	0	0	0	0	0	202,000	0	(7,383)	(7,383)	5,538	10/15/2028.
45031U-CG-4.	ISTAR INC.		03/17/2022.	GOLDMAN.	XXX	266,922	270,000	270,000	270,000	0	0	0	0	0	270,000	0	(3,078)	(3,078)	7,331	08/01/2025.
45031U-CJ-8.	ISTAR INC.		03/17/2022.	GOLDMAN.	XXX	81,560	81,000	81,000	81,000	0	0	0	0	0	81,000	0	560	560	2,673	02/15/2026.
450913-AF-5.	IAMGOLD CORP.		01/20/2022.	Merrill Lynch.	XXX	207,475	215,000	217,300	211,238	5,708	(11)	0	5,697	0	216,934	0	(9,459)	(9,459)	3,400	10/15/2028.
45174H-BD-8.	THEARTCOMMUNICATIONS INC.		03/15/2022.	Morgan Stanley.	XXX	449,170	443,625	475,258	466,380	609	(2,992)	0	(2,383)	0	463,997	0	(14,827)	(14,827)	14,036	05/01/2027.
45174H-BG-1.	THEARTCOMMUNICATIONS INC.		01/24/2022.	GOLDMAN.	XXX	501,875	500,000	500,000	500,000	0	0	0	0	0	500,000	0	1,875	1,875	12,601	01/15/2028.
45688C-AB-3.	INGEVITY CORP.		05/26/2022.	CREDIT SUISSE SECURITIES.	XXX	89,250	100,000	100,000	97,375	2,625	0	0	2,625	0	100,000	0	(10,750)	(10,750)	2,260	11/01/2028.
457030-AK-0.	INGLES MARKETS INC.		07/14/2022.	Jefferies.	XXX	442,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(57,500)	(57,500)	11,833	06/15/2031.
457187-AC-6.	INGREDION INC.		02/09/2022.	JANE STREET EXECUTION SERVICES LLC.	XXX	252,409	255,000	254,510	254,581	0	6	0	6	0	254,587	0	(2,178)	(2,178)	1,438	06/01/2030.
45824T-BA-2.	INTELSAT JACKSON HOLDINGS SA.		02/24/2022.	Unknown.	XXX	154,384	139,000	63,702	63,702	0	0	0	0	0	63,702	0	90,682	90,682	0	10/15/2024.
460599-AC-7.	INTERNATIONAL GAME TECHNOLOGY		08/16/2022.	Various.	XXX	726,650	706,000	743,368	734,451	2,061	(7,736)	0	(5,675)	0	728,775	0	(2,125)	(2,125)	41,686	02/15/2025.
460599-AE-3.	INTERNATIONAL GAME TECHNOLOGY PLC.		03/08/2022.	Various.	XXX	506,000	500,000	516,875	514,526	0	(589)	0	(4,173)	0	513,936	0	(7,936)	(7,936)	16,231	01/15/2029.
460919-AB-9.	INTERTAPE POLYMER GROUP INC.		06/28/2022.	Various.	XXX	1,858,425	1,800,000	1,800,000	1,800,000	0	55,050	0	55,050	0	1,855,050	0	3,375	3,375	38,281	06/15/2029.
46284V-AE-1.	IRON MOUNTAIN INC.		03/17/2022.	GOLDMAN.	XXX	149,400	150,000	148,875	149,243	0	35	0	35	0	149,278	0	(238)	(238)	4,069	03/15/2028.
46285M-AA-8.	IRON MOUNTAIN INFORMATION MANAGEMENT SER.		03/16/2022.	Jane Street.	XXX	69,169	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(5,831)	(5,831)	833	07/15/2032.
46590R-AD-1.	JPMCC 2016-JP3 A4 - CMBS.		10/01/2022.	Paydown.	XXX	65,340	65,340	59,684	62,561	0	2,779	0	2,779	0	65,340	0	0	0	1,430	08/17/2049.
46590X-AA-4.	JBS USA LUX SA.		09/15/2022.	Call @ 105.00.	XXX	1,200,439	1,175,000	1,262,063	1,252,203	0	(15,200)	0	(15,200)	0	1,237,003	0	(36,565)	(36,565)	85,212	04/15/2029.
46591L-AC-5.	JPMCC 2017-1 A3 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	167,365	167,365	171,549	171,538	0	(11)	0	(11)	0	167,365	0	0	0	1,731	05/25/2050.
46591L-BF-7.	JPMCC 2017-1 A3 - CMO/RMBS.		12/25/2022.	Paydown.	XXX	262,868	262,868	269,276	269,258	0	(6,390)	0	(6,390)	0	262,868	0	0	0	2,718	05/25/2050.
46591V-AC-3.	JPMCC 2020-1V1 A3 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	6,148	6,148	6,148	6,148	0	0	0	0	0	6,148	0	0	0	68	08/25/2050.
46625H-MN-7.	JPMORGAN CHASE & CO.		02/09/2022.	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS.	XXX	433,030	410,000	411,156	410,614	0	(14)	0	(14)	0	410,600	0	22,430	22,430	9,150	07/15/2025.
46644Y-AU-4.	JPMCC 2015-C31 A3 - CMBS.		08/01/2022.	Paydown.	XXX	127,738	127,738	128,267	127,935	0	(197)	0	(197)	0	127,738	0	0	0	2,728	08/17/2048.
466456-AZ-1.	JPMCC 156 B2 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	8,459	8,459	8,459	8,459	0	0	0	0	0	8,459	0	0	0	147	10/25/2045.
46648C-AL-8.	JPMCC 2017-1 A11 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	9,152	9,152	9,594	9,152	0	(442)	0	(442)	0	9,152	0	0	0	110	01/25/2047.
46648A-BB-0.	JPMCC 2017-2 B3 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	90,745	90,745	93,694	93,667	0	(2,922)	0	(2,922)	0	90,745	0	0	0	1,985	05/28/2047.
46649C-BH-5.	JPMCC 2018-4 B4 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	56,100	56,100	57,362	56,470	870	(1,241)	0	(371)	0	56,100	0	0	0	1,137	10/26/2048.
46649Y-AC-9.	JPMCC 189 A3 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	1,995	1,995	1,995	1,995	0	0	0	0	0	1,995	0	0	0	23	02/25/2049.
46650Q-AC-2.	JPMCC 193 A3 - CMO/RMBS.		04/25/2022.	Various.	XXX	5,577	5,577	5,577	5,577	0	0	0	0	0	5,577	0	0	0	60	09/27/2049.
46651N-AA-2.	JOLAR 2019-1 A - ABS.		12/15/2022.	Paydown.	XXX	85,302	85,302	85,302	85,384	0	(82)	0	(82)	0	85,302	0	0	0	2,034	04/15/2044.
46651Q-AA-5.	JPMCC 2019-FL12 A - CMBS.		05/15/2022.	Paydown.	XXX	251,545	251,545	251,545	251,545	0	0	0	0	0	251,545	0	0	0	1,544	12/15/2031.
46651Y-BV-1.	JPMCC 199 B3 - CMO/RMBS.		12/25/2022.	Paydown.	XXX	48,102	48,102	49,965	49,911	0	(1,809)	0	(1,809)	0	48,102	0	0	0	1,054	03/25/2050.
46652F-AC-4.	JPMCC 2020-4 A3 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	2,904	2,904	2,904	2,904	0	0	0	0	0	2,904	0	0	0	27	11/25/2050.
46652F-BK-5.	JPMCC 2020-4 A13 - CMO/RMBS.		12/25/2022.	Paydown.	XXX	1,452	1,452	1,452	1,452	0	0	0	0	0	1,452	0	0	0	14	11/25/2050.
46653J-BK-6.	JPMCC 2020-5 A13 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	3,979	3,979	3,979	3,979	0	0	0	0	0	3,979	0	0	0	38	12/26/2050.
46653J-BM-2.	JPMCC 2020-5 A15 - CMO/RMBS.		12/01/2022.	Paydown.	XXX	3,979	3,979	3,979	3,979	0	0	0	0	0	3,979	0	0	0	37	12/26/2050.
466915-AH-7.	JACOBS ENTERTAINMENT INC.		02/01/2022.	Various.	XXX	613,780	600,000	470,375	517,196	0	2,764	0	2,764	0	519,959	0	93,821	93,821	23,483	02/01/2024.
48121@-AD-3.	JETRO HOLDINGS, LLC.		03/28/2022.	Direct.	XXX	143,000	143,000	143,000	142,993	7	0	0	7	0	143,000	0	0	0	2,953	03/27/2024.
482480-AE-0.	KLA CORP.		10/07/2022.	CitiGroup.	XXX	497,644	500,000	536,040	513,862	0	(3,133)	0	(3,133)	0	510,728	0	(13,084)	(13,084)	28,298	11/01/2024.
482598-AA-7.	KNLD 2019-KNSQ A - CMBS.		04/28/2022.	BARCLAY INVESTMENTS, INC.	XXX	720,866	727,000	727,000	727,000	0	0	0	0	0	727,000	0	(6,134)	(6,134)	2,911	05/15/2036.
485170-BD-5.	KANSAS CITY SOUTHERN.		02/09/2022.	JP MORGAN.	XXX	200,078	200,000	199,828	199,861	0	3	0	3	0	199,864	0	214	214	1,374	11/15/2029.
48666K-AR-0.	KB HOME.		03/15/2022.	Morgan Stanley.	XXX	409,000	400,000	427,426	405,201	0	(1,500)	0	(1,500)	0	403,701	0	5,299	5,299	15,167	09/15/2022.
48666K-AV-1.	KB HOME.		03/15/2022.	Morgan Stanley.	XXX	141,968	138,000	152,638	142,321	0	(1,020)	0	(1,020)	0	141,301	0	667	667	3,566	05/15/2023.
49271V-AG-5.	KEURIG DR PEPPER INC.		04/21/2022.	Call @ 101.92.	XXX	368,936	362,000	376,961	367,259	0	1,677	0	1,677	0	368,936	0	0	0	5,997	05/25/2023.
49456B-AM-3.	KINDER MORGAN INC.		10/07/2022.	Morgan Stanley.	XXX	488,006	490,000	489,187	489,824	0	132	0	132	0	489,957	0	(1,951)	(1,951)	19,122	01/15/2023.
50076Q-A																				

ANNUAL STATEMENT FOR THE YEAR 2022 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
50077L-AZ-9	KRAFT HEINZ FOODS CO		06/24/2022	Various	XXX	472,363	525,000	623,674	621,887	.0	(1,000)	.0	(1,000)	.0	620,888	.0	(148,525)	(148,525)	18,305	10/01/2049
50077L-BC-9	KRAFT HEINZ FOODS CO		03/16/2022	Jane Street	XXX	151,943	150,000	150,160	150,125	.0	(4)	.0	(4)	.0	150,121	.0	1,822	1,822	1,986	05/15/2027
501797-AL-8	BATH & BODY WORKS INC.		03/16/2022	Jane Street	XXX	101,425	100,000	86,751	88,122	.0	109	.0	109	.0	88,231	.0	13,194	13,194	2,616	11/01/2035
501797-AR-5	BATH & BODY WORKS INC.		03/17/2022	GOLDMAN	XXX	35,594	33,000	37,575	36,748	.0	(214)	.0	(214)	.0	36,534	.0	(940)	(940)	660	06/15/2029
501797-AW-4	BATH & BODY WORKS INC.		03/16/2022	Jane Street	XXX	28,084	27,000	27,000	27,000	.0	.0	.0	.0	.0	27,000	.0	1,084	1,084	830	10/01/2030
50188W-AE-8	LCM XX AR - CDO		10/20/2022	Paydown	XXX	1,058,267	1,058,267	1,056,668	1,055,922	.0	2,345	.0	2,345	.0	1,058,267	.0	.0	.0	11,669	10/20/2027
50201D-AD-5	LCPR SENIOR SECURED FINANCING DAC	C	03/16/2022	Jane Street	XXX	186,250	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	(13,750)	(13,750)	6,919	07/15/2029
50210L-AA-2	LMREC 2021-CRE4 A - CMBS		12/23/2022	Paydown	XXX	821,117	821,117	821,117	821,117	.0	.0	.0	.0	.0	821,117	.0	.0	.0	13,301	04/24/2037
50212Y-AC-8	LPL HOLDINGS INC.		03/17/2022	GOLDMAN	XXX	46,934	47,000	48,939	48,639	.0	(137)	.0	(137)	.0	48,502	.0	(1,568)	(1,568)	761	11/15/2027
50212Y-AD-6	LPL HOLDINGS INC.		03/16/2022	Jane Street	XXX	72,470	76,000	76,000	76,000	.0	.0	.0	.0	.0	76,000	.0	(3,530)	(3,530)	1,545	03/15/2029
50220M-AA-8	LSF9 ATLANTIS HOLDINGS LLC		02/07/2022	Various	XXX	290,097	297,000	302,944	299,390	2,470	(84)	.0	2,386	.0	301,776	.0	(11,679)	(11,679)	10,939	02/15/2026
502431-AJ-8	L3HARRIS TECHNOLOGIES INC		10/07/2022	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	993,170	1,000,000	1,043,594	1,015,977	.0	(8,989)	.0	(8,989)	.0	1,006,988	.0	(13,818)	(13,818)	31,656	06/15/2023
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		03/17/2022	GOLDMAN	XXX	71,003	71,000	60,883	63,421	.0	389	.0	389	.0	63,810	.0	7,193	7,193	1,760	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		03/16/2022	Jane Street	XXX	64,491	67,000	52,930	55,822	.0	379	.0	379	.0	56,201	.0	8,290	8,290	1,796	02/01/2027
513272-AD-6	LAMB WESTON HOLDINGS INC.		10/07/2022	RBC Capital CITIGROUP GLOBAL MARKETS	XXX	65,344	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	(9,656)	(9,656)	2,879	01/31/2030
527298-BN-2	LEVEL 3 FINANCING INC.		10/05/2022	INC	XXX	42,500	50,000	46,875	.0	.0	283	.0	283	.0	47,158	.0	(4,658)	(4,658)	2,454	09/15/2027
527298-BR-3	LEVEL 3 FINANCING INC.		10/28/2022	Various	XXX	256,580	300,000	294,225	133,650	1,350	602	.0	1,952	.0	294,827	.0	(38,247)	(38,247)	9,940	07/01/2028
527298-BT-9	LEVEL 3 FINANCING INC.		03/17/2022	GOLDMAN	XXX	61,671	71,000	70,340	67,450	2,916	16	.0	2,932	.0	70,382	.0	(8,711)	(8,711)	1,819	07/15/2029
53218C-AA-8	LIFE 2021-BMR A - CMBS		02/15/2022	Paydown	XXX	10,899	10,899	10,899	10,899	.0	.0	.0	.0	.0	10,899	.0	.0	.0	15	03/15/2038
53627N-AE-1	LIONS GATE CAPITAL HOLDINGS LLC		03/16/2022	Jane Street	XXX	73,878	78,000	78,000	78,000	.0	.0	.0	.0	.0	78,000	.0	(4,122)	(4,122)	1,823	04/15/2029
552751-AA-7	MFRA 20NQM2 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	416,372	416,372	416,366	416,363	.0	.8	.0	.8	.0	416,372	.0	.0	.0	2,635	04/27/2065
55282X-AA-8	MF1 2021-FL5 A - CMBS		11/15/2022	Paydown	XXX	968,783	968,783	968,783	968,783	.0	.0	.0	.0	.0	968,783	.0	.0	.0	6,025	07/17/2036
55284P-AC-9	MFRA 22NQM1 A1 - CMO/RMBS		12/25/2022	Paydown	XXX	248,246	248,246	248,246	.0	.0	1	.0	1	.0	248,246	.0	.0	.0	3,577	12/26/2066
552953-CE-9	MGM RESORTS INTERNATIONAL		03/17/2022	GOLDMAN	XXX	127,950	125,000	125,065	125,026	.0	.0	.0	.0	.0	125,026	.0	2,924	2,924	1,917	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL		03/17/2022	GOLDMAN	XXX	150,165	150,000	155,460	153,926	.0	(147)	.0	(147)	.0	153,779	.0	(3,614)	(3,614)	3,575	04/15/2027
552953-CH-2	MGM RESORTS INTERNATIONAL		03/16/2022	Various	XXX	229,986	234,000	234,000	234,000	.0	.0	.0	.0	.0	234,000	.0	(4,014)	(4,014)	4,387	10/15/2028
55303X-AJ-4	VICI PROPERTIES 2 LP		04/29/2022	Unknown	XXX	188,000	188,000	188,000	188,000	.0	.0	.0	.0	.0	188,000	.0	.0	.0	8,047	02/01/2027
55303X-AK-1	VICI PROPERTIES 2 LP		04/29/2022	Unknown	XXX	160,000	160,000	160,000	160,000	.0	.0	.0	.0	.0	160,000	.0	.0	.0	2,754	06/15/2025
55303X-AL-9	VICI PROPERTIES 2 LP		04/29/2022	Unknown	XXX	147,000	147,000	147,000	147,000	.0	.0	.0	.0	.0	147,000	.0	.0	.0	4,019	02/15/2029
55316P-AJ-6	MKT 2020-525M D - CMBS		07/26/2022	JP MORGAN	XXX	17,461	22,000	22,026	22,048	.0	(4)	.0	(4)	.0	22,044	.0	(4,583)	(4,583)	430	02/12/2040
55317A-AA-7	MKS 171R AR - CDO	C	10/20/2022	Paydown	XXX	6,268	6,268	6,268	6,268	.0	.0	.0	.0	.0	6,268	.0	.0	.0	130	07/20/2030
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		06/09/2022	J P MORGAN SECURITIES	XXX	343,125	375,000	373,125	373,506	.0	88	.0	88	.0	373,594	.0	(30,469)	(30,469)	15,031	08/01/2029
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		05/26/2022	Various	XXX	117,587	131,000	131,000	131,000	.0	.0	.0	.0	.0	131,000	.0	(13,413)	(13,413)	2,686	03/15/2031
55354G-AK-6	MSCI INC		03/16/2022	Jane Street	XXX	107,610	114,000	114,855	114,767	.0	(12)	.0	(12)	.0	114,755	.0	(7,144)	(7,144)	2,261	09/01/2030
55368M-AA-9	NMSG3 2021-1 A - CMO/RMBS		02/25/2022	Paydown	XXX	80,000	80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	.0	.0	55	06/25/2054
55760L-AA-5	MADISON IAQ LLC		03/16/2022	Jane Street	XXX	50,240	55,000	54,856	54,863	.0	.4	.0	.4	.0	54,867	.0	(4,628)	(4,628)	492	06/30/2028
55818H-BL-1	MDPK 10RR DR2 - CDO		03/08/2022	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	21,566	01/22/2029
55821C-AA-2	ATRM 40R AR2 - CDO	C	11/28/2022	Paydown	XXX	7,352	7,352	7,352	7,352	.0	.0	.0	.0	.0	7,352	.0	.0	.0	162	05/28/2030
56564R-AA-8	MAPSL 2018-1 A - ABS	C	12/15/2022	Paydown	XXX	94,172	94,172	94,168	94,172	.0	.3	.0	.3	.0	94,172	.0	.0	.0	2,798	05/15/2043
565760-AN-8	MCLO V A1R - CDO		11/21/2022	Paydown	XXX	161,628	161,628	161,628	161,628	.0	.0	.0	.0	.0	161,628	.0	.0	.0	1,485	11/22/2027
56577P-AL-3	MCLO 9R A1R - CDO	C	10/17/2022	Paydown	XXX	693,422	693,422	693,422	693,422	.0	.0	.0	.0	.0	693,422	.0	.0	.0	4,884	04/15/2029
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC.		02/03/2022	CITIBANK	XXX	79,380	81,000	81,000	81,000	.0	.0	.0	.0	.0	81,000	.0	(1,620)	(1,620)	527	06/15/2029
575385-AD-1	MASONITE INTERNATIONAL CORP		03/24/2022	Merrill Lynch, BANC OF AMERICA/FIXED	XXX	50,688	50,000	53,313	52,307	.0	(206)	.0	(206)	.0	52,102	.0	(1,414)	(1,414)	1,769	02/01/2028
575385-AE-9	MASONITE INTERNATIONAL CORP		05/26/2022	INCOME	XXX	21,688	25,000	25,000	24,719	281	.0	.0	281	.0	25,000	.0	(3,313)	(3,313)	741	02/15/2030
576430-AE-5	WARP 2005-2 1AF - CMO/RMBS		12/25/2022	Paydown	XXX	131,153	132,945	133,897	132,897	.0	58,891	.0	58,891	.0	131,153	.0	.0	.0	951	05/25/2035
577081-AW-2	MATTEL INC.		03/16/2022	Jane Street	XXX	41,046	39,000	44,070	.0	.0	(20)	.0	(20)	.0	44,050	.0	(3,005)	(3,005)	809	11/01/2041
577081-BE-1	MATTEL INC.		09/28/2022	Cantor Fitzgerald	XXX	89,500	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(10,500)	(10,500)	3,366	04/01/2026
58003U-AA-6	MF1 2020-FL4 A - CDO	C	07/15/2022	Paydown	XXX	447,530	447,530	447,530	447,530	.0	.0	.0	.0	.0	447,530	.0	.0	.0	5,921	12/17/2035
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	09/16/2022	Paydown	XXX	104,219	104,219	104,219	104,219	.0	.0	.0	.0	.0	104,219	.0	.0	.0	2,084	12/17/2035
58502B-AC-0	MEDNAX INC.		02/11/2022	Call @ 104.69	XXX	758,988	725,000	769,375	758,381	811	(204)	.0	607	.0	758,988	.0	.0	.0	25,929	01/15/2027
585055-BS-4	MEDTRONIC INC.		06/01/2022	Call @ 101.67	XXX	284,682	280,000	273,787	276,678	.0	8,004	.0	8,004	.0	284,682	.0	.0	.0	6,969	03/15/2025
58550L-AA-3	MWST 211 A - CMO/RMBS		09/22/2																	

ANNUAL STATEMENT FOR THE YEAR 2022 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	
59001A-AY-8	MERITAGE HOMES CORP		03/15/2022	Morgan Stanley	XXX	60,973	58,000	65,830	64,053	.0	(381)	.0	(381)	.0	63,672	.0	(2,699)	(2,699)	1,025	06/01/2025	
59001A-BA-9	MERITAGE HOMES CORP		03/16/2022	Jane Street	XXX	36,006	35,000	32,561	33,344	.0	55	.0	55	.0	33,399	.0	2,607	2,607	508	06/06/2027	
59001K-AG-5	MERITOR INC		03/15/2022	Morgan Stanley	XXX	116,390	113,000	115,258	114,560	.0	(107)	.0	(107)	.0	114,452	.0	1,938	1,938	2,080	06/01/2025	
59001K-AH-3	MERITOR INC		09/28/2022	Call @ 101.68	XXX	38,640	38,000	38,000	38,000	.0	640	.0	640	.0	38,640	.0	.0	.0	1,349	12/15/2028	
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I		04/08/2022	Maturity @ 100.00	XXX	3,150,000	3,150,000	3,272,315	3,169,888	.0	(19,888)	.0	(19,888)	.0	3,150,000	.0	.0	.0	41,738	04/08/2022	
595017-BA-1	MICROCHIP TECHNOLOGY INC		08/03/2022	GOLDMAN	XXX	470,250	475,000	486,388	482,254	.0	(2,155)	.0	(2,155)	.0	480,099	.0	(9,849)	(9,849)	18,730	09/01/2025	
59523U-AQ-0	MID-AMERICA APARTMENTS LP		02/09/2022	DSP MERRILL LYNCH LIMITED	XXX	151,080	140,000	163,656	160,705	.0	(323)	.0	(323)	.0	160,382	.0	(9,302)	(9,302)	2,243	03/15/2029	
59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	182,298	182,298	183,446	183,039	.0	(740)	.0	(740)	.0	182,298	.0	.0	.0	2,192	08/25/2059	
603051-AA-1	MINERAL RESOURCES LTD		03/16/2022	Jane Street	XXX	94,208	91,000	91,000	91,000	.0	.0	.0	.0	.0	91,000	.0	.0	.0	3,208	05/01/2027	
60855R-AJ-9	MOLINA HEALTHCARE INC		03/16/2022	Jane Street	XXX	91,561	94,000	94,940	.0	.0	(14)	.0	(14)	.0	94,926	.0	(3,365)	(3,365)	1,062	06/15/2028	
61690G-AL-5	MSBAM 2014-C14 C - CMBS		07/07/2022	Wells Fargo	XXX	1,230,957	1,250,000	1,309,941	1,264,900	.0	(4,237)	.0	(4,237)	.0	1,260,664	.0	(29,707)	(29,707)	38,910	02/15/2047	
61690Y-BS-0	MSC 2016-BNK2 ASB - CMBS		12/01/2022	Paydown	XXX	270,113	270,113	263,402	267,091	.0	3,022	.0	3,022	.0	270,113	.0	.0	.0	4,203	11/18/2049	
61691J-AC-8	MSC 2017-H1 D - CMBS		07/27/2022	FENNER & SIM/BAS	XXX	575,654	750,000	599,987	659,875	.0	8,309	.0	8,309	.0	668,184	.0	(92,529)	(92,529)	12,624	06/17/2050	
61691L-AL-3	MSC 2017-CLS D - CMBS		10/17/2022	Paydown	XXX	2,287,000	2,287,000	2,289,500	2,287,005	.0	(5)	.0	(5)	.0	2,287,000	.0	.0	.0	47,903	11/15/2034	
61744C-YP-5	MSHEL 2006-2 A4 - RMBS		12/27/2022	Paydown	XXX	307,407	307,407	262,833	307,122	.0	285	.0	285	.0	307,407	.0	.0	.0	1,646	02/25/2036	
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS		02/01/2022	Paydown	XXX	15,168	15,168	13,840	14,464	.0	704	.0	704	.0	15,168	.0	.0	.0	78	09/17/2049	
61946Q-AA-9	MSAIC 2022-1 A - ABS		12/20/2022	Paydown	XXX	61,513	61,513	59,239	.0	.0	2,274	.0	2,274	.0	61,513	.0	.0	.0	649	01/20/2053	
61946U-AA-0	MSAIC 222 A - ABS		12/22/2022	Paydown	XXX	7,504	7,504	7,428	.0	.0	76	.0	76	.0	7,504	.0	.0	.0	55	01/21/2053	
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC		03/17/2022	GOLDMAN	XXX	12,895	14,000	4,060	5,300	.0	231	.0	231	.0	5,531	.0	7,365	7,365	718	01/15/2026	
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		03/16/2022	Jane Street	XXX	49,381	51,000	16,575	19,109	.0	467	.0	467	.0	19,576	.0	29,805	29,805	1,830	05/15/2027	
62482B-AA-0	MOZART DEBT MERGER SUB INC		03/16/2022	Jane Street	XXX	106,014	114,000	114,000	113,598	402	.0	.0	402	.0	114,000	.0	(7,986)	(7,986)	1,877	04/01/2029	
62886E-AU-2	NCR CORP		03/16/2022	Jane Street	XXX	49,738	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	(263)	(263)	1,573	09/01/2027	
62886E-AZ-1	NCR CORP		03/16/2022	Jane Street	XXX	103,613	111,000	111,488	111,419	.0	(4)	.0	(4)	.0	111,415	.0	(7,802)	(7,802)	2,703	10/01/2030	
62886E-BA-5	NCR CORP		03/17/2022	GOLDMAN	XXX	95,860	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(4,140)	(4,140)	2,221	04/15/2029	
62886H-AP-6	NCL CORPORATION LTD		03/11/2022	Bank of America	XXX	212,610	228,000	144,566	166,351	.0	3,473	.0	3,473	.0	169,823	.0	42,787	42,787	2,066	12/15/2024	
62886H-AR-2	NCL CORPORATION LTD		02/22/2022	Call @ 120.05	XXX	198,083	165,000	166,240	165,751	.0	32,332	.0	32,332	.0	198,083	.0	.0	.0	5,334	05/15/2024	
62886H-AY-7	NCL CORPORATION LTD		02/22/2022	Call @ 117.24	XXX	283,719	242,000	242,000	242,000	.0	41,719	.0	41,719	.0	283,719	.0	.0	.0	13,712	02/01/2026	
62886H-BA-8	NCL CORPORATION LTD		03/17/2022	GOLDMAN	XXX	116,851	124,000	122,425	81,637	363	.0	36	.0	400	.0	122,461	.0	(5,610)	(5,610)	3,764	03/15/2026
62886H-BE-0	NCL CORPORATION LTD		03/16/2022	Jane Street	XXX	36,462	37,000	37,000	.0	.0	.0	.0	.0	.0	37,000	.0	(538)	(538)	181	02/15/2027	
62927#-AG-1	NFL VENTURES INC		04/15/2022	Direct	XXX	118,552	118,552	118,552	118,552	.0	.0	.0	.0	.0	118,552	.0	.0	.0	3,307	04/15/2032	
62927#-AK-2	NFL VENTURES INC		10/17/2022	Direct	XXX	97,378	97,378	97,378	97,378	.0	.0	.0	.0	.0	97,378	.0	.0	.0	2,062	04/15/2031	
62927#-AP-1	NFL VENTURES INC		10/17/2022	Direct	XXX	71,208	71,208	71,208	71,208	.0	.0	.0	.0	.0	71,208	.0	.0	.0	2,365	04/15/2045	
629377-CQ-3	NRG ENERGY INC		03/16/2022	Jane Street	XXX	40,070	45,000	45,000	44,096	905	.0	.0	905	.0	45,000	.0	(4,930)	(4,930)	899	02/15/2029	
629377-CR-1	NRG ENERGY INC		03/17/2022	GOLDMAN	XXX	32,462	37,000	37,000	36,075	925	.0	.0	925	.0	37,000	.0	(4,538)	(4,538)	805	02/15/2031	
629377-CS-9	NRG ENERGY INC		07/12/2022	Citigroup (SSB)	XXX	40,688	50,000	50,000	49,000	1,000	.0	.0	1,000	.0	50,000	.0	(9,313)	(9,313)	1,728	02/15/2032	
631707-AL-0	NCC 171R 1AS - CDO		10/17/2022	Paydown	XXX	388,324	388,324	388,324	388,324	.0	.0	.0	.0	.0	388,324	.0	.0	.0	3,822	10/15/2029	
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		02/01/2022	Various	XXX	440,938	425,000	425,000	425,000	.0	.0	.0	.0	.0	425,000	.0	15,938	15,938	14,025	01/15/2027	
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		09/22/2022	GOLDMAN	XXX	167,075	205,000	205,000	205,000	.0	.0	.0	.0	.0	205,000	.0	(37,925)	(37,925)	12,559	08/15/2028	
63906A-AA-8	NATWEST MARKETS PLC		09/29/2022	Maturity @ 100.00	XXX	230,000	230,000	229,874	229,972	.0	28	.0	28	.0	230,000	.0	.0	.0	8,338	09/29/2022	
63935B-AA-1	NAVSL 20H A - ABS		12/15/2022	Paydown	XXX	335,862	335,862	335,833	335,821	.0	41	.0	41	.0	335,862	.0	.0	.0	1,952	01/15/2069	
63938C-AB-4	NAVIENT CORP		03/16/2022	Jane Street	XXX	69,466	69,000	69,259	69,120	.0	(4)	.0	(4)	.0	69,115	.0	350	350	1,610	10/25/2024	
63941F-AB-2	NAVSL 2020-A A2A - ABS		12/15/2022	Paydown	XXX	25,937	25,937	25,935	25,948	.0	(11)	.0	(11)	.0	25,937	.0	.0	.0	332	11/15/2068	
63941F-AC-0	NAVSL 2020-A A2B - ABS		12/15/2022	Paydown	XXX	21,614	21,614	21,614	21,614	.0	.0	.0	.0	.0	21,614	.0	.0	.0	196	11/15/2068	
63941F-AB-0	NAVSL 2020-B A2 - ABS		12/15/2022	Paydown	XXX	116,273	116,273	116,224	116,293	.0	(21)	.0	(21)	.0	116,273	.0	.0	.0	1,015	01/15/2069	
63941H-AA-0	NAVSL 2020-D A - ABS		12/15/2022	Paydown	XXX	13,034	13,034	13,032	13,031	.0	2	.0	2	.0	13,034	.0	.0	.0	92	05/15/2069	
63942C-AA-0	NAVSL 2021-D A - ABS		12/15/2022	Paydown	XXX	234,343	234,343	234,343	234,343	.0	.0	.0	.0	.0	234,343	.0	.0	.0	2,202	04/15/2060	
63942E-AA-6	NAVSL 2021-E A - ABS		12/15/2022	Paydown	XXX	494,506	494,506	494,398	494,398	.0	108	.0	108	.0	494,506	.0	.0	.0	2,144	12/16/2069	
63942G-AA-1	NAVSL 2021-F A - ABS		12/15/2022	Paydown	XXX	485,441	485,441	485,352	485,352	.0	89	.0	89	.0	485,441	.0	.0	.0	2,416	02/18/2070	
63942K-AA-2	NAVSL 2021-G A - ABS		12/15/2022	Paydown	XXX	70,817	70,817	70,710	70,711	.0	106	.0	106	.0	70,817	.0	.0	.0	619	04/15/2070	
63942M-AA-8	NAVSL 2022-A A - ABS		12/15/2022	Paydown	XXX	201,719	201,719	201,716	201,716	.0	4	.0	4	.0	201,719	.0	.0	.0	2,098	07/15/2070	
64034Y-AB-7	NSLT 2021-D AFX - ABS		12/20/2022	Paydown	XXX	396,925	396,925	396,894	396,895	.0	30	.0	30	.0	396,925	.0	.0	.0	3,069	04/20/2062	
64035D-AD-8	NSLT 21A AP2 - ABS		12/20/2022	Paydown	XXX	155,408	155,408	155,226	155												

ANNUAL STATEMENT FOR THE YEAR 2022 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
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS		12/01/2022	Paydown	XXX	149,088	149,088	153,333	154,447	.0	(5,358)	.0	(5,358)	.0	149,088	.0	.0	.0	2,406	10/27/2059
64831E-AB-6	NRZT 21NQMR2 A2 - CMO		12/01/2022	Paydown	XXX	233,977	233,977	233,977	233,977	.0	.0	.0	.0	.0	233,977	.0	.0	.0	1,160	10/25/2058
65249B-AA-7	NEWS CORP		04/27/2022	BANC OF AMERICA/FIXED INCOME	XXX	68,906	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	(6,094)	(6,094)	1,324	05/15/2029
65336Y-AN-3	NEXSTAR MEDIA INC		09/28/2022	Various	XXX	491,800	540,000	547,950	544,969	1,640	(94)	.0	1,546	.0	546,515	.0	(54,715)	(54,715)	14,738	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/09/2022	CityGroup	XXX	392,854	375,000	403,148	395,877	.0	(439)	.0	(439)	.0	395,438	.0	(2,584)	(2,584)	3,698	05/01/2027
65409Q-BD-3	NIELSEN FINANCE LLC		08/30/2022	Various	XXX	1,005,460	1,031,000	1,082,185	1,059,841	17,208	(7,847)	.0	9,361	.0	1,069,202	.0	(63,742)	(63,742)	30,714	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC		08/30/2022	Various	XXX	108,930	110,000	110,000	110,000	.0	439	.0	439	.0	110,439	.0	(1,508)	(1,508)	4,090	10/01/2030
65409Q-BH-4	NIELSEN FINANCE LLC		08/30/2022	Various	XXX	182,174	184,000	182,515	181,008	1,555	2,547	.0	4,102	.0	185,111	.0	(2,937)	(2,937)	9,489	07/15/2029
65473P-AL-9	NISOURCE INC		09/08/2022	INC	XXX	98,345	125,000	124,905	124,917	.0	.7	.0	.7	.0	124,923	.0	(26,578)	(26,578)	2,231	02/15/2031
655663-C#-7	NORDSON CORPORATION		07/26/2022	Direct	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	7,675	07/25/2025
655844-CA-4	NORFOLK SOUTHERN CORP		02/09/2022	MARKETAXESS CORPORATION	XXX	319,378	305,000	304,347	304,645	.0	.17	.0	.17	.0	304,662	.0	14,715	14,715	5,875	08/01/2025
66977W-AQ-2	NOVA CHEMICALS CORP	C	03/16/2022	Jane Street	XXX	122,791	124,000	125,550	124,642	.0	(57)	.0	(57)	.0	124,585	.0	(1,794)	(1,794)	1,797	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP	C	03/30/2022	Various	XXX	191,939	192,000	183,935	186,631	.0	205	.0	205	.0	186,837	.0	5,103	5,103	3,197	06/01/2027
670001-AE-6	NOVELIS CORP		03/17/2022	Various	XXX	135,362	140,000	141,875	141,684	.0	(36)	.0	(36)	.0	141,646	.0	(6,284)	(6,284)	4,241	01/30/2030
67059T-AE-5	NUSTAR LOGISTICS LP		03/16/2022	Jane Street	XXX	115,485	117,000	89,950	94,964	.0	683	.0	683	.0	95,648	.0	19,837	19,837	2,559	04/28/2027
67077M-AJ-7	NUTRIEN LTD	C	10/01/2022	Maturity @ 100.00	XXX	320,000	320,000	310,333	318,044	.0	1,956	.0	1,956	.0	320,000	.0	.0	.0	10,080	10/01/2022
67092R-AE-8	OCF 1612R A1R - CDO		03/30/2022	Paydown	XXX	365,956	365,956	365,956	365,956	.0	.0	.0	.0	.0	365,956	.0	.0	.0	2,123	10/18/2028
67092R-AH-1	OCF 1612R CR - CDO		04/06/2022	Paydown	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	3,593	10/18/2028
67109W-AJ-7	OZLM XII A1R - CDO	C	10/31/2022	Paydown	XXX	282,633	282,633	282,633	282,633	.0	.0	.0	.0	.0	282,633	.0	.0	.0	1,959	04/30/2027
674215-AL-2	OASIS PETROLEUM INC		03/15/2022	Morgan Stanley	XXX	159,705	156,000	156,634	156,549	.0	(20)	.0	(20)	.0	156,528	.0	3,177	3,177	2,928	06/01/2026
674210-AA-0	OASIS MIDSTREAM PARTNERS LP		03/16/2022	Jane Street	XXX	135,878	128,000	128,585	128,509	.0	(7)	.0	(7)	.0	128,502	.0	7,376	7,376	4,750	04/01/2029
674599-DB-8	OCCIDENTAL PETROLEUM CORP		11/21/2022	Various	XXX	52,800	52,000	50,508	49,063	.0	1,675	.0	1,675	.0	52,800	.0	.0	.0	4,826	07/01/2024
674599-DC-6	OCCIDENTAL PETROLEUM CORP		05/03/2022	MARKETAXESS CORPORATION	XXX	51,250	50,000	49,750	49,795	.0	.19	.0	.19	.0	49,815	.0	1,435	1,435	1,773	03/15/2026
674599-DF-9	OCCIDENTAL PETROLEUM CORP		05/26/2022	Various	XXX	457,000	457,000	421,525	422,298	.0	(342)	.0	(342)	.0	421,956	.0	96,026	96,026	18,908	09/15/2036
674599-DJ-1	OCCIDENTAL PETROLEUM CORP		03/16/2022	Jane Street	XXX	53,402	48,000	58,320	58,304	.0	(75)	.0	(75)	.0	58,228	.0	(4,826)	(4,826)	1,513	03/15/2040
674599-DL-6	OCCIDENTAL PETROLEUM CORP		03/16/2022	Jane Street	XXX	78,339	66,000	83,903	83,796	.0	(82)	.0	(82)	.0	83,714	.0	(5,375)	(5,375)	2,214	03/15/2046
674599-DR-3	OCCIDENTAL PETROLEUM CORP		03/17/2022	GOLDMAN	XXX	68,916	60,000	69,675	60,000	.0	(247)	.0	(247)	.0	69,428	.0	(512)	(512)	1,502	05/15/2028
674599-EB-7	OCCIDENTAL PETROLEUM CORP		03/15/2022	Morgan Stanley	XXX	215,785	206,000	206,089	206,066	.0	3	.0	3	.0	206,069	.0	9,716	9,716	6,589	09/01/2025
674599-ED-3	OCCIDENTAL PETROLEUM CORP		03/17/2022	Various	XXX	153,121	128,000	128,490	128,445	.0	(6)	.0	(6)	.0	128,439	.0	24,682	24,682	3,423	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM CORP		05/11/2022	MORGAN STANLEY & COMPANY	XXX	389,325	375,000	375,000	375,000	.0	.0	.0	.0	.0	375,000	.0	14,325	14,325	19,906	01/01/2031
67740Q-AH-9	OHIO NATIONAL FINANCIAL SERVICES INC		03/16/2022	Goldman Sachs	XXX	210,349	202,000	201,863	201,884	.0	.12	.0	.12	.0	201,895	.0	8,453	8,453	7,615	01/24/2030
680665-AJ-5	OLIN CORP		03/15/2022	Morgan Stanley	XXX	129,675	130,000	121,440	123,972	.0	200	.0	200	.0	124,172	.0	5,503	5,503	3,368	09/15/2027
680665-AL-0	OLIN CORP		03/15/2022	Morgan Stanley	XXX	103,480	104,000	111,800	111,749	.0	(365)	.0	(365)	.0	111,384	.0	(7,904)	(7,904)	3,673	08/01/2029
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	03/17/2022	Various	XXX	172,711	175,000	164,438	166,480	.0	65	.0	65	.0	166,545	.0	6,166	6,166	2,680	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	04/04/2022	Various	XXX	248,113	276,000	276,000	271,170	4,830	.0	.0	4,830	.0	276,000	.0	(27,887)	(27,887)	4,955	10/15/2030
68269L-AA-4	OMFIT 2020-1 A - ABS		06/29/2022	Various	XXX	1,994,609	2,000,000	1,999,848	1,999,889	.0	.43	.0	.43	.0	1,999,933	.0	(5,324)	(5,324)	41,310	05/14/2032
68622T-AA-9	ORGANON & CO		07/20/2022	Merrill Lynch	XXX	186,000	200,000	202,250	202,192	.0	(164)	.0	(164)	.0	202,028	.0	(16,028)	(16,028)	6,004	04/30/2028
68622T-AB-7	ORGANON & CO		05/23/2022	Various	XXX	400,533	425,000	431,131	430,699	.0	(10)	.0	(10)	.0	430,690	.0	(30,157)	(30,157)	10,581	04/30/2031
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER INC		03/15/2022	Morgan Stanley	XXX	235,214	230,000	248,094	235,709	.0	(634)	.0	(634)	.0	235,076	.0	(2,172)	(2,172)	10,192	08/15/2023
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		04/26/2022	Various	XXX	235,095	231,000	231,000	231,858	.0	1,369	.0	1,369	.0	233,228	.0	(563)	(563)	6,937	05/13/2027
69121K-AG-9	OWL ROCK CAPITAL CORP		08/19/2022	Various	XXX	149,350	180,000	179,818	179,828	.0	.17	.0	.17	.0	179,845	.0	(30,495)	(30,495)	3,617	06/11/2028
69290L-AA-5	PFP 217 A - CMBS	C	11/16/2022	Paydown	XXX	1,566,302	1,566,302	1,566,302	1,566,302	.0	.0	.0	.0	.0	1,566,302	.0	.0	.0	13,036	04/16/2038
69306R-AA-4	P & L DEVELOPMENT LLC		08/30/2022	JEFF	XXX	81,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(19,000)	(19,000)	6,157	11/15/2025
69327R-AG-6	PDC ENERGY INC		03/16/2022	Jane Street	XXX	74,514	74,000	73,578	73,793	.0	23	.0	23	.0	73,816	.0	698	698	2,304	09/15/2024
69346T-AA-2	PFP 2019-5 A - CMBS		03/16/2022	Paydown	XXX	244,884	244,884	244,884	244,884	.0	.0	.0	.0	.0	244,884	.0	.0	.0	558	04/14/2036
69346W-AA-5	PFP 2019-6 A - CMBS	C	07/15/2022	Paydown	XXX	529,897	529,897	529,897	529,897	.0	.0	.0	.0	.0	529,897	.0	.0	.0	2,813	04/16/2037
69353R-FG-8	PNC BANK NA		02/09/2022	Deutsche Bank	XXX	353,753	340,000	318,468	325,318	.0	262	.0	262	.0	325,580	.0	28,173	28,173	3,103	10/25/2027
69377E-AA-7	PRPM 221NV1 A1 - RMBS		12/25/2022	Paydown	XXX	14,394	14,394	14,394	14,394	.0	.0	.0	.0	.0	14,394	.0	.0	.0	210	04/25/2067
694308-JE-8	PACIFIC GAS AND ELECTRIC CO		05/06/2022	Barclays Bank	XXX	1,398,838	1,400,000	1,399,916	1,399,980	.0	15	.0	15	.0	1,399,996	.0	(1,158)	(1,158)	9,800	06/16/2022
69689H-AA-3	PSTAT 2019-4 A1 - CDO		09/21/2022	Paydown	XXX	517,649	517,649	517,649	517,649	.0	.0	.0	.0	.0	517,649	.0	.0	.0	6,342	10/25/2027
69689H-AC-9	PSTAT 2019-4 A2 - CDO		09/21/2022	Paydown	XXX	2,250,000	2,250,000	2,24												

ANNUAL STATEMENT FOR THE YEAR 2022 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
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD.	C.	02/03/2022	Morgan Stanley	XXX	73,177	72,000	72,990	72,188	.0	(34)	.0	(34)	.0	72,155	.0	1,023	1,023	1,806	08/15/2022
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		03/15/2022	Various	XXX	423,851	407,000	407,675	407,429	.0	(22)	.0	(22)	.0	407,408	.0	16,444	16,444	8,925	06/01/2025
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		04/28/2022	Various	XXX	371,000	375,000	386,781	382,809	2,276	(785)	.0	1,491	.0	384,300	.0	(13,300)	(13,300)	11,644	10/01/2028
70137T-AP-0	PARKLAND CORP	C.	03/17/2022	GOLDMAN	XXX	60,849	61,000	61,000	61,000	.0	.0	.0	.0	.0	61,000	.0	(151)	(151)	2,449	07/15/2027
70137W-AG-3	PARKLAND CORP	C.	03/16/2022	Jane Street	XXX	23,768	26,000	26,000	26,000	.0	.0	.0	.0	.0	26,000	.0	(2,232)	(2,232)	543	10/01/2029
70202W-AE-5	PARSONS CORPORATION		10/26/2022	Call @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	2,000,000	.0	.0	.0	127,543	07/15/2024	
703343-AC-7	PATRICK INDUSTRIES INC		03/15/2022	Morgan Stanley	XXX	328,640	316,000	322,165	319,586	.0	(275)	.0	(275)	.0	319,311	.0	9,329	9,329	10,007	10/15/2027
70478J-AA-2	PEARL MERGER SUB INC		03/16/2022	Various	XXX	114,173	115,000	115,639	115,612	.0	(612)	.0	(612)	.0	115,000	.0	(827)	(827)	2,173	10/01/2028
70715X-AA-4	PENINSULA PACIFIC ENTERTAINMENT LLC		02/23/2022	Various	XXX	415,781	375,000	408,188	405,000	2,217	(1,255)	.0	962	.0	405,962	.0	9,819	9,819	8,842	11/15/2027
707569-AS-8	PENN NATIONAL GAMING INC		03/30/2022	UBS	XXX	24,875	25,000	26,063	25,500	216	(62)	.0	155	.0	25,655	.0	(780)	(780)	1,000	01/15/2027
709599-BL-7	PENSKE TRUCK LEASING CO LP		02/09/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	491,372	515,000	514,171	514,362	.0	19	.0	19	.0	514,381	.0	(23,009)	(23,009)	1,476	11/15/2025
712704-AA-3	M&T BANK CORP		10/06/2022	Call @ 100.00	XXX	215,000	215,000	213,078	214,540	.0	460	.0	460	.0	215,000	.0	.0	.0	6,540	12/06/2022
72147K-AE-8	PILGRIMS PRIDE CORP		03/17/2022	GOLDMAN	XXX	177,380	175,000	176,013	175,509	.0	(2)	.0	(2)	.0	175,507	.0	1,873	1,873	4,884	07/30/2027
72147K-AG-3	PILGRIMS PRIDE CORP		03/17/2022	GOLDMAN	XXX	65,051	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	(9,949)	(9,949)	1,451	03/01/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C.	12/15/2022	Paydown	XXX	141,763	141,763	141,762	141,883	.0	(120)	.0	(120)	.0	141,763	.0	.0	.0	2,798	06/15/2044
73019W-AA-0	PNC EQUIPMENT FINANCE, LLC		09/13/2022	Direct	XXX	100,484	100,484	100,484	100,484	.0	.0	.0	.0	.0	100,484	.0	.0	.0	3,015	09/13/2027
73019W-AB-8	PNC EQUIPMENT FINANCE, LLC		09/13/2022	Direct	XXX	104,266	104,266	104,266	104,266	.0	.0	.0	.0	.0	104,266	.0	.0	.0	3,128	09/13/2027
73019W-AC-6	PNC EQUIPMENT FINANCE, LLC		09/13/2022	Direct	XXX	31,748	31,748	31,748	31,748	.0	.0	.0	.0	.0	31,748	.0	.0	.0	403	09/13/2027
731020-AA-4	POLAR TANKERS INC		11/10/2022	Paydown	XXX	105,515	105,515	102,339	104,608	.0	907	.0	907	.0	105,515	.0	.0	.0	6,279	05/10/2037
737446-AN-4	POST HOLDINGS INC		05/26/2022	Various	XXX	359,026	354,000	358,033	359,152	.0	18	.0	18	.0	359,170	.0	(144)	(144)	12,137	01/15/2028
737446-AP-9	POST HOLDINGS INC		05/26/2022	Various	XXX	166,638	175,000	179,320	178,216	741	(148)	.0	593	.0	178,809	.0	(12,172)	(12,172)	2,765	12/15/2029
737446-AQ-7	POST HOLDINGS INC		04/28/2022	Various	XXX	99,444	113,000	113,000	113,000	.0	.0	.0	.0	.0	113,000	.0	(13,556)	(13,556)	2,504	04/15/2030
737446-AR-5	POST HOLDINGS INC		08/17/2022	Various	XXX	147,250	175,000	175,219	173,688	1,520	3	.0	1,524	.0	175,211	.0	(27,961)	(27,961)	5,469	09/15/2031
74052H-AA-2	PREMIER ENTERTAINMENT SUB LLC		07/15/2022	Various	XXX	379,813	500,000	495,000	495,032	.0	318	.0	318	.0	495,350	.0	(115,537)	(115,537)	24,656	09/01/2029
74112B-AM-7	PRESTIGE BRANDS INC		05/12/2022	WELLS FARGO SECURITIES LLC	XXX	123,688	150,000	150,000	145,500	4,500	.0	.0	4,500	.0	150,000	.0	(26,312)	(26,312)	3,469	04/01/2031
74168L-AA-4	PRIMO WATER HOLDINGS INC		03/16/2022	Jane Street	XXX	135,789	152,000	152,000	150,480	.0	1,520	.0	1,520	.0	152,000	.0	(16,211)	(16,211)	2,549	04/30/2029
742855-AA-7	PRDGY 2021-1 A - ABS	C.	12/28/2022	Paydown	XXX	129,088	129,088	129,088	129,088	.0	.0	.0	.0	.0	129,088	.0	.0	.0	1,365	07/25/2051
74333B-AA-6	PROG 2019-SFR1 A - RMBS		02/17/2022	Paydown	XXX	1,498,520	1,498,520	1,498,520	1,499,279	.0	(759)	.0	(759)	.0	1,498,520	.0	.0	.0	8,547	03/17/2036
749357-AN-9	RCKT 191 A13 - CMO/RMBS		12/25/2022	Paydown	XXX	5,586	5,587	5,587	5,587	.0	.0	.0	.0	.0	5,586	.0	.0	.0	55	09/27/2049
749571-AG-0	RHP HOTEL PROPERTIES LP		06/01/2022	Various	XXX	116,469	125,000	125,000	125,000	.0	.0	.0	.0	.0	125,000	.0	(8,531)	(8,531)	4,372	02/15/2029
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC		09/28/2022	GOLDMAN	XXX	279,438	425,000	425,000	404,587	20,413	.0	.0	20,413	.0	425,000	.0	(145,563)	(145,563)	16,734	02/15/2028
75281A-BA-6	RANGE RESOURCES CORP		05/05/2022	Citigroup (SSB)	XXX	644,408	642,000	579,405	613,084	.0	8,314	.0	8,314	.0	621,398	.0	23,009	23,009	20,865	03/15/2023
75456J-AA-5	RAYCSC 2022 A1 - ABS		12/01/2022	Paydown	XXX	19,954	19,954	19,954	19,954	.0	.0	.0	.0	.0	19,954	.0	.0	.0	372	12/01/2032
75575W-AA-4	RCMT 2021-FL7 A - CMBS		11/25/2022	Paydown	XXX	33,157	33,157	33,157	33,157	.0	.0	.0	.0	.0	33,157	.0	.0	.0	736	11/25/2036
75886F-AE-7	REGENERON PHARMACEUTICALS INC		03/16/2022	Amherst Pierpont Securities	XXX	64,940	75,000	74,924	74,933	.0	2	.0	2	.0	74,936	.0	(9,995)	(9,995)	667	09/15/2030
76118V-AA-8	RESI 181NC A1 - CMO/RMBS	D.	12/05/2022	Paydown	XXX	87,321	87,321	87,321	87,321	.0	.0	.0	.0	.0	87,321	.0	.0	.0	770	12/05/2059
76120G-AA-7	RESI 2020-1 A1A - CMO/RMBS	D.	12/07/2022	Paydown	XXX	447,377	447,377	447,377	447,377	.0	.0	.0	.0	.0	447,377	.0	.0	.0	4,227	02/07/2052
76123E-AA-9	RESI 211 A1 - CMO/RMBS	D.	12/12/2022	Paydown	XXX	740,609	740,609	740,609	740,609	.0	.0	.0	.0	.0	740,609	.0	.0	.0	5,906	07/10/2052
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		08/23/2022	Various	XXX	235,267	262,000	263,994	254,795	8,576	(20)	.0	8,555	.0	263,350	.0	(28,083)	(28,083)	4,969	10/15/2027
767754-CK-8	RITE AID CORP		11/16/2022	Various	XXX	149,724	188,000	156,730	178,105	.0	2,315	20,434	(18,119)	.0	159,986	.0	(10,262)	(10,262)	17,494	07/01/2025
767754-CL-6	RITE AID CORP		03/17/2022	GOLDMAN	XXX	67,770	75,000	92,344	76,500	7,547	(1,271)	.0	6,277	.0	82,777	.0	(15,007)	(15,007)	4,100	11/15/2026
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD		10/06/2022	Various	XXX	88,949	86,000	84,440	85,200	.0	2,100	.0	2,100	.0	87,307	.0	1,641	1,641	10,062	06/01/2023
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		10/06/2022	Call @ 101.92	XXX	48,921	48,000	48,000	48,000	.0	921	.0	921	.0	48,921	.0	.0	.0	3,553	06/15/2023
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		03/17/2022	GOLDMAN	XXX	31,785	34,000	34,000	34,000	.0	.0	.0	.0	.0	34,000	.0	(2,215)	(2,215)	883	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		03/16/2022	Jane Street	XXX	18,924	21,000	21,000	20,341	659	.0	.0	659	.0	21,000	.0	(2,076)	(2,076)	655	07/01/2026
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		03/16/2022	Jane Street	XXX	39,251	42,000	42,000	42,000	.0	.0	.0	.0	.0	42,000	.0	(2,749)	(2,749)	445	07/15/2027
78359H-KL-2	RYDER SYSTEM INC		01/07/2022	INC	XXX	656,150	625,000	624,413	624,730	.0	6	.0	6	.0	624,736	.0	31,414	31,414	7,161	03/18/2024
78409V-AU-8	S&P GLOBAL INC	C.	03/21/2022	Call @ 103.47	XXX	258,673	250,000	247,783	249,212	.0	9,460	.0	9,460	.0	258,673	.0	.0	.0	7,031	08/01/2023
78410G-AD-6	SBA COMMUNICATIONS CORP		03/16/2022	Jane Street	XXX	53,830	56,000	56,000	56,000	.0	.0	.0	.0	.0	56,000	.0	(2,170)	(2,170)	1,284	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORP		03/17/2022	Various	XXX	233,693	258,000	258,000	258,000	7,000	.0	.0	7,000	.0	258,000	.0	(24,307)	(24,307)	5,151	02/01/2029
784309-AA-4	SJETS 2017-1 A - ABS		12/15/2022	Paydown	XXX	106,509	106,509	106,509	106,508	.0	.0	.0	.0	.0	106,509	.0	.0	.0		

ANNUAL STATEMENT FOR THE YEAR 2022 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
78450F-AA-5	SMB 2022-A APT - ABS		12/15/2022	Paydown	XXX	177,478	177,478	176,392	0	0	1,086	0	1,086	0	177,478	0	0	0	2,030	11/16/2054
78450M-AA-0	SMB 2021-E A1A - ABS		12/15/2022	Paydown	XXX	547,035	547,035	547,013	547,014	0	22	0	22	0	547,035	0	0	0	4,952	02/15/2051
78454L-AL-4	SM ENERGY CO.		03/17/2022	GOLDMAN	XXX	22,968	23,000	6,268	8,953	0	492	0	492	0	9,446	0	13,522	13,522	395	06/01/2025
78454L-AP-5	SM ENERGY CO.		03/17/2022	GOLDMAN	XXX	119,761	117,000	34,055	42,266	0	1,457	0	1,457	0	43,724	0	76,037	76,037	5,297	01/15/2027
78472G-AA-7	MAXAR SPACE ROBOTICS LLC		06/14/2022	Call @ 107.31	XXX	252,186	235,000	230,300	232,443	0	19,742	0	19,742	0	252,186	0	0	0	11,393	12/31/2023
78485W-AA-7	STWD 2019-FL1 A - CDO/CMBS		07/15/2022	Paydown	XXX	201,256	201,256	201,256	201,256	0	0	0	0	0	201,256	0	0	0	844	07/16/2038
78485W-AA-7	STWD 2019-FL1 A - CMBS		12/16/2022	Paydown	XXX	140,217	140,217	140,217	140,217	0	0	0	0	0	140,217	0	0	0	2,434	07/16/2038
785592-AD-8	SABINE PASS LIQUEFACTION LLC		12/30/2022	Various	XXX	200,048	200,000	221,560	204,488	0	(4,440)	0	(4,440)	0	200,048	0	0	0	13,344	04/15/2023
79546V-AM-8	SALLY HOLDINGS LLC		05/06/2022	Various	XXX	1,375,220	1,314,000	1,422,348	1,373,220	0	(17,803)	0	(17,803)	0	1,355,417	0	19,803	19,803	55,761	04/30/2025
806851-AG-6	SCHLUMBERGER HOLDINGS CORP.		12/01/2022	Call @ 95.11	XXX	1,902,120	2,000,000	1,998,700	1,999,423	0	(97,303)	0	(97,303)	0	1,902,120	0	0	0	77,111	12/21/2025
808513-BT-1	CHARLES SCHWAB CORP.		02/09/2022	HSBC SECURITIES (USA) INC.	XXX	158,323	170,000	169,703	169,712	0	3	0	3	0	169,715	0	(11,392)	(11,392)	645	12/01/2031
80874Y-AA-0	SCIENTIFIC GAMES INTERNATIONAL INC.		04/14/2022	Various	XXX	1,684,075	1,643,000	1,585,979	1,601,573	0	73,576	0	73,576	0	1,675,149	0	8,926	8,926	39,855	10/15/2025
80874Y-BA-7	SCIENTIFIC GAMES INTERNATIONAL INC.		03/15/2022	CITIBANK	XXX	228,581	219,000	140,184	155,464	0	2,256	0	2,256	0	157,721	0	70,861	70,861	9,084	03/15/2026
81104P-AA-7	SCRIPPS ESCROW INC.		01/26/2022	Various	XXX	123,463	119,000	120,970	120,267	0	(11)	0	(11)	0	120,256	0	3,207	3,207	3,748	07/15/2027
81105D-AA-3	SCRIPPS ESCROW II INC.		03/11/2022	Various	XXX	201,599	215,000	215,000	214,731	269	0	0	269	0	215,000	0	(13,401)	(13,401)	5,478	01/15/2029
81180W-AT-8	SEAGATE HDD CAYMAN	C	03/15/2022	Morgan Stanley	XXX	98,091	97,000	95,136	96,151	0	85	0	85	0	96,235	0	1,856	1,856	2,575	03/01/2024
81377G-AB-5	SABR 2006-FR4 A2B - RMBS		12/27/2022	Paydown	XXX	218,367	218,367	111,003	143,507	0	110,222	35,362	74,860	0	218,367	0	0	0	766	08/25/2036
81728U-AA-2	SENSATA TECHNOLOGIES INC.		03/17/2022	GOLDMAN	XXX	33,663	35,000	35,000	35,000	0	0	0	0	0	35,000	0	(1,337)	(1,337)	919	02/15/2030
81728U-AB-0	SENSATA TECHNOLOGIES INC.		03/09/2022	Various	XXX	102,813	110,000	110,000	109,725	275	0	0	275	0	110,000	0	(7,188)	(7,188)	2,360	02/15/2031
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	2,554	2,554	2,554	2,554	0	0	0	0	0	2,554	0	0	0	22	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	5,633	5,633	5,633	5,633	0	0	0	0	0	5,633	0	0	0	54	05/26/2043
81747C-AA-9	SEMT 2019-CH2 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	6,251	6,251	6,251	6,251	0	0	0	0	0	6,251	0	0	0	98	08/25/2049
829259-AU-4	SINCLAIR TELEVISION GROUP INC.		04/21/2022	Call @ 101.96	XXX	356,853	350,000	297,500	309,739	0	47,114	0	47,114	0	356,853	0	0	0	12,338	03/15/2026
829259-AY-6	SINCLAIR TELEVISION GROUP INC.		03/17/2022	GOLDMAN	XXX	77,528	89,000	89,000	86,330	2,670	0	0	2,670	0	89,000	0	(11,472)	(11,472)	1,496	03/01/2030
829259-BA-7	SINCLAIR TELEVISION GROUP INC.		03/16/2022	Jane Street	XXX	37,717	43,000	43,000	40,743	2,258	0	0	2,258	0	43,000	0	(5,283)	(5,283)	527	12/01/2030
82967N-BC-1	SIRIUS XM RADIO INC.		03/17/2022	GOLDMAN	XXX	44,103	44,000	44,000	44,000	0	0	0	0	0	44,000	0	103	103	1,748	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC.		03/16/2022	Jane Street	XXX	70,936	77,000	77,000	77,000	0	0	0	0	0	77,000	0	(6,064)	(6,064)	2,267	07/01/2030
82967N-BL-1	SIRIUS XM RADIO INC.		03/17/2022	GOLDMAN	XXX	24,469	26,000	26,000	26,000	0	0	0	0	0	26,000	0	(1,531)	(1,531)	485	09/01/2026
83012K-AA-5	SIXST XIX A - CDO	C	03/10/2022	CitiGroup	XXX	692,454	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(7,546)	(7,546)	6,104	07/20/2034
83208A-AA-1	SMB 2021-C APT - ABS		12/15/2022	Paydown	XXX	198,789	198,789	198,749	198,748	0	41	0	41	0	198,789	0	0	0	1,345	01/15/2053
83390U-AF-4	SOFI 2020-C AFX - ABS		12/15/2022	Paydown	XXX	13,539	13,539	13,537	13,536	0	3	0	3	0	13,539	0	0	0	115	02/15/2046
83404W-AB-3	SOFI 2019-B A2X - ABS		12/15/2022	Paydown	XXX	61,001	61,001	60,998	61,001	(14)	0	0	(14)	0	61,001	0	0	0	774	08/17/2048
83407A-AA-0	SCLP 2020-1 A - ABS		05/25/2022	Paydown	XXX	194,438	194,438	194,432	195,173	0	(735)	0	(735)	0	194,438	0	0	0	936	01/25/2029
83609N-AN-0	SNDPT 14RR AR2 - CDO		10/24/2022	Paydown	XXX	651,390	651,390	651,390	651,390	0	0	0	0	0	651,390	0	0	0	6,766	01/23/2029
83609R-AL-5	SNDPT XV ARR - CDO	C	10/24/2022	Paydown	XXX	202,623	202,623	202,623	202,623	0	0	0	0	0	202,623	0	0	0	2,151	01/23/2029
845467-AS-8	SOUTHWESTERN ENERGY CO.		03/16/2022	Jane Street	XXX	35,422	35,000	35,000	35,000	0	0	0	0	0	35,000	0	422	422	1,035	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY CO.		03/17/2022	GOLDMAN	XXX	32,830	33,000	33,000	33,000	0	0	0	0	0	33,000	0	(170)	(170)	388	02/01/2032
84762L-AX-3	SPECTRUM BRANDS INC.		03/17/2022	GOLDMAN	XXX	41,780	47,000	47,000	46,413	588	0	0	588	0	47,000	0	(5,220)	(5,220)	941	03/15/2031
85207U-AF-2	SPRINT LLC		01/31/2022	Sg.	XXX	162,000	150,000	165,000	156,863	0	(342)	0	(342)	0	156,520	0	5,480	5,480	4,495	09/15/2023
85207U-AH-8	SPRINT LLC		03/15/2022	Morgan Stanley	XXX	403,161	379,000	394,948	386,538	0	(591)	0	(591)	0	385,946	0	17,215	17,215	6,901	06/15/2024
85208H-AA-1	SPRTE 2017-1 A - ABS	C	04/19/2022	Paydown	XXX	525,977	525,977	524,008	525,696	0	281	0	281	0	525,977	0	0	0	2,752	12/15/2037
85208N-AD-2	SPRINTS 1A1		12/20/2022	Paydown	XXX	128,750	128,750	128,750	128,750	0	0	0	0	0	128,750	0	0	0	3,821	09/20/2029
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC		03/17/2022	GOLDMAN	XXX	133,154	136,000	136,000	136,000	0	0	0	0	0	136,000	0	(2,846)	(2,846)	3,173	11/01/2028
853496-AC-1	STANDARD INDUSTRIES INC.		03/16/2022	Various	XXX	150,451	151,000	152,715	152,444	(57)	0	0	(57)	0	152,387	0	(1,936)	(1,936)	4,387	02/15/2027
853496-AG-2	STANDARD INDUSTRIES INC.		03/17/2022	GOLDMAN	XXX	16,760	18,000	17,888	17,888	3	0	0	3	0	17,891	0	(1,131)	(1,131)	538	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC.		03/16/2022	Jane Street	XXX	40,808	47,000	45,275	45,275	1,725	0	0	1,725	0	47,000	0	(6,192)	(6,192)	1,071	01/15/2031
855030-AN-2	STAPLES INC.		03/17/2022	GOLDMAN	XXX	103,670	109,000	109,000	109,000	0	0	0	0	0	109,000	0	(5,330)	(5,330)	3,543	04/15/2026
857691-AG-4	STATION CASINOS LLC		03/17/2022	GOLDMAN	XXX	86,095	91,000	91,305	91,196	0	(3)	0	(3)	0	91,193	0	(5,098)	(5,098)	2,457	02/15/2028
857740-AA-2	SPST 2021-WL1 A - CMO/RMBS		01/21/2022	Call @ 100.00	XXX	36,667	36,667	36,667	36,667	0	0	0	0	0	36,667	0	0	0	19	01/26/2054
85816B-DC-1	STCR 151RR AR2 - CDO		03/25/2022	Paydown	XXX	783,510	783,510	783,510	783,510	0	0	0	0	0	783,510	0	0	0	2,793	05/21/2029
858586-HF-0	STEPAN COMPANY		06/27/2022	Adjustment	XXX	142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	2,757	06/27/2025
858912-AF-5	STERICYCLE INC.		03/15/2022	Morgan Stanley																

ANNUAL STATEMENT FOR THE YEAR 2022 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 Dividends Received During Year	Stated Contractual Maturity Date
87105N-AC-4	SWITCH LTD.		12/06/2022	Various	XXX	281,136	282,000	282,490	282,438	.0	1,782	.0	1,782	.0	284,220	.0	(3,084)	(3,084)	9,589	06/15/2029
87249F-AC-8	TICP III-2 A - CDO		10/20/2022	Paydown	XXX	320,233	320,233	320,233	320,233	.0	.0	.0	.0	.0	320,233	.0	.0	.0	2,703	04/20/2028
87264A-CA-1	T-MOBILE USA INC.		05/02/2022	MORGAN STANLEY & COMPANY	XXX	79,420	90,000	92,393	91,992	.0	(107)	.0	(107)	.0	91,884	.0	(12,465)	(12,465)	1,327	02/15/2028
87264A-CD-5	T-MOBILE USA INC.		03/16/2022	Jane Street	XXX	52,721	56,000	56,492	56,492	.0	(11)	.0	(11)	.0	56,481	.0	(3,759)	(3,759)	803	04/15/2029
875127-BH-4	TAMPA ELECTRIC CO.		02/09/2022	CitiGroup	XXX	168,810	175,000	174,430	174,470	.0	.8	.0	.8	.0	174,478	.0	(5,667)	(5,667)	1,703	03/15/2031
87612B-BE-1	TARGA RESOURCES PARTNERS LP		03/30/2022	Call @ 102.69 MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	51,344	50,000	51,188	50,860	.0	484	.0	484	.0	51,344	.0	.0	.0	1,784	02/01/2027
87612B-BG-6	TARGA RESOURCES PARTNERS LP		06/29/2022	FENNER & SMITH INC.	XXX	23,938	25,000	25,281	25,219	.0	(15)	.0	(15)	.0	25,203	.0	(1,266)	(1,266)	1,201	01/15/2028
87612B-BJ-0	TARGA RESOURCES PARTNERS LP		03/15/2022	Various	XXX	868,916	843,000	854,819	849,770	.0	(205)	.0	(205)	.0	849,565	.0	19,351	19,351	18,777	04/15/2026
87612B-BL-5	TARGA RESOURCES PARTNERS LP		03/15/2022	Various	XXX	409,301	387,000	389,725	388,617	.0	(46)	.0	(46)	.0	388,571	.0	20,730	20,730	16,007	07/15/2027
87612B-BN-1	TARGA RESOURCES PARTNERS LP		04/04/2022	WELLS FARGO SECURITIES LLC	XXX	178,243	166,000	166,000	166,000	.0	.0	.0	.0	.0	166,000	.0	12,243	12,243	8,274	01/15/2029
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		03/24/2022	Various	XXX	738,098	709,000	709,406	709,350	.0	(6)	.0	(6)	.0	709,343	.0	28,755	28,755	22,309	03/01/2030
87612B-BS-0	TARGA RESOURCES PARTNERS LP		03/16/2022	CITIBANK	XXX	85,184	84,000	84,000	84,000	.0	.0	.0	.0	.0	84,000	.0	1,184	1,184	2,582	02/01/2031
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC.		06/22/2022	Various	XXX	2,484,944	2,551,000	2,424,835	2,441,720	.0	6,869	.0	6,869	.0	2,448,589	.0	36,355	36,355	228,406	07/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC.		03/22/2022	SUS	XXX	160,600	160,000	160,000	160,000	.0	.0	.0	.0	.0	160,000	.0	600	600	5,307	08/01/2030
87901J-AF-2	TEGNA INC.		03/16/2022	Jane Street	XXX	26,874	27,000	27,000	27,000	.0	.0	.0	.0	.0	27,000	.0	(126)	(126)	652	03/15/2026
87901J-AJ-4	TEGNA INC.		03/17/2022	GOLDMAN	XXX	43,938	44,000	44,000	44,000	.0	.0	.0	.0	.0	44,000	.0	(62)	(62)	1,051	03/15/2028
88023J-AD-8	TEMPO ACQUISITION LLC		05/09/2022	MORGAN STANLEY & COMPANY	XXX	706,125	700,000	748,250	724,500	3,961	(7,177)	.0	(3,216)	.0	721,284	.0	(15,159)	(15,159)	17,889	06/01/2025
88023J-AH-4	TEMPUR SEALY INTERNATIONAL INC.		02/10/2022	Various	XXX	171,094	175,000	174,906	174,913	.0	.3	.0	.3	.0	174,915	.0	(3,821)	(3,821)	2,042	04/15/2029
88033G-CN-8	TENET HEALTHCARE CORP.		07/01/2022	Various	XXX	147,937	143,000	144,251	143,421	.0	2,934	.0	2,934	.0	146,356	.0	1,581	1,581	4,487	06/15/2023
88033G-CY-4	TENET HEALTHCARE CORP.		03/17/2022	Various	XXX	222,732	222,000	229,313	226,052	.0	(207)	.0	(207)	.0	225,844	.0	(3,113)	(3,113)	6,801	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP.		05/03/2022	Various	XXX	204,809	205,000	212,116	210,085	.0	(454)	.0	(454)	.0	209,631	.0	(4,821)	(4,821)	4,091	11/01/2027
88033G-DC-1	TENET HEALTHCARE CORP.		01/28/2022	SUS	XXX	303,600	300,000	304,875	302,571	.0	(72)	.0	(72)	.0	302,499	.0	1,101	1,101	5,781	09/01/2024
88033G-DE-7	TENET HEALTHCARE CORP.		02/23/2022	Call @ 104.37	XXX	42,793	41,000	41,000	41,000	.0	.0	.0	.0	.0	42,793	.0	.0	.0	1,213	04/01/2025
88033G-DG-2	TENET HEALTHCARE CORP.		04/12/2022	JP Morgan	XXX	24,188	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	(813)	(813)	382	06/15/2028
88033G-DJ-6	TENET HEALTHCARE CORP.		03/17/2022	GOLDMAN	XXX	137,170	136,000	136,000	136,000	.0	.0	.0	.0	.0	136,000	.0	1,170	1,170	3,934	10/01/2028
88033G-DL-1	TENET HEALTHCARE CORP.		04/28/2022	Various	XXX	414,805	443,000	443,000	443,000	.0	.0	.0	.0	.0	443,000	.0	(28,195)	(28,195)	7,019	06/01/2029
880349-AS-4	TENNECO INC.		11/17/2022	Various	XXX	102,313	100,000	100,000	100,000	.0	938	.0	938	.0	100,938	.0	1,375	1,375	9,155	01/15/2029
880349-AT-2	TENNECO INC.		03/09/2022	RBRD	XXX	750,500	750,000	750,500	733,125	17,322	(7)	.0	17,314	.0	750,439	.0	61	61	15,510	04/15/2029
883566-BM-3	THERMO FISHER SCIENTIFIC INC.		02/07/2022	Call @ 107.11	XXX	781,932	730,000	726,899	728,216	.0	53,716	.0	53,716	.0	781,932	.0	.0	.0	3,849	12/15/2025
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2022	Paydown	XXX	150,209	150,209	151,665	151,223	.0	(1,015)	.0	(1,015)	.0	150,209	.0	.0	.0	1,976	10/27/2059
89179X-AL-9	TPAT 2021-SL1 A2 - ABS		12/20/2022	Paydown	XXX	438,708	438,708	438,708	438,708	.0	.0	.0	.0	.0	438,708	.0	.0	.0	3,108	11/21/2061
893647-BK-2	TRANSDIGM INC.		03/15/2022	Morgan Stanley	XXX	213,468	206,000	220,420	217,183	.0	(2,273)	.0	(2,273)	.0	214,910	.0	(1,442)	(1,442)	7,599	12/15/2025
893647-BL-0	TRANSDIGM INC.		03/16/2022	Jane Street	XXX	52,539	55,000	56,513	56,429	.0	(43)	.0	(43)	.0	56,386	.0	(3,847)	(3,847)	1,034	11/15/2027
893647-BP-1	TRANSDIGM INC.		05/25/2022	Various	XXX	65,875	75,000	75,000	74,751	249	.0	.0	249	.0	75,000	.0	(9,125)	(9,125)	2,846	01/15/2029
893647-BQ-9	TRANSDIGM INC.		03/17/2022	GOLDMAN	XXX	90,802	97,000	97,000	97,000	.0	.0	.0	.0	.0	97,000	.0	(6,198)	(6,198)	1,839	05/01/2029
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONAL SA E	C	10/07/2022	Call @ 88.30	XXX	1,192,050	1,350,000	1,350,000	1,350,000	.0	(157,950)	.0	(157,950)	.0	1,192,050	.0	.0	.0	111,679	11/01/2028
894164-AA-0	TRAVEL + LEISURE CO.		03/17/2022	GOLDMAN	XXX	49,327	52,000	52,000	52,000	.0	.0	.0	.0	.0	52,000	.0	(2,673)	(2,673)	800	12/01/2029
896818-AQ-8	TRIUMPH GROUP INC.		03/16/2022	Jane Street	XXX	100,197	101,000	101,000	101,000	.0	.0	.0	.0	.0	101,000	.0	(803)	(803)	3,209	09/15/2024
896818-AS-0	TRIUMPH GROUP INC.		03/15/2022	Morgan Stanley	XXX	63,440	61,000	61,000	61,000	.0	.0	.0	.0	.0	61,000	.0	2,440	2,440	1,594	06/01/2024
89686Q-AA-4	TRIVIMUM PACKAGING FINANCE BV	C	03/15/2022	Morgan Stanley	XXX	198,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	(2,000)	(2,000)	6,478	08/15/2026
897051-AB-4	TRONOX INC.		02/23/2022	CS FIRST BOSTON CORP.	XXX	1,212,183	1,165,000	1,189,500	1,179,338	.0	(2,803)	.0	(2,803)	.0	1,176,536	.0	35,647	35,647	23,769	05/01/2025
897051-AC-2	TRONOX INC.		10/28/2022	Morgan Stanley	XXX	111,300	145,000	145,000	149,819	181	.0	.0	.0	.0	145,000	.0	(33,700)	(33,700)	7,457	03/15/2029
898339-AA-4	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA	C	07/22/2022	Various	XXX	1,144,700	1,330,000	1,321,914	1,322,926	.0	382	.0	382	.0	1,323,308	.0	(178,608)	(178,608)	61,429	01/15/2030
902104-AC-2	II-VI INC.		03/30/2022	JP Morgan	XXX	121,875	125,000	125,000	125,000	.0	.0	.0	.0	.0	125,000	.0	(3,125)	(3,125)	1,740	12/15/2029
902494-BJ-1	TYSON FOODS INC.		02/09/2022	GOLDMAN	XXX	375,555	355,000	364,677	361,059	.0	(154)	.0	(154)	.0	360,905	.0	14,650	14,650	6,311	03/01/2026
90261A-AB-8	UBS AG (STAMFORD BRANCH)		08/17/2022	Maturity @ 100.00	XXX	1,500,000	1,500,000	1,756,335	1,528,917	.0	(28,917)	.0	(28,917)	.0	1,500,000	.0	.0	.0	114,375	08/17/2022
90265E-AU-4	UDR INC.		02/09/2022	CitiGroup	XXX	91,920	105,000	104,557	104,592	.0	4	.0	4	.0	104,596	.0	(12,676)	(12,676)	809	03/15/2033
902766-AQ-5	UBSCM 2017-C3 ASB - CMBS		12/01/2022	Paydown	XXX	32,065	32,065	33,345	32,811	.0	(746)	.0	(746)	.0	32,065	.0	.0	.0	903	08/17/2050
90320B-AA-7	UPC BROADBAND FINCO BV US AIRWAYS PASS THROUGH	C	03/17/2022	Various	XXX	392,220	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	(7,780)	(7,780)	11,673	07/15/2031
90345W-AD-6	CERTIFICATES SER.		12/03/2022	Paydown	XXX	39,988	39,988	40,454	39,796	268	(76)	.0	192	.0	39,988	.0	.0	.0	1,373	12/03/2026
90353T-AC-4	UBER TECHNOLOGIES INC.		03/15/2022	Morgan Stanley	XXX	308,383	293,000	311,010												

ANNUAL STATEMENT FOR THE YEAR 2022 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 Dividends Received During Year	Stated Contractual Maturity Date
90357#-AX-4	U.S. BANK TRUST NATIONAL ASSOCIATION		03/31/2022	Direct	XXX	51,312	51,312	51,312	51,308	.0	.4	.0	.4	.0	51,312	.0	.0	.0	.0	04/01/2024
90357#-AY-2	U.S. BANK TRUST NATIONAL ASSOCIATION		03/31/2022	Direct	XXX	34,589	34,589	34,589	34,589	.0	.0	.0	.0	.0	34,589	.0	.0	.0	.0	04/01/2024
90357#-AZ-9	U.S. BANK TRUST NATIONAL ASSOCIATION		03/31/2022	Direct	XXX	6,292	6,292	6,293	6,291	.0	.0	.0	.0	.0	6,292	.0	.0	.0	.0	04/01/2024
90357#-BA-3	U.S. BANK TRUST NATIONAL ASSOCIATION		03/31/2022	Direct	XXX	1,808	1,808	1,808	1,808	.0	.0	.0	.0	.0	1,808	.0	.0	.0	.0	04/01/2024
90357#-BB-1	ASSOCIATION		03/31/2022	Direct	XXX	4,411	4,411	4,411	4,411	.0	.0	.0	.0	.0	4,411	.0	.0	.0	.0	04/01/2024
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC		07/08/2022	Redemption @ 100.00	XXX	30,713	30,713	30,713	30,713	.0	.0	.0	.0	.0	30,713	.0	.0	.0	.943	09/08/2039
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC		07/08/2022	Redemption @ 100.00	XXX	262,644	262,644	262,644	262,644	.0	.0	.0	.0	.0	262,644	.0	.0	.0	2,178	07/08/2036
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP.		03/17/2022	GOLDMAN	XXX	17,791	19,000	19,000	19,000	.0	.0	.0	.0	.0	19,000	.0	(1,209)	(1,209)	.474	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP.		03/16/2022	Jane Street	XXX	40,501	46,000	46,000	46,000	.0	.0	.0	.0	.0	46,000	.0	(5,499)	(5,499)	1,610	09/30/2029
90931E-AA-2	UAL A - ABS		08/25/2022	Paydown	XXX	27,684	29,750	29,293	29,293	.0	(1,609)	.0	(1,609)	.0	27,684	.0	.0	.0	.945	08/25/2033
910047-AK-5	UNITED AIRLINES HOLDINGS INC.		08/30/2022	Various	XXX	249,011	259,000	257,379	258,077	.0	.159	.0	.159	.0	258,236	.0	(9,225)	(9,225)	12,630	01/15/2025
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC.		03/04/2022	JP Morgan	XXX	195,250	200,000	205,000	203,000	1,241	(11)	.0	1,230	.0	204,230	.0	(8,980)	(8,980)	4,370	02/15/2031
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC.		03/16/2022	Various	XXX	591,410	602,000	614,000	608,777	3,374	(163)	.0	3,211	.0	611,988	.0	(20,578)	(20,578)	14,365	07/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC.		03/17/2022	GOLDMAN	XXX	46,743	50,000	50,316	50,245	.56	(5)	.0	.51	.0	50,296	.0	(3,554)	(3,554)	1,135	01/15/2032
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		03/17/2022	GOLDMAN	XXX	74,000	74,000	74,000	74,000	.0	.0	.0	.0	.0	74,000	.0	(2,324)	(2,324)	1,425	11/15/2025
91159H-JD-3	US BANCORP.		02/09/2022	FENNER & SMITH/BAS	XXX	252,266	255,000	255,000	.0	.0	.0	.0	.0	.0	255,000	.0	(2,734)	(2,734)	.265	01/27/2033
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		03/16/2022	Jane Street	XXX	57,279	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	(2,721)	(2,721)	1,112	06/15/2027
91327B-AB-6	UNITI GROUP LP		05/31/2022	Various	XXX	259,613	300,000	299,269	297,493	1,788	.50	.0	1,838	.0	299,331	.0	(39,718)	(39,718)	8,827	04/15/2028
914906-AT-9	UNIVISION COMMUNICATIONS INC.		06/24/2022	Call @ 104.75	XXX	61,803	59,000	58,425	58,589	.0	3,214	.0	3,214	.0	61,803	.0	.0	.0	3,628	05/01/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC.		03/17/2022	GOLDMAN	XXX	102,610	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	2,610	2,610	2,024	06/01/2027
914906-AV-4	UNIVISION COMMUNICATIONS INC.		03/14/2022	DBSI	XXX	141,000	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	(9,000)	(9,000)	2,531	05/01/2029
91679U-AA-0	UPST 201 A - ABS		04/20/2022	Paydown	XXX	156,966	156,966	156,966	156,970	.0	(4)	.0	(4)	.0	156,966	.0	.0	.0	653	04/22/2030
91740P-AF-5	USA COMPRESSION PARTNERS LP		03/16/2022	Jane Street	XXX	64,301	65,000	65,000	65,000	.0	.0	.0	.0	.0	65,000	.0	(699)	(699)	2,445	09/01/2027
91830C-AA-6	VNDO 2012-GAVE A - CMBS		08/17/2022	Paydown	XXX	1,800,000	1,800,000	1,792,547	1,796,070	.0	3,930	.0	3,930	.0	1,800,000	.0	.0	.0	35,947	11/15/2030
91830C-AJ-7	VNDO 2012-GAVE C - CMBS		08/17/2022	Paydown	XXX	750,000	750,000	735,938	745,073	.0	4,927	.0	4,927	.0	750,000	.0	.0	.0	16,895	11/15/2030
91831A-AC-5	BAUSCH HEALTH COMPANIES INC.		05/16/2022	Call @ 101.02	XXX	1,070,823	1,060,000	1,078,413	1,072,280	2,442	(3,899)	.0	(1,458)	.0	1,070,823	.0	.0	.0	38,053	04/15/2025
91835R-AA-8	VMC 2021-FL4 A - CMBS		12/16/2022	Paydown	XXX	806,086	806,086	806,086	806,086	.0	.0	.0	.0	.0	806,086	.0	.0	.0	5,475	06/18/2036
91845A-AA-3	VZ SECURED FINANCING BV		03/17/2022	GOLDMAN	XXX	189,345	202,000	200,041	200,041	.0	.25	.0	.25	.0	200,065	.0	(10,721)	(10,721)	1,711	01/15/2032
91911K-AN-2	BAUSCH HEALTH COMPANIES INC.		03/17/2022	GOLDMAN	XXX	224,123	225,000	226,721	225,335	.0	(80)	.0	(80)	.0	225,255	.0	(1,133)	(1,133)	4,813	11/01/2025
91911X-AV-6	BAUSCH HEALTH AMERICAS INC.		03/17/2022	GOLDMAN	XXX	31,732	31,000	33,102	31,947	.0	(35)	.0	(35)	.0	31,911	.0	(180)	(180)	1,354	04/01/2026
91911X-AW-4	BAUSCH HEALTH AMERICAS INC.		03/16/2022	Jane Street	XXX	62,625	63,000	65,048	64,077	.0	(29)	.0	(29)	.0	64,048	.0	(1,423)	(1,423)	3,392	01/31/2027
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		06/02/2022	BARCLAYS CAPITAL INC.	XXX	23,406	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	(1,594)	(1,594)	.862	08/15/2031
92329Y-AL-0	VENTR XVII ARR - CDO		10/17/2022	Paydown	XXX	147,806	147,806	147,806	147,806	.0	.0	.0	.0	.0	147,806	.0	.0	.0	1,173	04/15/2027
92330M-AL-3	VENTR XXI AR - CDO		10/17/2022	Paydown	XXX	571,640	571,640	571,640	571,640	.0	.0	.0	.0	.0	571,640	.0	.0	.0	4,050	07/15/2027
92330W-BJ-5	VENTR XXIV ARR - CDO		10/20/2022	Paydown	XXX	91,037	91,037	91,037	91,037	.0	.0	.0	.0	.0	91,037	.0	.0	.0	632	10/20/2028
92331L-BC-3	VENTR 27R AR - CDO		10/20/2022	Paydown	XXX	1,758	1,758	1,758	1,758	.0	.0	.0	.0	.0	1,758	.0	.0	.0	37	07/20/2030
92331M-AE-8	VENTR 26R AR - CDO		10/20/2022	Paydown	XXX	67,249	67,249	67,249	67,249	.0	.0	.0	.0	.0	67,249	.0	.0	.0	1,053	01/20/2029
92343V-GH-1	VERIZON COMMUNICATIONS INC.		02/09/2022	Credit Suisse First Boston	XXX	160,070	165,000	164,926	164,934	.0	.2	.0	.2	.0	164,936	.0	(4,866)	(4,866)	1,338	03/22/2028
92535U-AB-0	VERTIV GROUP CORP.		03/17/2022	GOLDMAN	XXX	56,710	64,000	64,000	64,000	.0	.0	.0	.0	.0	64,000	.0	(7,290)	(7,290)	1,093	11/15/2028
92538E-AC-1	VERUS 21R3 A3 - CMO/RMBS		12/25/2022	Paydown	XXX	524,541	524,541	524,540	524,540	.0	.0	.0	.0	.0	524,541	.0	.0	.0	2,621	04/25/2064
92539A-AB-0	VERUS 226 A2 - CMO/RMBS		12/01/2022	Paydown	XXX	63,276	63,276	61,752	61,752	.0	1,524	.0	1,524	.0	63,276	.0	.0	.0	1,028	06/27/2067
92552V-AL-4	VIASAT INC.		06/02/2022	GOLDMAN	XXX	139,418	145,000	152,613	149,350	499	(1,057)	.0	(558)	.0	148,792	.0	(9,374)	(9,374)	5,234	04/15/2027
925550-AF-2	VIAVI SOLUTIONS INC.		07/06/2022	WELLS FARGO SECURITIES LLC	XXX	202,019	235,000	235,000	234,988	.12	.0	.0	.12	.0	235,000	.0	(32,981)	(32,981)	6,733	10/01/2029
92564R-AA-3	VICI PROPERTIES LP		03/21/2022	JP Morgan	XXX	199,750	200,000	208,250	206,112	.0	(449)	.0	(449)	.0	205,663	.0	(5,913)	(5,913)	2,644	12/01/2026
92564R-AC-9	VICI PROPERTIES LP		03/03/2022	CS FIRST BOSTON CORP.	XXX	56,929	57,000	50,995	52,978	.0	.212	.0	.212	.0	53,191	.0	3,738	3,738	1,119	02/15/2025
92564R-AD-7	VICI PROPERTIES LP		01/07/2022	CS FIRST BOSTON CORP.	XXX	281,875	275,000	275,000	275,000	.0	.0	.0	.0	.0	275,000	.0	6,875	6,875	4,182	02/15/2027
92564R-AE-5	VICI PROPERTIES LP		02/02/2022	JP Morgan	XXX	147,538	145,000	145,000	145,000	.0	.0	.0	.0	.0	145,000	.0	2,538	2,538	2,808	08/15/2030
92676X-AC-1	VIKING CRUISES LTD.		03/16/2022	Jane Street	XXX	203,709	220,000	140,800	160,786	.0	2,891	.0	2,891	.0	163,678	.0	40,032	40,032	4,698	05/15/2025
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC.		03/30/2022	Various	XXX	421,852	425,000	424,438	424,556	.0	.22	.0	.22	.0	424,578	.0	(2,727)	(2,727)	8,487	05/15/2029
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		09/30/2022	Redemption @ 100.00	XXX	32,215	32,215	32,215	32,215	.0	.0	.0	.0	.0	32,215	.0	.0	.0	.800	06/30/2030
928377-AC-4	VISTA OUTDOOR INC.		05/16/2022	COMPANY IN	XXX	64,313	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	(10,688)	(10,688)	2,272	03/15/2029
92838@-AA-1	VISTA RIDGE LLC		12/31/2022	Paydown	XXX	48,929	95,139	95,139	95,139	.0										

ANNUAL STATEMENT FOR THE YEAR 2022 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
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		03/17/2022	GOLDMAN	XXX	59,910	64,000	64,000	64,000	.0	.0	.0	.0	.0	64,000	.0	(4,090)	(4,090)	1,089	05/01/2029
92858R-AB-6	VMEQ 02 UK FINANCING I PLC	C	03/17/2022	GOLDMAN	XXX	188,720	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	(11,280)	(11,280)	6,703	07/15/2031
92925C-BB-7	WAMU 2005-AR19 1A2 - CMO/RMBS		12/25/2022	Paydown	XXX	114,129	114,129	101,718	109,565	.0	4,564	.0	4,564	.0	114,129	.0	.0	.0	.665	12/25/2045
92925C-DA-7	WAMU 2006-AR3 A1A - CMO/RMBS		12/01/2022	Paydown	XXX	117,591	117,591	104,710	105,531	.0	12,060	.0	12,060	.0	117,591	.0	.0	.0	.803	02/25/2046
92943G-AD-3	W R GRACE HOLDINGS LLC		03/23/2022	JEFF	XXX	130,950	135,000	135,475	135,271	.88	(18)	.0	.70	.0	135,341	.0	(4,391)	(4,391)	1,828	06/15/2027
929566-AL-1	WABASH NATIONAL CORP		06/09/2022	Various	XXX	207,109	244,000	244,000	244,000	.0	.0	.0	.0	.0	244,000	.0	(36,891)	(36,891)	6,764	10/15/2028
94354K-AA-8	WAAY 2019-1 A - ABS		12/15/2022	Paydown	XXX	74,675	74,675	74,672	74,661	.0	14	.0	14	.0	74,675	.0	.0	.0	1,432	09/15/2044
94949L-AL-4	WELF 2016-2 A1R - CDO	C	10/20/2022	Paydown	XXX	185,934	185,934	185,934	185,934	.0	.0	.0	.0	.0	185,934	.0	.0	.0	1,858	10/20/2028
94974B-GA-2	WELLS FARGO & CO.		04/08/2022	Morgan Stanley	XXX	2,010,940	2,000,000	1,957,640	1,979,939	.0	2,076	.0	2,076	.0	1,982,015	.0	28,925	28,925	39,050	09/09/2024
95000D-BE-0	WFCM 2016-C34 ASB - CMBS		12/01/2022	Paydown	XXX	28,596	28,596	31,703	28,338	.0	258	.0	258	.0	28,596	.0	.0	.0	418	06/17/2049
95000H-BE-1	WFCM 2016-LC24 A3 - CMBS		10/01/2022	Paydown	XXX	97,181	97,181	89,232	93,655	.0	3,526	.0	3,526	.0	97,181	.0	.0	.0	1,271	10/18/2049
955278-A#-3	WEST PENN POWER COMPANY		04/15/2022	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	50,100	04/15/2022
958102-AM-7	WESTERN DIGITAL CORP		03/15/2022	Morgan Stanley	XXX	297,184	291,000	278,521	283,214	.0	362	.0	362	.0	283,576	.0	13,608	13,608	8,140	02/15/2026
958254-AB-0	WESTERN MIDSTREAM OPERATING LP		04/01/2022	Call @ 100.00	XXX	160,000	160,000	162,966	161,734	.0	(1,734)	.0	(1,734)	.0	160,000	.0	.0	.0	4,800	07/01/2022
958254-AD-6	WESTERN MIDSTREAM OPERATING LP		03/16/2022	Jane Street	XXX	34,855	35,000	38,850	37,000	.0	(11)	.0	(11)	.0	38,839	.0	(3,984)	(3,984)	885	04/01/2044
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP		03/17/2022	GOLDMAN	XXX	22,450	23,000	25,473	25,000	.0	(6)	.0	(6)	.0	25,466	.0	(3,016)	(3,016)	677	03/01/2048
958667-AB-3	WESTERN MIDSTREAM OPERATING LP		09/07/2022	Various	XXX	200,000	200,000	194,000	195,645	.0	538	.0	538	.0	196,183	.0	(2,183)	(2,183)	7,164	02/01/2025
96926J-AE-7	WILLIAM CARTER CO.		04/04/2022	Call @ 103.14	XXX	670,381	650,000	672,500	664,007	.0	6,375	.0	6,375	.0	670,381	.0	.0	.0	13,803	05/15/2025
969457-BU-3	WILLIAMS COMPANIES INC		10/17/2022	Call @ 100.00	XXX	650,000	650,000	639,776	647,329	.0	2,671	.0	2,671	.0	650,000	.0	.0	.0	30,063	01/15/2023
970648-AF-8	WILLIS NORTH AMERICA INC		02/09/2022	INC	XXX	470,274	455,000	456,876	455,695	.0	(32)	.0	(32)	.0	455,663	.0	14,611	14,611	3,913	05/15/2024
97655J-BU-5	WIN 161 2A5 - CMO/RMBS		12/01/2022	Paydown	XXX	8,617	8,617	8,617	8,617	.0	.0	.0	.0	.0	8,617	.0	.0	.0	147	12/20/2030
98310W-AM-0	TRAVEL + LEISURE CO		03/16/2022	Jane Street	XXX	25,319	24,000	26,100	25,294	.0	(70)	.0	(70)	.0	25,224	.0	95	95	735	10/01/2025
98310W-AN-8	TRAVEL + LEISURE CO		03/17/2022	GOLDMAN	XXX	83,188	80,000	78,149	78,782	.0	51	.0	51	.0	78,833	.0	4,355	4,355	2,267	04/01/2027
98310W-AP-3	TRAVEL + LEISURE CO		05/03/2022	Various	XXX	584,064	571,000	566,591	569,220	.0	179	.0	179	.0	569,399	.0	14,665	14,665	16,157	04/01/2024
983793-AH-3	XPO LOGISTICS INC		04/27/2022	Various	XXX	443,263	430,000	458,088	445,833	.0	(1,798)	.0	(1,798)	.0	444,036	.0	(773)	(773)	12,476	05/01/2025
98919V-AA-3	ZAYO GROUP HOLDINGS INC		11/15/2022	Various	XXX	332,360	403,000	400,568	396,955	3,820	334	.0	4,154	.0	401,109	.0	(68,749)	(68,749)	15,851	03/01/2027
98954N-AA-7	ZIGGO BV	C	01/21/2022	Call @ 102.75	XXX	347,295	338,000	325,180	329,497	.0	17,798	.0	17,798	.0	347,295	.0	.0	.0	9,605	01/15/2027
98954U-AB-9	ZIGGO BOND COMPANY BV	C	03/16/2022	Jane Street	XXX	150,086	151,000	136,655	141,352	.0	344	.0	344	.0	141,695	.0	8,391	8,391	6,116	01/15/2027
990M5C-T9-9	TBA CASH COLL MSC		12/21/2022	Adjustment	XXX	169,000	169,000	169,000	169,000	.0	.0	.0	.0	.0	169,000	.0	.0	.0	.0	.0
60646#-AM-1	ASSOCIATED BRITISH FOODS PLC	C	03/29/2022	Various	XXX	3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	113,100	03/29/2022
62613#-AL-8	DS SMITH PLC	C	08/06/2022	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	139,500	08/06/2022
W0153D-AA-0	ABU DHABI NATIONAL ENERGY COMPANY PJSC	D	04/08/2022	MERRILL LYNCH INTERNATIONAL NIKKO SECURITIES INTL INC	XXX	1,042,000	1,000,000	1,049,400	1,025,024	.0	(1,441)	.0	(1,441)	.0	1,023,583	.0	18,417	18,417	13,368	06/22/2026
W1995Y-AG-1	CBQ FINANCE LTD	D	01/10/2022	INC	XXX	2,460,150	2,343,000	2,389,860	2,357,566	.0	(306)	.0	(306)	.0	2,357,261	.0	102,889	102,889	15,620	05/24/2023
NABNBQ-WL-1	TINGYI (CAYMAN ISLANDS) HOLDING CORP	C	10/25/2022	ANZ SEC INC NY PERSHING DIV OF DLJ SEC LINDING	XXX	895,043	1,012,000	1,015,058	1,014,624	.0	(559)	.0	(559)	.0	1,014,065	.0	(119,021)	(119,021)	9,730	09/24/2025
P4948K-AD-7	GRUMA SAB DE CV	D	04/21/2022	FIDEICOMISO FIBRA UNO BANCO	XXX	1,545,000	1,500,000	1,552,768	1,523,909	.0	(2,644)	.0	(2,644)	.0	1,521,264	.0	23,736	23,736	29,250	12/01/2024
P9406G-AB-4	ACTINVER SA	D	06/09/2022	Jefferies	XXX	183,120	200,000	244,250	243,646	.0	(490)	.0	(490)	.0	243,155	.0	(60,035)	(60,035)	12,085	01/30/2044
03300*-AC-7	DULUXGROUP (FINANCE) PTY LTD	C	11/17/2022	ASSA ABLOY FINANCIAL SERVICES AB (PUBL)	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	21,150	09/18/2026
W0805#-AM-0	1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)	C	08/09/2022	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	50,847	08/09/2022
						275,821,695	282,034,203	279,862,688	277,514,537	375,631	808,271	1,274,341	(90,439)	0	280,282,517	0	(4,526,822)	(4,526,822)	7,042,820	XXX
Bonds - Hybrid Securities																				
22546D-AB-2	CREDIT SUISSE GROUP AG	C	03/17/2022	GOLDMAN	XXX	209,350	203,000	231,350	214,928	.0	(1,329)	.0	(1,329)	.0	213,599	.0	(4,249)	(4,249)	4,229	12/29/2049
23311P-AA-8	DCP MIDSTREAM LP		12/15/2022	Various	XXX	330,184	335,000	129,116	231,125	.0	73,838	.0	73,838	.0	304,963	.0	25,221	25,221	19,401	12/29/2049
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC		03/16/2022	Various	XXX	161,194	180,000	174,854	175,196	.0	83	.0	83	.0	175,279	.0	(14,085)	(14,085)	1,295	02/12/2067
44965T-AA-5	ILFC E-CAPITAL TRUST I		03/17/2022	GOLDMAN	XXX	200,623	250,000	114,375	122,642	.0	626	.0	626	.0	123,268	.0	77,354	77,354	606	12/21/2065
46625H-HA-1	JPMORGAN CHASE & CO		10/28/2022	Various	XXX	456,894	458,000	486,599	459,619	.0	(1,619)	.0	(1,619)	.0	458,000	.0	(1,106)	(1,106)	15,475	12/29/2049
534187-BN-8	LINCOLN NATIONAL CORP		03/16/2022	Jane Street	XXX	173,065	219,000	193,816	193,913	.0	64	.0	64	.0	193,977	.0	(20,912)	(20,912)	1,906	05/17/2066
						1,531,310	1,645,000	1,330,111	1,397,423	0	71,664	0	71,664	0	1,469,087	0	62,222	62,222	42,912	XXX
Bonds - Unaffiliated Bank Loans																				
07014Q-AN-1	VR GREAT OUTDOORS GR 3.750% 3/06/28		12/30/2022	UNKNOWN SOURCE	XXX	2,729	2,729	2,699	2,719	.0	3	.0	3	.0	2,722	.0	7	7	109	03/06/2028
25277B-AE-8	Diamond Sports Group 1st Priority T/L (S)		12/30/2022	Direct	XXX	726	726	726	726	.0	.0	.0	.0	.0	726	.0	.0	.0	29	05/19/2026
57906P-AG-4	VR MCAFEE LLC		03/01/2022	UNK	XXX	975,300	975,139	953,424	953,424	.0	1,277	.0	1,277	.0	954,701	.0	20,598	20,598	6,532	09/30/2024

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ANNUAL STATEMENT FOR THE YEAR 2022 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	
LX1596-95-1	CHANGE HEALTHCARE HOLDINGS		10/03/2022	Direct	XXX	341,450	341,450	323,795	341,386	.0	.64	.0	.64	.0	341,450	.0	.0	.0	.0	.0	03/01/2024
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LT		01/27/2022	Not Available	XXX	115,199	135,578	74,794	74,794	.0	2,242	.0	2,242	.0	77,036	.0	38,163	38,163	.0	.0	12/07/2023
LX1687-59-4	WEST CORP TERM LOAN		03/11/2022	UNK	XXX	31,693	31,522	27,897	27,897	.0	247	.0	247	.0	28,144	.0	3,549	3,549	.0	.0	10/10/2024
LX1727-02-8	WEST CORP 4.5 TERM LOAN		03/11/2022	UNK	XXX	4,050	4,031	3,941	3,817	.124	.6	.0	.130	.0	3,947	.0	103	103	.0	.0	10/10/2024
LX1740-18-7	Stars Group Holdings	D	08/09/2022	Various	XXX	585,597	590,767	584,502	579,789	4,714	1,237	.0	5,950	.0	585,739	.0	(142)	(142)	.0	.0	07/10/2025
LX1784-32-6	DUN & BRADSTREET CORP TERM LOAN		09/30/2022	UNK	XXX	474,934	491,288	463,925	463,925	.0	6,015	.0	6,015	.0	469,940	.0	4,994	4,994	.0	.0	02/06/2026
LX1821-54-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC. TERM		09/30/2022	Call @ 100.00	XXX	1,178	1,178	1,172	1,174	.4	.0	.0	.4	.0	1,178	.0	.0	.0	.0	.0	08/07/2026
LX1858-25-2	TIBCO SOFTWARE TERM LOAN		01/31/2022	UNKNOWN SOURCE	XXX	1,113,230	1,116,020	1,091,677	1,088,410	3,267	1,498	.0	4,765	.0	1,093,175	.0	20,050	20,050	.0	.0	06/30/2026
LX1901-70-6	GREENEDEN US HLDGS II LLC (Genesys)		04/29/2022	UNKNOWN SOURCE	XXX	198,205	198,500	196,515	196,515	.0	115	.0	115	.0	196,630	.0	1,575	1,575	.0	.0	12/01/2027
LX1904-22-1	ADEVINTA BANK LOAN		03/31/2022	UNKNOWN SOURCE	XXX	49,812	49,750	48,521	48,521	.0	51	.0	51	.0	48,572	.0	1,240	1,240	.0	.0	11/04/2027
LX1921-81-1	CONNECT FINCO TERM LOAN		02/14/2022	SHORT TERM INVT FUND ON-SHORE	XXX	371,784	374,333	370,383	370,304	.78	195	.0	273	.0	370,578	.0	1,207	1,207	.0	.0	12/12/2026
LX1924-68-2	PERATON CORP. TERM B LOAN (FIRST LIEV)		01/25/2022	JP morgan North America	XXX	914,974	913,461	908,853	908,794	.59	.0	.0	.59	.0	908,853	.0	6,121	6,121	.0	.0	02/01/2028
LX1927-59-4	VERSCEND HOLDING CORP FLTG RT TBL BOXER PARENT COMPANY INC. (AKA BMC SOFTW		02/11/2022	JP morgan North America	XXX	716,999	717,152	706,584	701,162	5,422	.0	.0	5,422	.0	706,584	.0	9,515	9,515	.0	.0	08/27/2025
LX1927-61-0	EG AMER LLC TERM LOAN		04/29/2022	UNKNOWN SOURCE	XXX	74,161	75,000	74,438	74,438	.0	.0	.0	.0	.0	74,438	.0	(276)	(276)	.0	.0	10/02/2025
LX1931-48-9	AMERICAN AIRLINES GROUP INC USD		12/30/2022	Direct	XXX	973	973	806	909	.0	25	.0	25	.0	934	.0	39	39	.0	.0	03/31/2026
LX1933-80-8	FIRST		03/22/2022	Unknown	XXX	504,862	496,500	504,300	504,300	.0	.0	.0	.0	.0	504,300	.0	562	562	.0	.0	03/10/2028
LX1941-07-4	CROWN SUBSEA COMMS HLDG INC TL		02/16/2022	GOLDMAN SACHS - BANK DEBT	XXX	239,782	239,610	237,213	237,213	.0	84	.0	84	.0	237,297	.0	2,485	2,485	.0	.0	04/27/2027
LX1942-13-0	FRONTIER COMM TERM LOAN		02/15/2022	JP Morgan	XXX	290,184	291,795	289,947	289,450	497	52	.0	549	.0	289,999	.0	185	185	.0	.0	10/08/2027
LX1942-89-0	UNITED AIRLINES INC TERM LOAN		01/28/2022	JP morgan North America	XXX	740,337	739,413	747,155	738,705	8,451	(128)	.0	8,323	.0	747,028	.0	(6,691)	(6,691)	.0	.0	04/21/2028
LX1959-84-5	SKILLSOFT US CORP TERM LOAN		11/01/2022	Various	XXX	33,579	33,579	33,076	33,076	.49	.0	.0	.49	.0	33,124	.0	455	455	.0	.0	07/14/2028
LX1963-95-3	ASURION LLC BANK LOAN		03/21/2022	Adjustment	XXX	248,945	255,000	252,152	252,152	.0	139	.0	139	.0	252,291	.0	(3,346)	(3,346)	.0	.0	01/22/2029
LX1966-45-1	INTRAWEST RESORTS (ALTERRA) TL SWF HOLDINGS I CORP. DTD 10/06/21		12/30/2022	UNKNOWN SOURCE	XXX	2,861	2,861	2,867	2,849	.14	(1)	.0	13	.0	2,862	.0	(2)	(2)	.0	.0	08/17/2028
LX1982-15-1	XPLORNET COMMS INC TERM LOAN		09/17/2022	Direct	XXX	3,225	3,225	3,202	3,192	.1	.0	.0	.1	.0	3,225	.0	.0	.0	.0	.0	09/17/2028
LX1983-84-5	LSF11 A5 HOLDCO LLC SECURED TBL DUE 09-3		12/30/2022	UNKNOWN SOURCE	XXX	104,668	107,622	107,084	107,104	.0	22	.0	22	.0	107,126	.0	(2,458)	(2,458)	.0	.0	10/02/2028
LX1986-28-5	1909999999 - Bonds - Unaffiliated Bank Loans		03/28/2022	Various	XXX	8,635,380	8,694,201	8,514,124	8,507,275	22,629	13,193	.0	35,822	.0	8,545,074	.0	90,307	90,307	.0	.0	09/30/2028
2509999997	2509999997 - Bonds - Subtotals - Bonds - Part 4					697,872,812	713,923,274	712,931,124	682,658,108	398,260	(84,419)	1,274,341	(96,499)	0	712,301,500	0	(14,494,688)	(14,494,688)	9,223,724	XXX	04/27/2027
2509999998	2509999998 - Bonds - Summary item from Part 5 for Bonds					849,406,579	900,218,626	863,261,228	0	0	33,519	0	33,519	0	863,294,747	0	(13,888,169)	(13,888,169)	1,268,341	XXX	10/08/2027
2509999999	2509999999 - Bonds - Subtotals - Bonds					1,547,279,391	1,614,141,900	1,576,192,352	682,658,108	398,260	(50,899)	1,274,341	(926,980)	0	1,575,596,247	0	(28,382,856)	(28,382,856)	10,492,065	XXX	03/10/2028
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
172967-11G-3	CTITGROUP INC		03/16/2022	Jane Street	0.000	123,973	0.00	124,511	128,750	(4,239)	.0	.0	(4,239)	.0	124,511	.0	(538)	(538)	.0	.0	03/16/2022
094523-10-3	VOLKSWAGEN NV PRF	B	06/28/2022	Various	0.000	843,705	0.00	883,420	1,064,655	(165,486)	.0	.0	(165,486)	.0	883,420	(37,387)	(2,327)	(39,714)	25,578	XXX	06/28/2022
4019999999	4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					967,678	XXX	1,007,931	1,193,405	(169,725)	0	0	(169,725)	(15,749)	1,007,931	(37,387)	(2,866)	(40,253)	28,703	XXX	06/28/2022
4509999997	4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4					967,678	XXX	1,007,931	1,193,405	(169,725)	0	0	(169,725)	(15,749)	1,007,931	(37,387)	(2,866)	(40,253)	28,703	XXX	06/28/2022
4509999999	4509999999 - Preferred Stocks - Subtotals - Preferred Stocks					967,678	XXX	1,007,931	1,193,405	(169,725)	0	0	(169,725)	(15,749)	1,007,931	(37,387)	(2,866)	(40,253)	28,703	XXX	06/28/2022
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
000900-10-3	ADT ORD		12/14/2022	JONES TRADING	0.000	10,838	XXX	7,566	.0	.0	.0	.0	.0	7,566	.0	.0	3,273	3,273	.0	.0	12/14/2022
00737L-10-3	ADTALEM GLOBAL EDUCATION ORD		10/14/2022	INSTITUTIONAL SERVICES LLC	0.000	32,777	XXX	26,448	.0	.0	.0	.0	.0	26,448	.0	.0	6,329	6,329	.0	.0	10/14/2022
055610-20-1	BOK FINANCIAL ORD		12/29/2022	Various	0.000	18,242	XXX	14,946	.0	.0	.0	.0	.0	14,946	.0	.0	3,296	3,296	.0	.0	12/29/2022
05577W-20-0	BRP SUB VOT ORD		01/13/2022	LOOP CAPITAL	0.000	99,837	XXX	97,281	106,588	11,597	.0	.0	11,597	(20,904)	97,281	(173)	2,729	2,556	.0	.0	01/13/2022
104674-10-6	BRADY NONVOTING CL A ORD		12/15/2022	RBC DOMINION SECS INC	0.000	54,909	XXX	57,289	.0	.0	.0	.0	.0	57,289	.0	.0	(2,380)	(2,380)	.0	.0	12/15/2022
124765-10-8	CAE ORD		08/19/2022	Various	0.000	531,924	XXX	699,558	618,243	80,461	.0	5,641	74,820	6,495	699,558	(16,274)	(151,361)	(167,634)	.0	.0	08/19/2022
124830-87-8	CBL ASSOCIATES PROPERTIES ORD		02/01/2022	MERRILL LYNCH PIERCE FENNER SMITH	0.000	0	XXX	192,060	199,742	(7,682)	.0	.0	(7,682)	.0	192,060	.0	(192,060)	(192,060)	.0	.0	02/01/2022
19239C-10-6	COGECO COMMUNICATIONS SUB VTE ORD		01/13/2022	Various	0.000	92,432	XXX	99,610	87,853	23,524	.0	.0	23,524	(11,767)	99,610	(1,541)	(5,637)	(7,178)	.0	.0	01/13/2022
29415F-10-4	ENVISTA HOLDINGS ORD		10/03/2022	RBC DOMINION SECS INC	0.000	33,151	XXX	35,503	.0	.0	.0	.0	.0	35,503	.0	.0	(2,352)	(2,352)	.0	.0	10/03/2022
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		12/14/2022	Various	0.000	22,351	XXX	21,491	.0	.0	.0	.0	.0	21,491	.0	.0	859	859	.0	.0	12/14/2022
577081-10-2	MATTEL ORD		09/12/2022	Various	0.000	76,660	XXX	76,776	.0	.0	.0	.0	.0	76,776	.0	.0	(116)	(116)	.0	.0	09/12/2022
591520-20-0	METHODE ELECTRONICS ORD		12/16/2022	Various	0.000	122,615	XXX	131,418	.0	.0	.0	.0	.0	131,418	.0	.0	(8,803)	(8,803)	.0	.0	12/16/2022
783513-20-3	RYANAIR HOLDINGS ORD	C	01/13/2022	Various	0.000	194,523	XXX	101,261	170,482	(69,221)	.0	.0	(69,221)	.0	101,261	.0	93,263	93,263	.0	.0	01/13/2022
833034-10-1	SNAP ON ORD		12/28/2022	Various	0.000	154,811	XXX	153,338	.0	.0	.0	.0	.0	153,338	.0	.0	1,473	1,473	.0	.0	12/28/2022
867224-10-7	SUNCOR ENERGY ORD		05/12/2022	Various	0.000	573,670	XXX	334,941	638,328	221,082	.0	.0	221,082	(524,469)	334,941	342,337	(103,608)	238,729	2,560	.0	05/12/2022
87262K-10-5	TMX GROUP ORD		01/13/2022	Various	0.000	157,541															

ANNUAL STATEMENT FOR THE YEAR 2022 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
D16212-14-0...	CONTINENTAL ORD.....	B.	01/26/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	420,280	XXX	424,746	373,458	(11,128)	0	0	(11,128)	62,416	424,746	(9,121)	4,655	(4,466)	0	XXX
D35415-10-4...	INFINEON TECHNOLOGIES N ORD.....	B.	01/13/2022	Credit Suisse International	0.000	174,033	XXX	61,720	178,011	(114,010)	0	0	(114,010)	(2,281)	61,720	1,605	110,708	112,313	0	XXX
D5357W-10-3...	MERCK ORD.....	B.	01/13/2022	Credit Suisse International	0.000	228,105	XXX	135,358	257,650	(120,294)	0	0	(120,294)	(1,997)	135,358	8,111	84,636	92,747	0	XXX
D5665H-10-4...	MTU AERO ENGINES HOLDING N ORD.....	B.	01/13/2022	Credit Suisse International	0.000	244,167	XXX	277,015	224,784	36,974	0	0	36,974	15,257	277,015	(14,574)	(18,275)	(32,849)	0	XXX
D6216S-14-3...	PROSIEBENSAT1 MEDIA N ORD.....	B.	03/08/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	455,974	XXX	523,769	523,769	(88,318)	0	0	(88,318)	19,425	523,769	(36,746)	(31,048)	(67,794)	0	XXX
D9581T-10-0...	VONOVIA ORD.....	B.	01/13/2022	Credit Suisse International	0.000	171,838	XXX	157,705	167,932	(14,293)	0	0	(14,293)	4,067	157,705	2,035	12,098	14,133	0	XXX
E6282J-12-5...	INDITEX ORD.....	B.	01/13/2022	Credit Suisse International	0.000	182,560	XXX	206,363	180,755	8,341	0	0	8,341	17,268	206,363	(9,750)	(14,054)	(23,803)	0	XXX
F01764-10-3...	AIR LIQUIDE ORD.....	B.	01/13/2022	Credit Suisse International	0.000	235,120	XXX	147,247	218,236	(67,157)	0	0	(67,157)	(3,833)	147,247	15,667	72,207	87,874	0	XXX
F49730-10-1...	CAPGENINI ORD.....	B.	12/20/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	572,630	XXX	514,134	706,250	(249,024)	0	0	(249,024)	56,908	514,134	(42,168)	100,665	58,496	3,818	XXX
F5548N-10-1...	SANOFI ORD.....	B.	10/26/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	1,861,718	XXX	1,885,702	2,172,412	(297,827)	0	0	(297,827)	11,117	1,885,702	(165,362)	141,379	(23,984)	46,767	XXX
F72027-10-9...	PERNOD RICARD ORD.....	B.	01/13/2022	CREDIT SUISSE INTERNATIONAL	0.000	194,799	XXX	155,925	200,731	(58,259)	0	0	(58,259)	13,453	155,925	(4,838)	43,711	38,873	0	XXX
F7629A-10-7...	ENGIE ORD.....	B.	01/13/2022	CREDIT SUISSE INTERNATIONAL	0.000	344,900	XXX	328,988	378,726	8,691	0	0	8,691	(58,429)	328,988	7,222	8,690	15,912	0	XXX
FHLBST-CK-0...	FHLBNY Activity-based Stocks.....	B.	12/01/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	3,114,200	XXX	3,114,200	2,747,100	0	0	0	0	0	3,114,200	0	0	0	1,133	XXX
G03764-13-4...	ANGLO AMERICAN ORD.....	B.	01/13/2022	Credit Suisse International	0.000	210,117	XXX	181,539	186,292	(1,863)	0	0	(1,863)	(2,890)	181,539	7,373	21,205	28,578	0	XXX
G0403H-10-8...	AON CL A ORD.....	C.	01/13/2022	CREDIT SUISSE INTERNATIONAL	0.000	298,143	XXX	164,306	314,085	(149,779)	0	0	(149,779)	0	164,306	0	133,837	133,837	0	XXX
G08036-12-4...	BARCLAYS ORD.....	B.	01/13/2022	CREDIT SUISSE INTERNATIONAL	0.000	228,023	XXX	187,592	189,267	(11,572)	0	0	(11,572)	9,898	187,592	(1,792)	42,223	40,430	0	XXX
G23296-20-8...	COMPASS GROUP ORD.....	B.	01/13/2022	Credit Suisse International	0.000	171,965	XXX	147,950	165,673	(14,845)	0	0	(14,845)	(2,878)	147,950	5,176	18,839	24,015	0	XXX
G31989-10-9...	ESR ORD.....	B.	01/14/2022	LAZARD	0.000	177,312	XXX	112,636	150,022	(62,673)	0	0	(62,673)	25,286	112,636	613	64,064	64,677	0	XXX
G3421J-10-6...	FERGUSON ORD.....	B.	01/13/2022	Credit Suisse International	0.000	189,553	XXX	83,039	199,730	(106,519)	0	0	(106,519)	(10,173)	83,039	3,209	103,305	106,514	0	XXX
G52314-10-4...	PETERSHILL PARTNERS ORD.....	B.	12/23/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	249,922	XXX	349,225	375,135	102,548	0	127,873	(25,325)	(586)	349,225	(49,328)	(49,974)	(99,303)	3,710	XXX
G5784H-10-6...	MANCHESTER UNITED CL A ORD.....	C.	12/28/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	18,128	XXX	11,648	0	0	0	0	0	11,648	0	6,480	6,480	75	0	XXX
G5960L-10-3...	MEDTRONIC ORD.....	C.	06/24/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	1,540,232	XXX	1,585,662	1,653,959	(68,297)	0	0	(68,297)	0	1,585,662	0	(45,430)	(45,430)	23,569	XXX
G6700G-10-7...	NVENT ELECTRIC ORD.....	C.	12/28/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	49,022	XXX	44,765	0	0	0	0	0	44,765	0	4,257	4,257	411	0	XXX
G72899-10-0...	PRUDENTIAL ORD.....	B.	01/13/2022	CREDIT SUISSE INTERNATIONAL	0.000	148,038	XXX	130,501	165,764	27,692	0	0	27,692	(62,955)	130,501	39,017	(21,480)	17,537	0	XXX
G7493L-10-5...	RELX ORD.....	B.	05/31/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	773,922	XXX	540,603	788,123	(290,878)	0	0	(290,878)	43,358	540,603	11,648	221,671	233,319	5,630	XXX
G82343-16-4...	SMITH AND NEPHEW ORD.....	B.	08/18/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	596,751	XXX	724,546	769,330	(29,830)	0	0	(29,830)	(14,954)	724,546	(45,655)	(82,139)	(127,794)	8,176	XXX
G88473-14-8...	3I GROUP PLC.....	B.	01/13/2022	CREDIT SUISSE INTERNATIONAL	0.000	180,667	XXX	132,975	172,440	(47,679)	0	0	(47,679)	8,214	132,975	7,560	40,131	47,692	0	XXX
G8T67X-10-2...	TESCO ORD.....	B.	06/13/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	1,479,916	XXX	1,233,751	1,581,524	(248,999)	0	0	(248,999)	(8,775)	1,233,751	56,553	189,612	246,165	13,832	XXX
G92087-16-5...	UNILEVER ORD.....	B.	01/13/2022	CREDIT SUISSE INTERNATIONAL	0.000	194,496	XXX	215,887	199,466	46,858	0	0	46,858	(30,436)	215,887	29,163	(50,554)	(21,391)	0	XXX
H0010V-10-1...	ABB LTD N ORD.....	B.	11/21/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	476,762	XXX	251,578	490,748	(256,828)	0	0	(256,828)	17,659	251,578	11,072	214,112	225,183	3,500	XXX
H56200-15-0...	NOVARTIS N ORD.....	B.	04/06/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	1,281,912	XXX	1,234,019	1,278,453	13,440	0	0	13,440	(57,874)	1,234,019	36,322	11,571	47,894	25,970	XXX
J03234-15-0...	ASICS ORD.....	B.	11/29/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	330,078	XXX	378,947	19,439	0	0	0	19,439	16,224	378,947	(62,683)	13,814	(48,869)	1,823	XXX
J10038-11-5...	DAIKIN INDS ORD.....	B.	01/14/2022	Credit Suisse First Boston	0.000	157,176	XXX	131,751	156,892	(31,927)	0	0	(31,927)	6,786	131,751	(4,003)	29,428	25,425	0	XXX
J11508-12-4...	DAIWA HOUSE ORD.....	B.	04/20/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	892,942	XXX	1,042,315	1,019,791	(30,273)	0	0	(30,273)	52,797	1,042,315	(120,946)	(28,428)	(149,373)	12,979	XXX
J1229F-10-9...	DIGITAL GARAGE ORD.....	B.	01/14/2022	LAZARD	0.000	112,207	XXX	122,180	119,022	(1,491)	0	0	(1,491)	4,648	122,180	(3,664)	(6,308)	(9,972)	0	XXX
J12327-10-2...	DISCO ORD.....	B.	01/14/2022	LAZARD	0.000	121,830	XXX	115,854	119,104	(7,208)	0	0	(7,208)	3,958	115,854	0	5,976	5,976	0	XXX
J12432-22-5...	DOWA HOLDINGS ORD.....	B.	05/25/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	483,272	XXX	555,621	537,432	(11,820)	0	0	(11,820)	30,008	555,621	(72,361)	12	(72,349)	8,918	XXX
J15708-15-9...	FUJITSU ORD.....	B.	02/01/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	850,627	XXX	847,251	1,075,808	(307,673)	0	0	(307,673)	79,116	847,251	(76,295)	79,672	3,376	0	XXX
J20454-11-2...	HITACHI ORD.....	B.	06/24/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	410,757	XXX	262,846	409,929	(175,815)	0	0	(175,815)	28,732	262,846	(34,258)	182,169	147,912	1,908	XXX
J39584-10-7...	MAKITA ORD.....	B.	07/21/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	756,203	XXX	925,907	1,115,218	(100,455)	0	0	(100,455)	(88,856)	925,907	(20,166)	(149,539)	(169,705)	8,342	XXX
J41208-10-9...	MATSUKIYOCOCOKAR ORD.....	B.	01/14/2022	LAZARD	0.000	162,651	XXX	214,182	179,794	32,617	0	0	32,617	1,771	214,182	(9,720)	(41,811)	(51,531)	0	XXX
J4914X-10-4...	NEXON ORD.....	B.	12/15/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	785,057	XXX	570,570	699,617	(159,283)	0	0	(159,283)	30,236	570,570	(98,121)	312,608	214,487	1,977	XXX
J6571N-10-5...	RYOHIN KEIKAKU ORD.....	B.	01/03/2022	UNKNOWN SOURCE	0.000	5,335	XXX	129,868	98,032	27,651	0	0	27,651	4,185	129,868	(4,383)	(120,151)	(124,533)	0	XXX
J72262-10-8...	SHIMANO ORD.....	B.	10/19/2022	Various CREDIT SUISSE INTERNATIONAL	0.000	307,303	XXX	355,204	412,802	(86,428)	0	0	(86,428)	28,829	355,204	(58,448)	10,547	(47,900)	533	XXX
J78529-13-8...	SUZUKI MOTOR ORD.....	B.	01/14/2022	LAZARD	0.000	153,128	XXX	143,298	165,098	52,332	0	0	52,332	(74,132)	143,298	37,763	(27,932)	9,830	0	XXX
J95732-10-3...	YAMAHA ORD.....	B.	01/14/2022	LAZARD	0.000	140,998	XXX	151,768	148,450	2,535	0	0	2,535	783	151,768	(264)	(10,506)	(10,770)	0	XXX
K36628-13-7...	CARLSBERG ORD.....	B.	01/13/2022	Credit Suisse International	0.000	201,526	XXX	137,184	181,183	(64,520)	0	0	(64,520)	20,521	137,184	(271)	64,613	64,342	0	XXX

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ANNUAL STATEMENT FOR THE YEAR 2022 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	
K9773J-12-8...	VESTAS WIND SYSTEMS ORD.....	B..03/25/2022..	Various.....	0.000	527,909	.XXX	386,950	424,816	1,410,440	.0	.0	1,410,440	(1,448,305)	386,950	1,544,821	(1,403,862)	140,959	.0	.XXX	
M16043-10-7...	BANK LEUMI LE IS ORD.....	B..03/01/2022..	Various.....	0.000	458,146	.XXX	261,631	448,642	(121,170)	.0	.0	(121,170)	(65,841)	261,631	57,549	138,966	196,515	.0	.XXX	
N01803-10-0...	AKZO NOBEL ORD.....	B..01/13/2022..	Credit Suisse International.....	0.000	199,917	.XXX	196,691	191,142	(14,124)	.0	.0	(14,124)	19,673	196,691	(11,029)	14,255	3,226	.0	.XXX	
N44664-10-5...	JDE PEET 'S ORD.....	B..01/21/2022..	Various.....	0.000	351,075	.XXX	362,105	364,732	135,457	.0	.0	135,457	(138,085)	362,105	136,248	(147,278)	(11,030)	.0	.XXX	
N5017D-12-2...	DSM KON ORD.....	B..01/31/2022..	Various.....	0.000	466,771	.XXX	262,336	488,980	(273,301)	.0	.0	(273,301)	46,657	262,336	849	203,586	204,435	.0	.XXX	
N90313-10-2...	UMG ORD.....	B..01/13/2022..	Credit Suisse International.....	0.000	142,237	.XXX	117,226	175,532	(35,250)	.0	.0	(35,250)	(23,056)	117,226	(3,966)	28,977	25,011	.0	.XXX	
N9643A-19-7...	WOLTERS KLUWER ORD.....	B..01/13/2022..	Credit Suisse International.....	0.000	184,000	.XXX	105,397	178,743	(95,703)	.0	.0	(95,703)	22,357	105,397	(448)	79,051	78,603	.0	.XXX	
R21882-10-6...	TELENOR ORD.....	B..10/27/2022..	Various.....	0.000	574,808	.XXX	648,456	833,646	195,195	.0	231,090	(35,894)	(149,296)	648,456	33,465	(107,114)	(73,648)	26,395	.XXX	
R2R90P-10-3...	EQUINOR ORD.....	B..09/07/2022..	Various.....	0.000	599,416	.XXX	264,591	479,960	(146,071)	.0	.0	(146,071)	(69,299)	264,591	43,726	291,099	334,826	7,262	.XXX	
T3679P-11-5...	ENEL ORD.....	B..01/13/2022..	CREDIT SUISSE INTERNATIONAL.....	0.000	220,779	.XXX	236,649	217,699	20,911	.0	.0	20,911	(1,961)	236,649	8,299	(24,168)	(15,869)	.0	.XXX	
W74857-16-5...	SANDVIK ORD.....	B..08/26/2022..	CREDIT SUISSE INTERNATIONAL.....	0.000	1,087,949	.XXX	1,012,627	1,318,458	(335,480)	.0	.0	(335,480)	29,650	1,012,627	4,693	70,629	75,322	13,330	.XXX	
X3078L-10-8...	GALP ENERGIA-NOM ORD.....	B..01/13/2022..	CREDIT SUISSE International.....	0.000	150,130	.XXX	151,386	132,332	26,660	.0	.0	26,660	(7,606)	151,386	6,311	(7,567)	(1,256)	.0	.XXX	
X58VYL-10-5...	NORDEA BANK ORD.....	B..01/13/2022..	INTERNATIONAL.....	0.000	189,316	.XXX	133,933	217,176	(28,844)	.0	.0	(28,844)	(54,399)	133,933	16,668	38,715	55,383	.0	.XXX	
X75653-10-9...	SAMPO ORD.....	B..12/07/2022..	Various.....	0.000	535,246	.XXX	447,264	523,247	(58,051)	.0	.0	(58,051)	(17,932)	447,264	(10,052)	98,035	87,982	24,673	.XXX	
Y0606D-10-2...	BANDA! NAMCO HLD ORD.....	B..01/14/2022..	Credit Suisse First Boston.....	0.000	129,466	.XXX	142,902	141,042	(4,386)	.0	.0	(4,386)	6,246	142,902	(5,560)	(7,876)	(13,436)	.0	.XXX	
Y20246-10-7...	DBS GROUP HOLDINGS ORD.....	B..01/14/2022..	Credit Suisse First Boston.....	0.000	185,135	.XXX	124,404	167,994	(43,100)	.0	.0	(43,100)	(490)	124,404	2,139	58,593	60,732	.0	.XXX	
5019999999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				30,978,585	.XXX	29,121,979	32,707,500	(1,934,736)	0	364,603	(2,299,339)	(2,234,471)	29,121,979	1,420,878	435,728	1,856,605	250,974	.XXX	
5019999999	- Mutual Funds - Designations Not Assigned by the SV0																			
02368A-20-8...	AM BEACON LCV R5.....	B..12/28/2022..	Unknown.....	0.000	174,681	.XXX	170,160	180,519	(10,360)	.0	.0	(10,360)	.0	170,160	.0	4,522	4,522	.6	.XXX	
24610B-81-8...	DELAWARE SNCP VAL R6.....	B..11/14/2022..	Adjustment.....	0.000	50,710	.XXX	46,228	54,717	(8,490)	.0	.0	(8,490)	.0	46,228	.0	4,482	4,482	.0	.XXX	
315794-71-9...	FIDELITY FREEDOM 2055 K.....	B..01/19/2022..	Unknown.....	0.000	19	.XXX	20	20	1	.0	.0	1	.0	20	.0	(1)	(1)	.0	.XXX	
315794-72-7...	FIDELITY FREEDOM 2050 K.....	B..12/28/2022..	Unknown.....	0.000	49	.XXX	57	66	(9)	.0	.0	(9)	.0	57	.0	(7)	(7)	.4	.XXX	
315794-73-5...	FIDELITY FREEDOM 2045 K.....	B..12/19/2022..	Unknown.....	0.000	10,269	.XXX	11,029	12,833	(1,804)	.0	.0	(1,804)	.0	11,029	.0	(759)	(759)	594	.XXX	
315794-74-3...	FIDELITY FREEDOM 2040 K.....	B..04/01/2022..	Adjustment.....	0.000	5,395	.XXX	4,889	5,644	(755)	.0	.0	(755)	.0	4,889	.0	506	506	.0	.XXX	
315794-75-0...	FIDELITY FREEDOM 2035 K.....	B..12/28/2022..	Unknown.....	0.000	984,006	.XXX	1,065,395	1,228,782	(163,387)	.0	.0	(163,387)	.0	1,065,395	.0	(81,389)	(81,389)	54,357	.XXX	
315794-76-8...	FIDELITY FREEDOM 2030 K.....	B..10/03/2022..	Unknown.....	0.000	757,464	.XXX	824,928	905,485	(80,558)	.0	.0	(80,558)	.0	824,928	.0	(67,464)	(67,464)	30,508	.XXX	
315794-77-6...	FIDELITY FREEDOM 2025 K.....	B..11/08/2022..	Unknown.....	0.000	5,670,691	.XXX	5,970,791	6,665,353	(694,562)	.0	.0	(694,562)	.0	5,970,791	.0	(300,100)	(300,100)	242,263	.XXX	
315794-78-4...	FIDELITY FREEDOM 2020 K.....	B..11/01/2022..	Adjustment.....	0.000	1,288,930	.XXX	1,546,021	1,529,464	16,557	.0	.0	16,557	.0	1,546,021	.0	(257,091)	(257,091)	50,573	.XXX	
315794-79-2...	FIDELITY FREEDOM 2015 K.....	B..10/04/2022..	Unknown.....	0.000	129,004	.XXX	161,844	152,160	9,684	.0	.0	9,684	.0	161,844	.0	(32,840)	(32,840)	5,260	.XXX	
315794-81-8...	FIDELITY FREEDOM 2010 K.....	B..08/01/2022..	Adjustment.....	0.000	6,930	.XXX	8,174	7,883	291	.0	.0	291	.0	8,174	.0	(1,244)	(1,244)	259	.XXX	
315794-82-6...	FIDELITY FREEDOM 2005 K.....	B..07/01/2022..	Unknown.....	0.000	97,319	.XXX	114,778	111,329	3,449	.0	.0	3,449	.0	114,778	.0	(17,459)	(17,459)	2,830	.XXX	
315794-83-4...	FIDELITY FREEDOM INC K.....	B..02/24/2022..	Unknown.....	0.000	65,068	.XXX	67,365	67,460	(96)	.0	.0	(96)	.0	67,365	.0	(2,296)	(2,296)	11	.XXX	
315796-63-1...	FIDELITY FREEDOM 2065 K.....	B..03/25/2022..	Unknown.....	0.000	14,623	.XXX	15,598	15,288	62	.0	.0	62	.0	15,598	.0	(975)	(975)	.0	.XXX	
315910-26-5...	FIDELITY INTL DISCVRY K.....	B..12/01/2022..	Adjustment.....	0.000	500,343	.XXX	572,395	620,048	(47,653)	.0	.0	(47,653)	.0	572,395	.0	(72,051)	(72,051)	.0	.XXX	
315910-50-5...	FIDELITY WORLDWIDE.....	B..12/28/2022..	Unknown.....	0.000	654,687	.XXX	653,967	758,740	(104,773)	.0	.0	(104,773)	.0	653,967	.0	720	720	2	.XXX	
315911-69-3...	FIDELITY TOTAL MARKET IX.....	B..12/28/2022..	Unknown.....	0.000	579,251	.XXX	486,244	621,136	(134,892)	.0	.0	(134,892)	.0	486,244	.0	93,007	93,007	231	.XXX	
315911-72-7...	FIDELITY INTERNATIONAL IX.....	B..12/28/2022..	Unknown.....	0.000	151,325	.XXX	157,696	176,222	(18,525)	.0	.0	(18,525)	.0	157,696	.0	(6,372)	(6,372)	15	.XXX	
315911-74-3...	FIDELITY EXTENDED MKT IX.....	B..12/28/2022..	Unknown.....	0.000	394,482	.XXX	364,257	492,156	(127,899)	.0	.0	(127,899)	.0	364,257	.0	30,225	30,225	1,521	.XXX	
315911-75-0...	FIDELITY 500 INDEX FUND.....	B..12/28/2022..	Unknown.....	0.000	984,759	.XXX	844,558	1,122,448	(277,889)	.0	.0	(277,889)	.0	844,558	.0	140,200	140,200	4,809	.XXX	
316071-70-3...	FIDELITY CONTRAFUND K.....	B..12/28/2022..	Unknown.....	0.000	1,906,610	.XXX	1,620,279	2,249,800	(629,521)	.0	.0	(629,521)	.0	1,620,279	.0	286,332	286,332	16,213	.XXX	
316128-65-1...	FIDELITY EQUITY - INC K.....	B..12/28/2022..	Unknown.....	0.000	290,543	.XXX	235,880	292,814	(56,934)	.0	.0	(56,934)	.0	235,880	.0	54,662	54,662	863	.XXX	
316138-20-5...	FIDELITY REAL ESTATE.....	B..12/01/2022..	Unknown.....	0.000	212,063	.XXX	193,602	252,948	(59,346)	.0	.0	(59,346)	.0	193,602	.0	18,460	18,460	2,698	.XXX	
316146-35-6...	FIDELITY US BOND INDEX.....	B..12/28/2022..	Adjustment.....	0.000	312,891	.XXX	335,728	335,728	.0	.0	.0	.0	.0	335,728	.0	(22,837)	(22,837)	1,604	.XXX	
316146-40-6...	FIDELITY HIGH INCOME.....	B..12/01/2022..	Adjustment.....	0.000	202,248	.XXX	213,663	220,317	(6,654)	.0	.0	(6,654)	.0	213,663	.0	(11,415)	(11,415)	3,477	.XXX	
316345-60-2...	FIDELITY BALANCED K.....	B..12/01/2022..	Unknown.....	0.000	621,764	.XXX	539,376	701,003	(161,627)	.0	.0	(161,627)	.0	539,376	.0	82,388	82,388	10,974	.XXX	
31635T-10-4...	FIDELITY INFL PROT BD IX.....	B..12/28/2022..	Unknown.....	0.000	378,598	.XXX	379,499	402,556	(23,057)	.0	.0	(23,057)	.0	379,499	.0	(900)	(900)	.6	.XXX	
416529-80-8...	HARTFD SM CAP GRO Y.....	B..12/01/2022..	Unknown.....	0.000	260,776	.XXX	319,154	345,942	(26,787)	.0	.0	(26,787)	.0	319,154	.0	(58,378)	(58,378)	.0	.XXX	
55273W-47-5...	MFS MID CAP VALUE R6.....	B..12/28/2022..	Unknown.....	0.000	124,137	.XXX	92,325	131,502	(39,178)	.0	.0	(39,178)	.0	92,325	.0	31,812	31,812	.0	.XXX	
57630A-59-2...	MAMMUTUAL S MCG I.....	B..12/01/2022..	Adjustment.....	0.000	774,106	.XXX	835,742	881,193	(45,451)	.0	.0	(45,451)	.0	835,742	.0	(61,636)	(61,636)	.0	.XXX	
63872R-57-4...	NATIXIS CORE + N.....	B..12/28/2022..	Adjustment.....	0.000	733,125	.XXX	768,521	811,399	(42,878)	.0	67,133	(35,396)	.0	768,521	.0	(35,396)	(35,396)	9,841	.XXX	
64123A-20-0...	NEUBERGER GENESIS INST.....	B..12/28/2022..	Adjustment.....	0.000	203,201	.XXX	184,743	234,740	(49,997)	.0	.0	(49,997)	.0	184,743	.0	18,458	18,458	39	.XXX	
5329999999	- Common Stocks - Mutual Funds - Designations Not Assigned by the SV0				18,540,066	.XXX	18,804,903	21,587,694	(2,											

ANNUAL STATEMENT FOR THE YEAR 2022 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
Bonds - U.S. Governments																				
21H030-61-7	G2JUMB-3N-JAN-2022 - MBS		01/05/2022	Various	01/05/2022	Various	20,000,000	20,640,234	20,641,406	20,640,234	0	0	0	0	0	0	1,172	1,172	0	0
21H030-62-5	G2JUMB-3N-FEB-2022 - MBS		02/03/2022	Various	02/11/2022	Various	21,500,000	22,038,066	21,921,914	22,038,066	0	0	0	0	0	0	(116,152)	(116,152)	2,625	2,625
21H030-63-3	G2JUMB-3N-MAR-2022 - MBS		03/01/2022	Various	03/01/2022	Various	20,000,000	20,377,344	20,400,781	20,377,344	0	0	0	0	0	0	0	0	0	0
21H030-64-1	G2JUMB-3N-APR-2020 - RMBS		01/28/2022	Goldman Sachs & Co.	03/08/2022	BANC OF AMERICA/FIXED INCOME	10,000,000	10,181,250	10,078,516	10,181,250	0	0	0	0	0	0	(102,734)	(102,734)	0	0
21H030-64-1	G2JUMB-3N-APR-2022 - MBS		04/11/2022	Bank of America Securities	04/11/2022	Goldman Sachs & Co.	10,000,000	9,687,500	9,687,500	9,687,500	0	0	0	0	0	0	0	0	0	0
21H030-65-8	G2JUMB-3N-MAY-2019 - RMBS		05/04/2022	Various	05/04/2022	Various	20,000,000	19,525,000	19,061,719	19,525,000	0	0	0	0	0	0	(463,281)	(463,281)	0	0
21H030-65-8	G2JUMB-3N-MAY-2022 - MBS		04/28/2022	BARCLAYS CAPITAL INC.	04/28/2022	BARCLAYS CAPITAL INC.	500,000	479,375	479,375	479,375	0	0	0	0	0	0	0	0	750	750
21H030-66-6	G2JUMB-3N-JUN-2019 - RMBS		06/06/2022	Various	06/06/2022	Various	20,000,000	19,099,766	19,085,313	19,099,766	0	0	0	0	0	0	(14,453)	(14,453)	35,000	35,000
21H030-67-4	G2JUMB-3N-JUL-2019 - RMBS		05/13/2022	CitiGroup	07/19/2022	Various	10,000,000	9,538,281	9,490,762	9,538,281	0	0	0	0	0	0	(47,520)	(47,520)	0	0
21H030-67-4	G2JUMB-3N-JUL-2022 - MBS		07/19/2022	Various	07/19/2022	Various	1,500,000	1,426,458	1,413,633	1,426,458	0	0	0	0	0	0	(12,826)	(12,826)	2,500	1,667
21H030-68-2	G2JUMB-3N-AUG-2022 - MBS		07/19/2022	Various	08/02/2022	Various	10,500,000	9,956,568	9,962,740	9,956,568	0	0	0	0	0	0	6,172	6,172	0	0
21H030-69-0	G2JUMB-3N-SEP-2019 - RMBS		09/02/2022	Various	09/02/2022	Various	20,000,000	18,838,281	18,706,641	18,838,281	0	0	0	0	0	0	(131,641)	(131,641)	0	0
21H030-69-0	G2JUMB-3N-SEP-2022 - MBS		09/02/2022	Various	09/02/2022	Citigroup (SSB)	10,500,000	9,853,177	9,853,333	9,853,177	0	0	0	0	0	0	156	156	0	0
21H030-6A-7	G2JUMB-3N-OCT-2022 - MBS		09/01/2022	BNP Paribas	10/04/2022	BNP Paribas	10,000,000	9,328,125	8,937,695	9,328,125	0	0	0	0	0	0	(390,430)	(390,430)	0	0
21H030-6B-5	G2JUMB-3N-NOV-2019 - RMBS		11/07/2022	Various	11/07/2022	Various	20,000,000	17,519,792	17,300,781	17,519,792	0	0	0	0	0	0	(219,010)	(219,010)	0	33,333
21H030-6C-3	G2JUMB-3N-DEC-2019 - RMBS		12/16/2022	Various	12/16/2022	Various	20,000,000	17,838,281	18,308,984	17,838,281	0	0	0	0	0	0	470,703	470,703	0	0
21H032-6A-3	G2JUMB-3.5N-OCT-2022 - MBS		09/30/2022	Citigroup (SSB)	10/18/2022	Citigroup (SSB)	1,000,000	911,836	911,836	911,836	0	0	0	0	0	0	0	0	1,847	1,847
21H040-6A-6	G2JUMB-4N-OCT-2022 - MBS		09/09/2022	NOMURA SECURITIES/FIXED INCOME	10/18/2022	NOMURA SECURITIES/FIXED INCOME	500,000	489,609	460,313	489,609	0	0	0	0	0	0	(29,297)	(29,297)	1,056	1,056
21H040-6B-4	G2JUMB-4N-NOV-2022 - MBS		10/18/2022	INCOME	10/18/2022	Adjustment	500,000	460,000	461,111	460,000	0	0	0	0	0	0	1,111	1,111	0	1,111
36179W-5C-8	G2 MA8043 - RMBS		04/28/2022	BARCLAYS CAPITAL INC.	08/17/2022	Various	500,000	479,375	481,279	480,075	0	700	0	700	0	0	1,204	1,204	4,437	750
36179W-7K-8	G2 MA8098 - RMBS		06/17/2022	MORGAN STANLEY & COMPANY	06/17/2022	DAIWA CAPITAL MARKETS	499,950	464,426	464,639	464,426	0	0	0	0	0	0	20,213	20,213	875	875
36179X-FE-1	G2 MA8265 - RMBS		08/17/2022	MORGAN STANLEY & COMPANY	08/17/2022	Adjustment	1,000,000	961,250	960,938	961,250	0	0	0	0	0	0	(313)	(313)	1,667	1,667
36179X-FH-4	G2 MA8268 - RMBS		10/18/2022	BNP PARIBAS	10/18/2022	Citigroup (SSB)	1,000,000	978,671	958,789	978,671	0	0	0	0	0	0	(19,883)	(19,883)	2,375	2,375
912810-TB-4	UNITED STATES TREASURY		01/25/2022	Various	05/16/2022	Various	125,000	118,072	95,079	118,128	0	56	0	56	0	0	(23,049)	(23,049)	1,185	425
912828-TD-0	UNITED STATES TREASURY		06/02/2022	Various	08/12/2022	Various	335,000	293,592	291,811	293,793	0	201	0	201	0	0	(1,982)	(1,982)	2,973	1,695
912828-Z7-8	UNITED STATES TREASURY		02/17/2022	Various	06/01/2022	Various	50,086,000	49,445,167	48,862,803	49,456,073	0	10,906	0	10,906	0	0	(593,270)	(593,270)	84,715	29,826
91282C-BL-4	UNITED STATES TREASURY		01/05/2022	BARCLAYS CAPITAL INC.	01/25/2022	BARCLAYS CAPITAL INC.	115,000	110,059	108,954	110,086	0	28	0	28	0	0	(1,133)	(1,133)	577	506
91282C-DJ-7	UNITED STATES TREASURY		02/03/2022	Various	02/08/2022	Various	8,526,126	8,472,364	8,472,364	8,526,558	0	432	0	432	0	0	(54,195)	(54,195)	28,301	25,544
91282C-DP-3	UNITED STATES TREASURY		01/24/2022	Various	09/01/2022	Various	20,700,000	20,240,312	18,729,255	20,267,352	0	27,039	0	27,039	0	0	(1,538,097)	(1,538,097)	129,300	9,401
91282C-DO-1	UNITED STATES TREASURY		01/14/2022	Various	03/15/2022	Various	50,630,000	50,071,677	49,554,540	50,084,929	0	13,252	0	13,252	0	0	(530,389)	(530,389)	107,703	31,225
91282C-DS-7	UNITED STATES TREASURY		02/04/2022	Various	02/14/2022	Various	1,645,000	1,628,375	1,622,650	1,628,470	0	95	0	95	0	0	(5,820)	(5,820)	1,414	1,112
91282C-DV-0	UNITED STATES TREASURY		02/03/2022	Various	02/28/2022	Various	11,335,000	11,262,279	11,231,605	11,263,388	0	1,109	0	1,109	0	0	(31,784)	(31,784)	4,136	1,096
91282C-DW-8	UNITED STATES TREASURY		02/03/2022	Various	02/28/2022	Various	3,020,000	3,009,257	2,989,488	3,009,320	0	62	0	62	0	0	(19,832)	(19,832)	2,852	584
91282C-DY-4	UNITED STATES TREASURY		05/02/2022	Various	05/20/2022	Various	11,430,000	10,922,602	10,468,279	10,927,186	0	4,584	0	4,584	0	0	(458,907)	(458,907)	48,774	27,275
91282C-EA-5	UNITED STATES TREASURY		02/28/2022	RBC CAPITAL MARKETS	03/29/2022	JEFF	4,745,000	4,739,069	4,670,515	4,739,300	0	231	0	231	0	0	(68,785)	(68,785)	5,802	193
91282C-EB-3	UNITED STATES TREASURY		03/23/2022	Various	07/19/2022	Various	53,945,000	54,220,006	50,236,900	54,209,246	0	(10,760)	0	(10,760)	0	0	(3,972,346)	(3,972,346)	268,919	9,722
91282C-EC-1	UNITED STATES TREASURY		02/28/2022	Various	04/04/2022	CITADEL SECURITIES LLC	2,020,000	2,030,742	1,956,717	2,030,545	0	(196)	0	(196)	0	0	(73,828)	(73,828)	3,705	103
91282C-EE-7	UNITED STATES TREASURY		04/21/2022	Various	05/02/2022	Various	1,310,000	1,292,655	1,275,745	1,292,721	0	67	0	67	0	0	(16,977)	(16,977)	1,606	729
91282C-EF-4	UNITED STATES TREASURY		04/04/2022	Various	05/02/2022	Various	2,205,000	2,199,302	2,155,460	2,199,386	0	84	0	84	0	0	(43,926)	(43,926)	4,970	736
91282C-EG-2	UNITED STATES TREASURY		03/29/2022	JEFF	05/02/2022	Various	4,520,000	4,508,170	4,483,357	4,508,694	0	524	0	524	0	0	(25,338)	(25,338)	9,170	0
91282C-EK-3	UNITED STATES TREASURY		05/02/2022	Various	06/13/2022	Various	1,805,000	1,798,126	1,791,213	1,798,411	0	285	0	285	0	0	(7,197)	(7,197)	4,140	368
91282C-EM-9	UNITED STATES TREASURY		05/06/2022	Various	06/10/2022	Various	2,650,000	2,623,723	2,637,384	2,623,976	0	252	0	252	0	0	(13,408)	(13,408)	6,225	979
91282C-EN-7	UNITED STATES TREASURY		05/02/2022	Various	05/31/2022	J P MORGAN SECURITIES	2,660,000	2,632,018	2,648,931	2,632,433	0	416	0	416	0	0	(16,497)	(16,497)	6,361	559
91282C-EP-2	UNITED STATES TREASURY		06/13/2022	Various	08/15/2022	Various	1,220,000	1,194,632	1,224,659	1,195,023	0	391	0	391	0	0	29,636	29,636	8,093	1,540
91282C-ES-6	UNITED STATES TREASURY		06/01/2022	Various	07/05/2022	Various	1,070,000	1,058,695	1,061,761	1,058,833	0	139	0	139	0	0	2,927	2,927	2,894	107
91282C-ET-4	UNITED STATES TREASURY		05/31/2022	J P MORGAN SECURITIES	07/05/2022	Various	2,605,000	2,580,476	2,569,721	2,580,881	0	404	0	404	0	0	(11,160)	(11,160)	6,188	187
91282C-EV-9	UNITED STATES TREASURY		07/22/2022	Various	07/22/2022	Various	4,725,000	4,821,863	4,830,541	4,821,790	0	(73)	0	(73)	0	0	8,751	8,751	9,335	8,254
91282C-EW-7	UNITED STATES TREASURY		07/05/2022	Various	08/01/2022	Various	2,160,000	2,201,850	2,181,904	2,201,447	0	(403)	0	(403)	0	0	(20,354)	(20,354)	4,739	1,145
91282C-FB-2	UNITED STATES TREASURY		08/22/2022	Various	08/29															

ANNUAL STATEMENT FOR THE YEAR 2022 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.					
01F020-45-5	FNCL1-2N-MAY-2019 - RMBS		04/04/2022	CREDIT SUISSE AG - NEW YORK BRANCH	05/11/2022	CREDIT SUISSE AG - NEW YORK BRANCH	4,300,000	4,145,889	4,038,725	4,145,889	.0	.0	.0	.0	.0	.0	(107,164)	(107,164)	.0	.0
01F020-45-5	FNCL1-2N-MAY-2021 - MBS		05/11/2022	J P MORGAN SECURITIES	05/11/2022	BOSTON	4,300,000	4,030,914	4,030,914	4,030,914	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F020-46-3	FNCL1-2N-JUN-2022 - MBS		05/10/2022	JP MORGAN SECURITIES LLC	06/08/2022	JP MORGAN SECURITIES LLC	4,300,000	4,032,762	4,026,715	4,032,762	.0	.0	.0	.0	.0	.0	(6,047)	(6,047)	.0	.0
01F020-47-1	FNCL1-2N-JUL-2022 - MBS		07/13/2022	Various	07/13/2022	Various	8,600,000	8,018,828	8,023,867	8,018,828	.0	.0	.0	.0	.0	.0	5,039	5,039	.0	.0
01F020-48-9	FNCL1-2N-AUG-2019 - RMBS		07/12/2022	MORGAN STANLEY & CO. LLC	08/04/2022	CREDIT SUISSE AG - NEW YORK BRANCH	4,300,000	4,023,691	4,073,211	4,023,691	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F020-49-7	FNCL1-2N-SEP-2022 - MBS		09/13/2022	Various	09/13/2022	Various	8,600,000	7,966,727	7,826,672	7,966,727	.0	.0	.0	.0	.0	.0	(140,055)	(140,055)	.0	.0
01F020-4A-4	FNCL1-2N-OCT-2022 - MBS		10/03/2022	Various	10/03/2022	Various	8,600,000	7,746,887	7,664,414	7,746,887	.0	.0	.0	.0	.0	.0	(82,473)	(82,473)	.0	.0
01F020-4B-2	FNCL1-2N-NOV-2022 - MBS		10/03/2022	MORGAN STANLEY & COMPANY	11/07/2022	MORGAN STANLEY & CO. LLC	4,300,000	3,848,836	3,766,699	3,848,836	.0	.0	.0	.0	.0	.0	(82,137)	(82,137)	.0	.0
01F020-4C-0	FNCL1-2N-DEC-2020 - RMBS		11/07/2022	MORGAN STANLEY & CO. LLC	12/08/2022	MORGAN STANLEY & CO. LLC	4,300,000	3,764,195	3,888,813	3,764,195	.0	.0	.0	.0	.0	.0	124,618	124,618	.0	3,344
01F020-67-9	FNCL1-2N-JUL-2022 - MBS		06/16/2022	Various	06/16/2022	Adjustment	1,000,000	846,250	846,250	846,250	.0	.0	.0	.0	.0	.0	.0	.0	.0	722
01F022-62-6	FNCL1-2.5N-FEB-2022 - MBS		01/24/2022	TORONTO DOMINION SECS USA INC	02/02/2022	WELLS FARGO SECURITIES LLC	500,000	499,766	499,531	499,766	.0	.0	.0	.0	.0	.0	(234)	(234)	.0	139
01F022-63-4	FNCL1-2.5N-MAR-2022 - MBS		02/02/2022	WELLS FARGO SECURITIES LLC	02/23/2022	FENNER & SMITH INC	500,000	498,379	488,086	498,379	.0	.0	.0	.0	.0	.0	(10,293)	(10,293)	.0	451
01F022-64-2	FNCL1-2.5N-APR-2020 - MBS		02/02/2022	GOLDMAN	03/17/2022	GOLDMAN	11,000,000	10,941,133	10,600,605	10,941,133	.0	.0	.0	.0	.0	.0	(340,527)	(340,527)	.0	119
01F022-65-9	FNCL1-2.5N-MAY-2021 - MBS		03/17/2022	Goldman Sachs & Co.	03/21/2022	Goldman Sachs & Co.	11,000,000	10,578,906	10,551,836	10,578,906	.0	.0	.0	.0	.0	.0	(27,070)	(27,070)	.0	.0
01F022-66-7	FNCL1-2.5N-JUN-2021 - MBS		03/21/2022	Various	06/02/2022	Various	15,300,000	14,859,857	14,386,486	14,859,857	.0	.0	.0	.0	.0	.0	(473,371)	(473,371)	.0	9,167
01F022-66-7	FNCL1-2.5N-JUN-2022 - MBS		05/24/2022	J P MORGAN SECURITIES	05/24/2022	J P MORGAN SECURITIES	1,000,000	921,966	921,172	921,966	.0	.0	.0	.0	.0	.0	(794)	(794)	.0	833
01F022-67-5	FNCL1-2.5N-JUL-2022 - MBS		06/17/2022	Various	06/17/2022	Various	11,500,000	10,468,164	10,339,844	10,468,164	.0	.0	.0	.0	.0	.0	(128,320)	(128,320)	.0	451
01F022-68-3	FNCL1-2.5N-AUG-2022 - MBS		07/22/2022	Various	08/01/2022	Bank of America Securities	16,000,000	14,451,773	14,815,191	14,451,773	.0	.0	.0	.0	.0	.0	363,418	363,418	.0	3,125
01F022-69-1	FNCL1-2.5N-SEP-2022 - MBS		09/08/2022	Various	09/08/2022	Various	18,000,000	16,455,447	16,365,556	16,455,447	.0	.0	.0	.0	.0	.0	(89,892)	(89,892)	.0	2,708
01F022-6A-8	FNCL1-2.5N-OCT-2019 - RMBS		08/16/2022	Bank of America Securities	09/20/2022	Bank of America Securities	11,000,000	10,135,469	9,460,430	10,135,469	.0	.0	.0	.0	.0	.0	(675,039)	(675,039)	.0	.0
01F022-6A-8	FNCL1-2.5N-OCT-2022 - MBS		09/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	10/07/2022	Various	2,000,000	1,770,885	1,742,773	1,770,885	.0	.0	.0	.0	.0	.0	(28,112)	(28,112)	.0	1,667
01F022-6B-6	FNCL1-2.5N-NOV-2022 - MBS		11/03/2022	Various	11/18/2022	Various	24,500,000	20,474,418	20,077,194	20,474,418	.0	.0	.0	.0	.0	.0	(397,224)	(397,224)	.0	903
01F022-6C-4	FNCL1-2.5N-DEC-2019 - RMBS		11/02/2022	CREDIT SUISSE AG - NEW YORK BRANCH	12/08/2022	CREDIT SUISSE AG - NEW YORK BRANCH	11,000,000	9,052,083	9,529,609	9,052,083	.0	.0	.0	.0	.0	.0	.0	.0	.0	9,167
01F030-63-7	FNCL1-3N-MAR-2022 - MBS		02/23/2022	Various	03/09/2022	Various	3,500,000	3,550,000	3,535,645	3,550,000	.0	.0	.0	.0	.0	.0	(14,355)	(14,355)	.0	1,115
01F030-64-5	FNCL1-3N-APR-2022 - MBS		04/07/2022	Various	04/11/2022	Various	16,200,000	16,348,512	16,165,645	16,348,512	.0	.0	.0	.0	.0	.0	(182,867)	(182,867)	.0	4,000
01F030-65-2	FNCL1-3N-MAY-2021 - MBS		04/28/2022	Various	04/28/2022	Various	14,950,000	14,864,199	14,473,930	14,864,199	.0	.0	.0	.0	.0	.0	(390,268)	(390,268)	.0	917
01F030-66-0	FNCL1-3N-JUN-2019 - RMBS		03/29/2022	CREDIT SUISSE AG - NEW YORK BRANCH	05/20/2022	CREDIT SUISSE AG - NEW YORK BRANCH	12,200,000	11,786,058	11,591,382	11,786,058	.0	.0	.0	.0	.0	.0	(194,676)	(194,676)	.0	12,200
01F030-67-8	FNCL1-3N-JUL-2022 - MBS		06/10/2022	Various	07/11/2022	Various	13,200,000	12,514,844	12,207,957	12,514,844	.0	.0	.0	.0	.0	.0	(306,887)	(306,887)	.0	1,083
01F030-68-6	FNMA 30YR TBA 3.0% AUG 21 - RMBS		08/02/2022	MORGAN STANLEY & COMPANY	08/02/2022	BOSTON	12,200,000	11,786,344	11,786,344	11,786,344	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F030-68-6	FNCL1-3N-AUG-2022 - MBS		06/23/2022	CREDIT SUISSE FIRST BOSTON	07/28/2022	LLC	12,200,000	11,255,453	11,707,234	11,255,453	.0	.0	.0	.0	.0	.0	451,781	451,781	.0	.0
01F030-69-4	FNCL1-3N-SEP-2022 - MBS		09/02/2022	Various	09/12/2022	Various	16,200,000	15,450,142	15,366,179	15,450,142	.0	.0	.0	.0	.0	.0	(83,963)	(83,963)	.0	4,875
01F030-6A-1	FNCL1-3N-OCT-2019 - RMBS		10/03/2022	Various	10/03/2022	Various	19,842,903	18,320,003	17,651,107	18,320,003	.0	.0	.0	.0	.0	.0	(668,896)	(668,896)	.0	.0
01F030-6B-9	FNCL1-3N-NOV-2022 - MBS		09/19/2022	MORGAN STANLEY & CO. LLC	10/25/2022	LLC	12,200,000	10,951,154	10,258,008	10,951,154	.0	.0	.0	.0	.0	.0	(693,146)	(693,146)	.0	.0
01F030-6C-7	FNCL1-3N-DEC-2022 - MBS		12/09/2022	Various	12/09/2022	Various	3,400,000	2,949,633	3,046,852	2,949,633	.0	.0	.0	.0	.0	.0	97,219	97,219	.0	.0
01F032-65-8	FNCL1-3.5N-MAY-2022 - MBS		04/11/2022	Various	04/11/2022	CREDIT SUISSE SECURITIES	1,000,000	983,726	983,726	983,726	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F032-69-0	FNCL1-3.5N-SEP-2022 - MBS		08/16/2022	MORGAN STANLEY & COMPANY	09/02/2022	GOLDMAN	1,000,000	979,389	978,125	979,389	.0	.0	.0	.0	.0	.0	(1,264)	(1,264)	.0	1,264
01F032-6C-3	FNCL1-3.5N-DEC-2022 - MBS		10/31/2022	WELLS FARGO SECURITIES LLC	10/31/2022	Adjustment	500,000	440,896	443,281	440,896	.0	.0	.0	.0	.0	.0	2,385	2,385	.0	583
01F040-66-9	FNCL1-4N-JUN-2022 - MBS		06/01/2022	MORGAN STANLEY & COMPANY	06/08/2022	MORGAN STANLEY & COMPANY	500,000	498,753	497,930	498,753	.0	.0	.0	.0	.0	.0	(823)	(823)	.0	667
01F040-67-7	FNCL1-4N-JUL-2022 - MBS		06/08/2022	Various	06/17/2022	CREDIT SUISSE SECURITIES	1,000,000	982,813	984,257	982,813	.0	.0	.0	.0	.0	.0	1,444	1,444	.0	1,444
01F040-68-5	FNCL1-4N-AUG-2022 - MBS		07/21/2022	MORGAN STANLEY & COMPANY	08/01/2022	MORGAN STANLEY & COMPANY	1,500,000	1,477,148	1,513,268	1,477,148	.0	.0	.0	.0	.0	.0	36,120	36,120	.0	1,667
01F040-69-3	FNCL1-4N-SEP-2022 - MBS		09/01/2022	Various	09/06/2022	Various	4,500,000	4,483,456	4,444,862	4,483,456	.0	.0	.0	.0	.0	.0	(38,594)	(38,594)	.0	3,611
01F040-6A-0	FNCL1-4N-OCT-2022 - MBS		09/06/2022	MORGAN STANLEY & COMPANY	09/09/2022	Various	1,000,000	970,493	969,736	970,493	.0	.0	.0	.0	.0	.0	(757)	(757)	.0	1,333
01F040-6B-8	FNCL1-4N-NOV-2022 - MBS		11/14/2022	Various	11/18/2022	MORGAN STANLEY & COMPANY	1,000,000	905,742	914,746	905,742	.0	.0	.0	.0	.0	.0	9,004	9,004	.0	722
01F042-69-9	FNCL1-4.5N-SEP-2022 - MBS		08/16/2022	Various	09/07/2022	Various	2,500,000	2,523,867	2,523,867	2,523,867	.0	.0	.0	.0	.0	.0	(813)	(813)	.0	813
01F042-6A-6	FNCL1-4.5N-OCT-2022 - MBS		09/13/2022	J P MORGAN SECURITIES	10/11/2022	Various	1,000,000	981,484	970,127	981,484	.0	.0	.0	.0	.0	.0	(11,357)	(11,357)	.0	1,500
01F042-6B-4	FNCL1-4.5N-NOV-2022 - MBS		10/06/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC	10/24/2022	FENNER & SMITH INC	500,000	463,859	463,859	463,859	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F050-6A-9	FNCL1-5N-OCT-2022 - MBS		09/12/2022	Various	09/12/2022	Various	1,500,000	1,507,083	1,502,070	1,507,083	.0	.0	.0	.0	.0	.0	(5,013)	(5,013)	.0	2,500
01F052-6C-1	FNCL1-5.5N-DEC-2019 - MBS		10/28/2022	WELLS FARGO SECURITIES LLC	10/28/2022	Adjustment														

ANNUAL STATEMENT FOR THE YEAR 2022 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		
3132DW-F0-1	FH SD8275 - RMBS		10/06/2022	WELLS FARGO SECURITIES LLC	10/24/2022	Adjustment	500,000	478,828	463,047	478,828	.0	.0	.0	.0	.0	.0	(15,781)	(15,781)	(15,781)	.813	.813	
3133AK-5A-4	FH QC1741 - RMBS		09/02/2022	BARCLAYS CAPITAL INC.	09/02/2022	GOLDMAN	471,561	417,332	421,550	417,332	.0	.0	.0	.0	.0	.0	4,218	4,218	4,218	.426	.426	
3133AN-BX-1	FH QC3654 - RMBS		07/22/2022	BARCLAYS CAPITAL INC.	09/08/2022	Various	1,696,185	1,559,231	1,502,020	1,559,974	.0	.743	.0	.743	.0	.0	(57,954)	(57,954)	(57,954)	5,062	1,178	
3133B2-SY-6	FH QD5035 - RMBS		06/16/2022	BARCLAYS CAPITAL INC.	06/16/2022	Adjustment	499,999	423,124	423,124	423,124	.0	.0	.0	.0	.0	.0	.0	.0	.0	.361	.361	
3133B4-2K-0	FH QD7078 - RMBS		03/30/2022	CitiGroup	07/05/2022	Various	2,859,857	2,924,203	2,846,080	2,922,034	.0	(2,169)	.0	(2,169)	.0	.0	(75,954)	(75,954)	(75,954)	42,161	9,533	
3133B7-FR-4	FH QD9176 - RMBS		09/08/2022	Citigroup (SSB)	09/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	378,187	334,223	334,696	334,223	.0	.0	.0	.0	.0	.0	.0	.0	.0	.341	.341	
3133BF-B7-4	FH QE5462 - RMBS		06/08/2022	MORGAN STANLEY & COMPANY	06/08/2022	Adjustment	499,950	496,005	486,709	496,005	.0	.0	.0	.0	.0	.0	(9,296)	(9,296)	(9,296)	.722	.722	
3133BH-4E-3	FH QE8021 - RMBS		07/11/2022	WELLS FARGO SECURITIES LLC	07/11/2022	Adjustment	313,040	292,399	292,154	292,399	.0	.0	.0	.0	.0	.0	(245)	(245)	(245)	.261	.261	
3133BK-GH-6	FH QE9200 - RMBS		08/01/2022	Citigroup (SSB)	08/01/2022	Adjustment	999,900	971,700	1,005,603	971,700	.0	.0	.0	.0	.0	.0	33,903	33,903	33,903	1,444	1,444	
3133BK-P3-7	FH QE9442 - RMBS		09/08/2022	Citigroup (SSB)	09/08/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	621,713	549,439	550,216	549,439	.0	.0	.0	.0	.0	.0	.777	.777	.777	.561	.561	
3133BN-SV-6	FH QF1432 - RMBS		09/07/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/08/2022	Adjustment	500,000	503,164	503,105	503,164	.0	.0	.0	.0	.0	.0	(59)	(59)	(59)	.833	.833	
3140LT-HB-3	FN BT4725 - RMBS		07/22/2022	BARCLAYS CAPITAL INC.	09/08/2022	Various	1,803,813	1,658,169	1,595,077	1,658,942	.0	.773	.0	.773	.0	.0	(63,865)	(63,865)	(63,865)	5,383	1,253	
3140LY-KB-8	FN BT9289 - RMBS		09/02/2022	BARCLAYS CAPITAL INC.	09/02/2022	GOLDMAN	528,438	467,667	472,394	467,667	.0	.0	.0	.0	.0	.0	4,727	4,727	4,727	.477	.477	
3140MA-5E-0	FN BU8944 - RMBS		03/07/2022	WELLS FARGO SECURITIES LLC	04/07/2022	Citigroup (SSB)	1,000,000	1,007,617	966,250	1,007,617	.0	.0	.0	.0	.0	.0	(41,367)	(41,367)	(41,367)	1,000	1,000	
3140MK-FU-1	FN BV5578 - RMBS		03/31/2022	MORGAN STANLEY & COMPANY	08/16/2022	Various	249,975	244,146	239,850	244,384	.0	.239	.0	.239	.0	.0	(5,569)	(5,569)	(5,569)	2,750	229	
3140MM-AA-6	FN BV7200 - RMBS		03/04/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	04/07/2022	Citigroup (SSB)	500,000	504,805	483,438	504,805	.0	.0	.0	.0	.0	.0	(21,367)	(21,367)	(21,367)	.500	.500	
3140MN-CF-1	FN BV8169 - RMBS		04/11/2022	CREDIT SUISSE SECURITIES	04/13/2022	GOLDMAN	500,000	488,672	493,984	488,672	.0	.0	.0	.0	.0	.0	5,313	5,313	5,313	.535	.535	
3140MP-4D-0	FN BV9819 - RMBS		08/16/2022	Citigroup (SSB)	08/16/2022	Adjustment	500,000	475,625	475,996	475,625	.0	.0	.0	.0	.0	.0	.0	.0	.0	.542	.542	
3140MR-FB-8	FN BW0161 - RMBS		03/31/2022	WELLS FARGO SECURITIES LLC	04/11/2022	CREDIT SUISSE SECURITIES	500,000	487,969	476,484	487,969	.0	.0	.0	.0	.0	.0	(11,484)	(11,484)	(11,484)	.458	.458	
3140N1-6S-7	FN BW8980 - RMBS		09/06/2022	MORGAN STANLEY & COMPANY	09/08/2022	Adjustment	499,950	484,532	485,244	484,532	.0	.0	.0	.0	.0	.0	.713	.713	.713	.667	.667	
3140OF-SF-1	FN CA7743 - RMBS		08/01/2022	BARCLAYS CAPITAL INC.	08/01/2022	Adjustment	499,999	442,500	466,601	442,500	.0	.0	.0	.0	.0	.0	24,102	24,102	24,102	.451	.451	
3140OM-ZY-3	FN CB2558 - RMBS		02/02/2022	WELLS FARGO SECURITIES LLC	02/03/2022	MORGAN STANLEY & COMPANY	500,000	498,378	496,406	498,378	.0	.0	.0	.0	.0	.0	(1,973)	(1,973)	(1,973)	.451	.451	
3140OP-2D-8	FN CB4371 - RMBS		08/16/2022	MORGAN STANLEY & COMPANY	09/02/2022	GOLDMAN	999,900	978,027	954,475	978,027	.0	.0	.0	.0	.0	.0	(23,552)	(23,552)	(23,552)	1,264	1,264	
3140XF-MU-2	FN FS0370 - RMBS		08/03/2022	J P MORGAN SECURITIES	08/03/2022	Adjustment	1,000,000	892,812	919,375	892,812	.0	.0	.0	.0	.0	.0	26,562	26,562	26,562	.903	.903	
3140XG-Q2-8	FN FS1372 - RMBS		08/09/2022	WELLS FARGO SECURITIES LLC	08/09/2022	Merrill Lynch	686,960	641,664	641,127	641,664	.0	.0	.0	.0	.0	.0	(537)	(537)	(537)	.572	.572	
31418E-B9-0	FN MA4563 - RMBS		01/24/2022	TORONTO DOMINION SECS USA INC.	02/02/2022	WELLS FARGO SECURITIES LLC	500,000	499,766	499,531	499,766	.0	.0	.0	.0	.0	.0	(234)	(234)	(234)	.451	.451	
31418E-BR-0	FN MA4547 - RMBS		01/03/2022	MERRILL LYNCH PIERCE FENNER & SMITH/BAS	03/30/2022	Various	4,670,000	4,627,678	4,333,395	4,628,521	.0	.843	.0	.843	.0	.0	(295,126)	(295,126)	(295,126)	23,281	3,113	
31418E-BS-8	FN MA4548 - RMBS		09/08/2022	Citigroup (SSB)	09/08/2022	FENNER & SMITH INC.	999,901	883,662	884,912	883,662	.0	.0	.0	.0	.0	.0	1,250	1,250	1,250	.903	.903	
31418E-CA-6	FN MA4564 - RMBS		03/03/2022	MORGAN STANLEY & COMPANY	04/07/2022	Citigroup (SSB)	999,901	1,005,486	966,154	1,005,486	.0	.0	.0	.0	.0	.0	(39,332)	(39,332)	(39,332)	1,000	1,000	
31418E-DE-4	FN MA4624 - RMBS		04/13/2022	GOLDMAN	08/16/2022	Various	500,000	481,445	476,035	482,175	.0	.730	.0	.730	.0	.0	(6,140)	(6,140)	(6,140)	5,503	458	
31418E-E3-0	FN MA4653 - RMBS		04/13/2022	INOMURA SECURITIES/FIXED INCOME	08/16/2022	Various	1,000,000	956,914	950,025	957,467	.0	.553	.0	.553	.0	.0	(7,441)	(7,441)	(7,441)	4,773	1,000	
31418E-E6-3	FN MA4656 - RMBS		09/08/2022	BARCLAYS CAPITAL INC.	09/20/2022	Adjustment	1,000,000	989,922	973,008	989,922	.0	.0	.0	.0	.0	.0	(16,914)	(16,914)	(16,914)	1,500	1,500	
31418E-HK-9	FN MA4733 - RMBS		09/13/2022	J P MORGAN SECURITIES	10/07/2022	MORGAN STANLEY & COMPANY	499,999	490,741	475,429	490,741	.0	.0	.0	.0	.0	.0	(15,312)	(15,312)	(15,312)	.750	.750	
31418E-J6-8	FN MA4784 - RMBS		08/16/2022	Various	09/07/2022	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,500,000	2,519,805	2,521,289	2,519,805	.0	.0	.0	.0	.0	.0	1,484	1,484	1,484	4,063	4,063	
57421C-AW-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT.		07/06/2022	RBCMK	08/17/2022	JP MORGAN	425,000	331,045	326,668	331,260	.0	.215	.0	.215	.0	.0	(4,592)	(4,592)	(4,592)	1,812	.264	
57422J-BH-0	MARYLAND ST ECONOMIC DEV CORP PRIVATE AC.		04/12/2022	J P MORGAN SECURITIES	07/11/2022	RBCMK	250,000	264,455	264,103	263,659	.0	(.796)	.0	(.796)	.0	.0	.443	.443	.443	3,090	.0	
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							392,342,030	368,019,593	363,655,793	368,019,451	.0	(142)	.0	(142)	.0	.0	(4,363,658)	(4,363,658)	(4,363,658)	186,380	109,692	
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
00206R-HJ-4	AT&T INC.		02/03/2022	SUS	02/23/2022	Morgan Stanley	440,000	482,887	473,994	482,581	.0	(.306)	.0	(.306)	.0	.0	(8,586)	(8,586)	(8,586)	9,251	8,294	
017154-AG-0	ALLPK 1 C - CDO		01/04/2022	RBC CAPITAL MARKETS	02/15/2022	Paydown	1,312,500	1,314,469	1,312,500	1,312,500	.0	(1,969)	.0	(1,969)	.0	.0	.0	.0	.0	11,652	7,626	
01748X-AD-4	ALLEGiant TRAVEL CO.		08/10/2022	Barclays Bank	08/10/2022	STIEFEL NICOLAUS & COMPANY	30,000	29,846	30,275	29,846	.0	.0	.0	.0	.0	.0	429	429	429	.0	.0	
039524-AB-9	ARCHES BUYER INC.		02/17/2022	Various	03/17/2022	GOLDMAN	52,000	47,563	47,637	47,609	.0	.46	.0	.46	.0	.0	29	29	29	.973	.679	
05552Y-AE-6	BBGMS 2022-C16 A5 - CMBS		06/07/2022	BARCLAYS CAPITAL INC.	07/28/2022	BARCLAY INVESTMENTS, INC	960,000	985,910	1,009,042	985,717	.0	(.194)	.0	(.194)	.0	.0	23,325	23,325	23,325	7,234	3,312	
056828-AW-6	BCC 2016-2 CRR - CDO		02/09/2022	Citigroup (SSB)	03/14/2022	Paydown	1,600,000	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	5,479	2,391	
06541M-BN-3	BANK 2022-BNK42 A5 - CMBS		05/20/2022	MERRILL LYNCH PIERCE FENNER & SMITH/BAS	06/09/2022	Various	980,000	1,009,393	1,006,693	1,009,374	.0	(.19)	.0	(.19)	.0	.0	(2,682)	(2,682)	(2,682)	1,309	.978	
071734-AP-2	BAUSCH HEALTH COMPANIES INC.		01/27/2022	BARCLAYS CAPITAL INC.	02/09/2022	BARCLAYS CAPITAL INC.	150,000	150,000	150,781	150,000	.0	.0	.0	.0	.0	.0	.781	.781	.781	.13	.0	
07831C-AA-1	BELLRING BRANDS INC.		03/01/2022	JP Morgan	03/01/2022	JP Morgan	65,000	65,000	65,975	65,000	.0	.0	.0	.0	.0	.0	.975	.975	.975	.0	.0	
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV		04/08/2022	BNP Paribas	10/25/2022	BARCLAYS CAPITAL INC.	617,000	592,227	493,970	593,687	.0	1,459	.0	1,459	.0	.0	(99,717)	(99,717)</				

ANNUAL STATEMENT FOR THE YEAR 2022 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		
30034T-AA-1	EVERETT HOLDINGS INC		01/27/2022	JEFF	08/03/2022	JEFF	25,000	25,000	22,781	25,000	0	0	0	0	0	0	(2,219)	(2,219)	(2,219)	694	56	
345370-CX-6	FORD MOTOR CO.		01/05/2022	SUS	08/03/2022	GOLDMAN	1,000,000	1,461,100	1,203,750	1,431,643	0	(29,457)	0	(29,457)	0	0	(227,893)	(227,893)	(227,893)	75,663	20,052	
46090B-AA-7	INVERSIONES LA CONSTRUCCION SA	C.	01/31/2022	INCOME	07/01/2022	Various	990,000	970,705	760,428	971,281	0	576	0	576	0	0	(210,853)	(210,853)	(210,853)	18,024	0	
527298-BH-5	LEVEL 3 FINANCING INC		03/08/2022	JP Morgan	09/27/2022	Call @ 100.90	275,000	272,594	277,463	277,463	0	4,870	0	4,870	0	0	0	0	0	8,499	370	
53523L-AA-8	LINDBLAD EXPEDITIONS LLC		01/21/2022	INC	01/25/2022	RBRD	50,000	50,000	50,922	50,000	0	0	0	0	0	0	922	922	922	0	0	
55617L-AQ-5	MACY'S RETAIL HOLDINGS LLC		03/02/2022	Various	03/03/2022	Various	63,000	63,000	63,728	63,000	0	0	0	0	0	0	728	728	728	0	0	
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC		03/02/2022	Various	03/03/2022	Various	63,000	63,000	63,853	63,000	0	0	0	0	0	0	853	853	853	0	0	
55903V-AL-7	WARNER MEDIA HOLDINGS INC		04/04/2022	Various	10/24/2022	GOLDMAN	485,000	487,640	487,640	487,523	0	(118)	0	(118)	0	0	(101,123)	(101,123)	(101,123)	12,740	699	
58502B-AE-6	PEDIATRIX MEDICAL GROUP INC		02/02/2022	Merrill Lynch	06/02/2022	Various	200,000	200,000	178,188	200,000	0	0	0	0	0	0	(21,813)	(21,813)	(21,813)	3,262	0	
58933Y-BE-4	MERCK & CO INC		02/03/2022	SUS	05/02/2022	WELLS FARGO SECURITIES LLC	165,000	158,968	142,484	159,099	0	131	0	131	0	0	(16,615)	(16,615)	(16,615)	1,419	562	
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C.	07/11/2022	MITSUBISHI UFJ SECURITIES	10/04/2022	RBC Capital	240,000	240,000	228,751	240,000	0	0	0	0	0	0	(11,249)	(11,249)	(11,249)	2,601	0	
62886H-BG-5	NCL CORPORATION LTD		02/10/2022	JP Morgan	03/15/2022	Morgan Stanley	71,000	71,000	69,225	71,000	0	0	0	0	0	0	(1,775)	(1,775)	(1,775)	443	0	
651290-AR-9	OVINTIV EXPLORATION INC		02/03/2022	SUS	08/09/2022	BONY/TORONTO DOMINION SECURITIES INC	215,000	234,905	221,925	232,235	0	(2,670)	0	(2,670)	0	0	(10,310)	(10,310)	(10,310)	7,062	1,156	
674215-AL-2	OASIS PETROLEUM INC		02/03/2022	Various	03/15/2022	Morgan Stanley	91,000	94,113	93,161	94,064	0	(49)	0	(49)	0	0	(902)	(902)	(902)	1,708	956	
680665-AJ-5	OLIN CORP		01/07/2022	Jane Street	03/15/2022	Morgan Stanley	35,000	36,013	34,913	35,895	0	(117)	0	(117)	0	0	(983)	(983)	(983)	907	574	
680665-AK-2	OLIN CORP		02/03/2022	Jefferies	03/15/2022	Morgan Stanley	40,000	40,800	38,650	40,791	0	(9)	0	(9)	0	0	(2,141)	(2,141)	(2,141)	256	33	
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC		02/15/2022	GOLDMAN	09/28/2022	GOLDMAN	35,000	31,763	23,013	32,052	0	290	0	290	0	0	(9,040)	(9,040)	(9,040)	766	7	
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		01/04/2022	JP Morgan	03/16/2022	Jane Street	33,000	33,289	30,840	33,279	0	(10)	0	(10)	0	0	(2,438)	(2,438)	(2,438)	350	0	
81105D-AA-3	SCRIPPS ESCROW II INC		02/03/2022	SUS	03/11/2022	SUNCM	350,000	336,438	327,250	336,608	0	170	0	170	0	0	(9,358)	(9,358)	(9,358)	2,260	829	
81211K-BA-7	SEALED AIR CORP		04/05/2022	GOLDMAN	04/07/2022	BANC OF AMERICA/FIXED INCOME	27,000	27,000	27,068	27,000	0	0	0	0	0	0	68	68	68	0	0	
844741-BJ-6	SOUTHWEST AIRLINES CO		02/03/2022	SUS	08/26/2022	R.W. PRESSPRICH & CO., INC	215,000	234,563	221,487	231,184	0	(3,379)	0	(3,379)	0	0	(9,697)	(9,697)	(9,697)	9,281	2,916	
85205T-AN-0	SPIRIT AEROSYSTEMS INC		11/08/2022	Morgan Stanley	11/21/2022	Morgan Stanley	66,000	66,000	68,640	66,000	0	0	0	0	0	0	2,640	2,640	2,640	0	0	
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		01/12/2022	Morgan Stanley	03/22/2022	SUS	200,000	215,500	200,750	215,194	0	(306)	0	(306)	0	0	(14,444)	(14,444)	(14,444)	6,634	4,641	
89238F-AD-5	TAOT 2022-B A3 - ABS		04/07/2022	(USA) INC	09/08/2022	Deutsche Bank	738,000	737,983	724,624	737,986	0	3	0	3	0	0	(13,362)	(13,362)	(13,362)	8,950	0	
89238F-AE-3	TAOT 2022-B A4 - ABS		04/07/2022	(USA) INC	09/08/2022	TORONTO DOMINION BK	253,000	252,942	246,122	252,948	0	6	0	6	0	0	(6,826)	(6,826)	(6,826)	3,257	0	
912909-AJ-2	UNITED STATES STEEL CORP		06/29/2022	Various	10/17/2022	Various	125,000	110,016	120,810	119,388	0	9,372	0	9,372	0	0	1,422	1,422	1,422	4,719	2,865	
92564R-AG-0	VICI PROPERTIES LP		04/29/2022	Unknown	08/03/2022	SEA	85,000	84,363	82,981	84,418	0	55	0	55	0	0	(1,436)	(1,436)	(1,436)	2,512	1,463	
95003W-AA-4	WFCM 220M A - CMB		02/18/2022	WELLS FARGO SECURITIES LLC	03/11/2022	Not Available	700,000	720,977	720,827	720,956	0	(21)	0	(21)	0	0	(129)	(129)	(129)	751	610	
950254-AJ-3	WESTERN MIDSTREAM OPERATING LP		01/28/2022	CITIBANK	03/17/2022	GOLDMAN	40,000	44,200	39,044	44,190	0	(10)	0	(10)	0	0	(5,146)	(5,146)	(5,146)	1,178	883	
968498-AR-2	YUM! BRANDS INC		03/24/2022	Merrill Lynch	03/29/2022	SUS	125,000	125,250	125,000	125,000	0	0	0	0	0	0	250	250	250	0	0	
98980B-AA-1	ZIPRECRUITER INC		01/07/2022	JP Morgan	01/11/2022	JP Morgan	175,000	175,000	177,297	175,000	0	0	0	0	0	0	2,297	2,297	2,297	24	0	
9998CY-T9-2	TBA CASH COLL BOA		10/03/2022	Unknown	10/17/2022	Unknown	540,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
000000-00-0	TBA CASH COLL BOA		09/27/2022	Not Available	11/16/2022	Adjustment	1,180,000	650,000	650,000	650,000	0	0	0	0	0	0	0	0	0	0	0	
9998PG-T9-7	TBA CASH COLL BNP		10/03/2022	Unknown	11/22/2022	Adjustment	609,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
9998MS-T9-9	TBA CASH COLL MSC		10/12/2022	Unknown	11/14/2022	Unknown	571,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
NABNBQ-WL-1	TINGYI (CAYMAN ISLANDS) HOLDING CORP	C.	04/08/2022	GOLDMAN SACHS INTL	10/25/2022	ANZ SEC INC NY	673,000	628,851	595,221	635,428	0	6,577	0	6,577	0	0	(40,206)	(40,206)	(40,206)	1,002	547	
SBK93-64-8	AVATION WNT	B.	09/14/2022	Unknown	12/30/2022	Unknown	4,022	0	24,438	0	0	0	0	0	0	0	24,438	24,438	24,438	0	0	
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							17,789,522	16,050,094	15,216,063	16,033,416	0	(16,678)	0	(16,678)	0	0	(817,354)	(817,354)	(817,354)	247,072	69,568	
Bonds - Unaffiliated Bank Loans																						
LX1904-22-1	ADEVINTA BANK LOAN		03/31/2022	UNKNOWN SOURCE	03/31/2022	UNKNOWN SOURCE	125	125	125	125	0	0	0	0	0	0	0	0	0	0	0	
1909999999 - Bonds - Unaffiliated Bank Loans							125	125	125	125	0	0	0	0	0	0	0	0	0	0	0	0
2509999998 - Subtotal - Bonds							900,218,626	863,261,228	849,406,579	863,294,747	0	33,519	0	33,519	0	0	(13,888,169)	(13,888,169)	(13,888,169)	1,268,341	420,730	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																						
F33077-10-2	EUROAPI ORD	B.	05/06/2022	Not Available	05/12/2022	LAZARD	774,565	11,036	11,118	11,036	0	0	0	0	0	(73)	155	82	82	8,465	0	
FHLBST-CK-0	FHLBNY Activity-based Stocks		10/18/2022	Various	10/31/2022	Various	284,985,000	28,498,500	28,498,500	28,498,500	0	0	0	0	0	0	0	0	0	133,605	0	
G6518L-10-8	NIELSEN HOLDINGS ORD		05/02/2022	LOOP Capital Markets	06/13/2022	Various	3,366,000	90,681	80,173	90,681	0	0	0	0	0	0	(10,508)	(10,508)	(10,508)	202	0	
G82343-16-4	SMITH AND NEPHEW ORD	B.	05/05/2022	Various	08/23/2022	Various	14,096,000	232,037	171,189	232,037	0	0	0	0	0	(12,773)	(48,075)	(60,848)	0	0		
H0029X-10-6	ACCELERON N ORD	B.	10/03/2022	Unknown	10/10/2022	Various	1,817,000	0	28,686	0	0	0	0	0	0	0	28,686	28,686	28,686	0	0	
J39584-10-7	MAKITA ORD	B.	04/11/2022	JP MORGAN SECURITIES PLC	07/26/2022	Various	4,600,000	145,691	119,344	145,691	0	0	0	0	0	(13,435)	(12,912)	(12,912)	0	0		
W74925-10-3	ALLEI MA ORD	B.	08/26/2022	Unknown	09/07/2022	CARNEGIE BANK AS, COPENHAGEN	7,807,400	21,269	28,831	21,269	0	0	0	0	0	(3,914)	11,476	7,562	0	0		
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							28,999,214	28,937,842	28,999,214	28,999,214	0	0	0	0	0	(30,195)	(31,177)	(61,372)	142,272	0		
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																						
315796-63-1	FIDELITY FREEDOM 2065 K		03/10/2022	Unknown	03/25/2022	Unknown	163,433	2,035	2,054	2,035	0	0	0	0	0	0	19	19	19	0	0	
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO</																						

ANNUAL STATEMENT FOR THE YEAR 2022 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 F o r e i g n	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.					
600999999 Totals								892,262,477	878,346,475	892,295,996	0	33,519	0	33,519	0	(30,195)	(13,919,327)	(13,949,521)	1,410,613	420,730

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
Common Stocks - Other Affiliates										
000000-00-0...	Enterprise Property Holdings LLC				.8biii	132,519,772				
000000-00-0...	3 PP Property Holdings Urban Renewal				.8biii	26,873,356				
1799999 - Common Stocks - Other Affiliates						159,393,128	0	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						159,393,128	0	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks						159,393,128	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0399999 Totals - Preferred and Common					

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
Forwards - Other																						
CCY BOUGHT: CAD AMT BOUGHT: 3,711.32 -- EXCH RATE :				BNY-	12/21/2022	01/05/2023	1	2,749		0	0	0	9		9	0	9	0	0	2		
146999999	Forwards - Other									0	0	0	9	XXX	9	0	9	0	0	2	XXX	XXX
147999999	Forwards - Subtotal - Forwards									0	0	0	9	XXX	9	0	9	0	0	2	XXX	XXX
150999999	SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
168999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
170999999	Subtotal - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
171999999	Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
172999999	Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
173999999	Subtotal - Other									0	0	0	9	XXX	9	0	9	0	0	2	XXX	XXX
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
175999999	Totals									0	0	0	9	XXX	9	0	9	0	0	2	XXX	XXX

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(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Purchased Options - Other - Other																									
INTELSAT JACKSON HOLDINGS S.A.				Intelsat Jackson Hol - 8XJ8KF85PBK11LMF N29	02/23/2022	05/26/2022	Sale		140	140	0	0	630	0	0	0		0	0	0	630	0	0	0	0
INTELSAT JACKSON HOLDINGS S.A.				Intelsat Jackson Hol - 8XJ8KF85PBK11LMF N29	02/23/2022	05/26/2022	Sale		140	140	0	0	560	0	0	0		0	0	0	560	0	0	0	0
VONOVIA SE-RTS				Vonovia SE- 5299005A2ZEP6AP7K M81	04/29/2022	06/07/2022	Other		14,890	14,890	0	26,055	26,055	26,398	26,055	0		0	0	0	0	0	0	0	0
KONINKLIJKE DSM N.V.				Koninklijke DSM N.V. - 724500SNT1MK246AH P04	05/12/2022	05/30/2022	Other		4,112	4,112	0	0	0	6,368	0	0		0	0	0	0	0	0	0	0
UNIVERSAL MUSIC GROUP N.V.				Universal Music Group - 724500GJBL3D9TW9 Y18	05/16/2022	06/08/2022	Other		39,012	39,012	0	0	0	0	0	0		0	0	0	0	0	0	0	0
049999999 - Purchased Options - Other - Other												0	26,055	27,245	32,767	26,055	XXX	0	0	0	1,190	0	0	XXX	
042999999 - Purchased Options - Other - Subtotal - Other												0	26,055	27,245	32,767	26,055	XXX	0	0	0	1,190	0	0	XXX	
048999999 - Purchased Options - Total Purchased Options - Subtotal - Other												0	26,055	27,245	32,767	26,055	XXX	0	0	0	1,190	0	0	XXX	
049999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options												0	26,055	27,245	32,767	26,055	XXX	0	0	0	1,190	0	0	XXX	
Forwards - Other																									
ORD INST - CHASUS33FXR JPMORGAN CHASE BANK, N.A. 10 - CCY BOUGHT: CAD AMT BOUGHT: 15,987.14 - EXCH RATE				BNY	05/31/2022	06/06/2022	06/06/2022	Other	1	108,640	0	0	687	0	0	0		0	0	0	687	0	0	0	0
				BNY	12/22/2022	12/28/2022	12/28/2022	Other	1	11,695	0	0	753	0	0	0		0	0	0	(53)	0	0	0	0
146999999 - Forwards - Other												0	0	634	0	0	XXX	0	0	0	634	0	0	XXX	
147999999 - Forwards - Subtotal - Forwards												0	0	634	0	0	XXX	0	0	0	634	0	0	XXX	
150999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
168999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
170999999 Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
171999999 Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
172999999 Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
173999999 Subtotal - Other												0	26,055	27,878	32,767	26,055	XXX	0	0	0	1,824	0	0	XXX	
174999999 Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
175999999 Totals												0	26,055	27,878	32,767	26,055	XXX	0	0	0	1,824	0	0	XXX	

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE 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 Alien and Other	OT	XXX	.0	.0	.0	.0
59. Total	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	.0	.0	.0	.0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

NONE