



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2021
 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 Plaaz East Ste PP-15D , Newark, NJ, US 07105-2248
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D
(Street and Number)
Newark, NJ, US 07105-2248 973-466-5954
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D
(Street and Number)
Newark, NJ, US 07105-2248 973-466-5954
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Catherine Merlino , 973-466-5954
(Name) (Area Code) (Telephone Number) (Extension)
catherine_merlino@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>Linda Anne Willett</u> ,	<u>EVP, General Counsel & Secretary</u>
<u>Douglas Richard Simpson</u> ,	<u>EVP, CFO</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>William Delano Georges</u> ,	<u>SVP and Chief Strategy Officer</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 Susanin #</u> ,	<u>SVP, Audit, Risk and Compliance</u>

DIRECTORS OR TRUSTEES

<u>John Joyce Ballantyne</u>	<u>Todd Curtis Brown</u>	<u>Leonard Smith Coleman</u>	<u>Laurence Michael Downes</u>
<u>Leonard Gary Feld MD</u>	<u>Michelle Ann Gourdine MD</u>	<u>Gary Dean St. Hilaire</u>	<u>Paul Albert Juliano</u>
<u>Brian Michael Kinkead</u>	<u>Joseph Mansour Kyrillos</u>	<u>Carlos Arturo Medina</u>	<u>Joseph Manuel Muniz</u>
<u>Joanne Pace</u>	<u>Joseph James Roberts</u>		

State of New Jersey

ss

County of Essex

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

Nicholas Herbert Peterson
 VP, Corporate, Regulatory & Privacy & Corp. Sec.

Douglas Richard Simpson
 EVP, 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	1,030,246,515	22.150	1,030,246,515	0	1,030,246,515	22.150
1.02 All other governments	2,698,692	0.058	2,698,692	0	2,698,692	0.058
1.03 U.S. states, territories and possessions, etc. guaranteed	1,659,029	0.036	1,659,029	0	1,659,029	0.036
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,842,768	0.104	4,842,768	0	4,842,768	0.104
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	478,553,708	10.289	478,553,708	0	478,553,708	10.289
1.06 Industrial and miscellaneous	1,419,380,647	30.517	1,419,380,647	0	1,419,380,647	30.517
1.07 Hybrid securities	2,063,360	0.044	2,063,360	0	2,063,360	0.044
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	13,224,587	0.284	13,224,587	0	13,224,587	0.284
1.11 Total long-term bonds	2,952,669,306	63.483	2,952,669,306	0	2,952,669,306	63.483
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,773,950	0.038	1,773,950	0	1,773,950	0.038
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	1,773,950	0.038	1,773,950	0	1,773,950	0.038
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	241,988,786	5.203	241,988,786	0	241,988,786	5.203
3.02 Industrial and miscellaneous Other (Unaffiliated)	3,351,800	0.072	3,351,800	0	3,351,800	0.072
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	1,610,712,915	34.631	1,610,712,915	0	1,610,712,915	34.631
3.05 Mutual funds	68,848,737	1.480	68,848,737	0	68,848,737	1.480
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	1,924,902,238	41.386	1,924,902,239	0	1,924,902,239	41.386
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)	(365,788,862)	(7.865)	(365,788,862)	0	(365,788,862)	(7.865)
6.02 Cash equivalents (Schedule E, Part 2)	69,996,049	1.505	69,996,049	0	69,996,049	1.505
6.03 Short-term investments (Schedule DA)	14,148,571	0.304	14,148,571	0	14,148,571	0.304
6.04 Total cash, cash equivalents and short-term investments	(281,644,242)	(6.055)	(281,644,242)	0	(281,644,242)	(6.055)
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	46,397,379	0.998	46,397,379	0	46,397,379	0.998
10. Receivables for securities	7,040,523	0.151	7,040,523	0	7,040,523	0.151
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	4,651,139,154	100.000	4,651,139,154	0	4,651,139,154	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.....		10,175,585
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	44,581,093	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	22,826,373	67,407,466
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....	0	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.....	(31,185,672)	
5.2 Totals, Part 3, Column 9.....	0	(31,185,672)
6. Total gain (loss) on disposals, Part 3, Column 19.....		0
7. Deduct amounts received on disposals, Part 3, Column 16.....		0
8. Deduct amortization of premium and depreciation.....		0
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....	0	
9.2 Totals, Part 3, Column 14.....	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15.....	0	
10.2 Totals, Part 3, Column 11.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		46,397,379
12. Deduct total nonadmitted amounts.....		0
13. Statement value at end of current period (Line 11 minus Line 12).....		46,397,379

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		4,658,796,195
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		2,687,388,897
3. Accrual of discount.....		4,081,879
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	(1,697,668)	
4.2 Part 2, Section 1, Column 15.....	149,173	
4.3 Part 2, Section 2, Column 13.....	102,888,447	
4.4 Part 4, Column 11.....	(24,405,047)	76,934,905
5. Total gain (loss) on disposals, Part 4, Column 19.....		62,860,903
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,596,278,693
7. Deduct amortization of premium.....		10,336,223
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.....	(68,271)	
8.3 Part 2, Section 2, Column 16.....	(2,600,774)	
8.4 Part 4, Column 15.....	(2,764,974)	(5,434,020)
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14.....	454,683	
9.2 Part 2, Section 1, Column 17.....	0	
9.3 Part 2, Section 2, Column 14.....	575,811	
9.4 Part 4, Column 13.....	163,299	1,193,793
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2).....		2,525,446
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		4,879,345,495
12. Deduct total nonadmitted amounts.....		0
13. Statement value at end of current period (Line 11 minus Line 12).....		4,879,345,495

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	1,030,246,515	1,030,217,279	1,030,290,157	1,032,422,264
	2. Canada	0	0	0	0
	3. Other Countries	2,698,692	2,923,184	2,646,500	2,722,000
	4. Totals	1,032,945,207	1,033,140,463	1,032,936,657	1,035,144,264
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	1,659,029	1,803,190	1,711,950	1,500,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	4,842,768	4,829,580	4,849,798	4,815,000
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	478,553,708	493,815,391	481,668,336	464,325,397
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	1,086,753,305	1,130,099,874	1,097,906,460	1,081,470,239
	9. Canada	38,307,078	39,763,014	38,848,444	38,943,489
	10. Other Countries	309,608,211	316,908,717	310,576,930	308,821,718
	11. Totals	1,434,668,594	1,486,771,604	1,447,331,834	1,429,235,446
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,952,669,306	3,020,360,228	2,968,498,575	2,935,020,107
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	709,295	724,080	709,295	
	15. Canada	0	0	0	
	16. Other Countries	1,064,655	1,064,655	883,420	
	17. Totals	1,773,950	1,788,735	1,592,715	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	1,773,950	1,788,735	1,592,715	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	245,446,393	245,446,393	181,363,945	
	21. Canada	4,044,652	4,044,652	3,372,492	
	22. Other Countries	64,698,279	64,698,279	53,928,423	
	23. Totals	314,189,324	314,189,324	238,664,860	
Parent, Subsidiaries and Affiliates	24. Totals	1,610,712,915	1,610,712,915	226,514,050	
	25. Total Common Stocks	1,924,902,239	1,924,902,239	465,178,910	
	26. Total Stocks	1,926,676,189	1,926,690,973	466,771,625	
	27. Total Bonds and Stocks	4,879,345,494	4,947,051,201	3,435,270,200	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	81,149,572	712,108,166	210,351,050	25,112,268	3,086,594	XXX	1,031,807,649	34.8	877,643,819	30.8	1,031,807,649	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	81,149,572	712,108,166	210,351,050	25,112,268	3,086,594	XXX	1,031,807,649	34.8	877,643,819	30.8	1,031,807,649	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	1,487,841	0	0	0	XXX	1,487,841	0.1	1,484,825	0.1	0	1,487,841
2.3 NAIC 3	0	1,210,851	0	0	0	XXX	1,210,851	0.0	2,371,132	0.1	1,210,851	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	2,698,692	0	0	0	XXX	2,698,692	0.1	3,855,957	0.1	1,210,851	1,487,841
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	320,000	0.0	0	0
3.2 NAIC 2	0	0	1,659,029	0	0	XXX	1,659,029	0.1	2,817,997	0.1	1,659,029	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	1,659,029	0	0	XXX	1,659,029	0.1	3,137,997	0.1	1,659,029	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	4,635,000	0	0	XXX	4,635,000	0.2	0	0.0	4,635,000	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	207,768	0	0	XXX	207,768	0.0	209,297	0.0	207,768	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	4,842,768	0	0	XXX	4,842,768	0.2	209,297	0.0	4,842,768	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	33,603,167	288,830,363	69,718,227	40,599,541	12,806,786	XXX	445,558,083	15.0	563,081,139	19.8	445,558,083	0
5.2 NAIC 2	0	2,042,252	10,933,211	7,119,841	5,350,874	XXX	25,446,178	0.9	25,410,375	0.9	25,446,178	0
5.3 NAIC 3	0	563,592	6,758,247	227,608	0	XXX	7,549,447	0.3	7,768,249	0.3	7,549,447	0
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	33,603,167	291,436,207	87,409,686	47,946,989	18,157,659	XXX	478,553,708	16.1	596,259,762	21.0	478,553,708	0

S105

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	81,838,581	296,252,677	239,774,556	74,269,578	19,555,465	XXX	711,690,858	24.0	624,553,865	21.9	214,248,557	497,442,301
6.2 NAIC 2	17,279,717	171,357,487	152,586,146	22,471,166	14,115,936	XXX	377,810,452	12.7	415,362,994	14.6	176,602,012	201,208,440
6.3 NAIC 3	12,326,257	76,518,423	70,332,409	7,849,617	8,929,458	XXX	175,956,164	5.9	156,783,554	5.5	73,398,536	102,557,628
6.4 NAIC 4	19,175,168	86,104,330	49,044,504	904,591	0	XXX	155,228,593	5.2	136,813,591	4.8	24,167,864	131,060,729
6.5 NAIC 5	1,441,264	7,354,153	2,408,619	0	0	XXX	11,204,036	0.4	17,515,759	0.6	639,091	10,564,945
6.6 NAIC 6	0	0	14,280	0	63,702	XXX	77,982	0.0	1,455,635	0.1	0	77,982
6.7 Totals	132,060,987	637,587,070	514,160,514	105,494,952	42,664,561	XXX	1,431,968,085	48.3	1,352,485,398	47.5	489,056,059	942,912,026
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	203,541	495,000	0	459,619	XXX	1,158,160	0.0	0	0.0	1,158,160	0
7.3 NAIC 3	231,125	200,000	0	0	466,396	XXX	897,521	0.0	0	0.0	271,218	626,303
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	162,702	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	7,679	XXX	7,679	0.0	4,202	0.0	7,679	0
7.7 Totals	231,125	403,541	495,000	0	933,693	XXX	2,063,360	0.1	166,904	0.0	1,437,057	626,303
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	1,096,212	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	1,096,212	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	953,424	1,391,376	0	0	XXX	2,344,800	0.1	0	0.0	2,344,800	0
10.4 NAIC 4	0	6,272,818	4,606,969	0	0	XXX	10,879,787	0.4	7,197,385	0.3	10,879,787	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	4,308,389	0.2	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	0

901S

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 196,591,320	1,297,191,206	524,478,833	139,981,387	35,448,845	0	2,193,691,590	73.9	XXX	XXX	1,696,249,289	497,442,301
11.2 NAIC 2	(d) 17,279,717	175,091,121	165,673,386	29,591,007	19,926,428	0	407,561,660	13.7	XXX	XXX	204,865,378	202,696,282
11.3 NAIC 3	(d) 12,557,382	79,446,289	78,689,800	8,077,225	9,395,854	0	188,166,550	6.3	XXX	XXX	84,982,619	103,183,931
11.4 NAIC 4	(d) 19,175,168	92,377,148	53,651,473	904,591	0	0	166,108,380	5.6	XXX	XXX	35,047,650	131,060,729
11.5 NAIC 5	(d) 1,441,264	7,354,153	2,408,619	0	0	(c) 0	11,204,036	0.4	XXX	XXX	639,091	10,564,945
11.6 NAIC 6	(d) 0	0	14,280	0	71,381	0	85,661	0.0	XXX	XXX	7,679	77,982
11.7 Totals	247,044,851	1,651,459,918	824,916,390	178,554,209	64,842,508	0	(b) 2,966,817,877	100.0	XXX	XXX	2,021,791,707	945,026,170
11.8 Line 11.7 as a % of Col. 7	8.3	55.7	27.8	6.0	2.2	0.0	100.0	XXX	XXX	XXX	68.1	31.9
12. Total Bonds Prior Year												
12.1 NAIC 1	281,821,143	1,291,326,461	329,981,516	113,388,567	49,081,135	1,096,212	XXX	XXX	2,066,695,035	72.6	1,668,268,216	398,426,819
12.2 NAIC 2	19,540,678	190,882,031	188,543,470	28,900,307	17,209,706	0	XXX	XXX	445,076,191	15.6	236,839,299	208,236,892
12.3 NAIC 3	12,825,338	71,900,584	70,708,140	6,241,958	5,456,212	0	XXX	XXX	167,132,232	5.9	92,812,093	74,320,139
12.4 NAIC 4	10,583,303	84,371,675	44,981,012	2,750,329	1,487,359	0	XXX	XXX	144,173,677	5.1	45,652,734	98,520,944
12.5 NAIC 5	1,252,029	12,909,061	7,663,058	0	0	0	XXX	XXX	(c) 21,824,148	0.8	6,016,330	15,807,818
12.6 NAIC 6	146,000	878,877	247,292	0	187,669	0	XXX	XXX	(c) 1,459,837	0.1	676,371	783,466
12.7 Totals	326,168,491	1,652,268,689	642,124,488	151,281,160	73,422,080	1,096,212	XXX	XXX	(b) 2,846,361,120	100.0	2,050,265,043	796,096,077
12.8 Line 12.7 as a % of Col. 9	11.5	58.1	22.6	5.3	2.6	0.0	XXX	XXX	100.0	XXX	72.0	28.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	138,676,376	1,104,790,340	366,639,602	69,670,919	16,472,052	0	1,696,249,289	57.2	1,668,268,216	58.6	1,696,249,289	XXX
13.2 NAIC 2	7,187,608	86,863,452	90,828,141	12,215,633	7,770,545	0	204,865,378	6.9	236,839,299	8.3	204,865,378	XXX
13.3 NAIC 3	2,911,527	27,636,138	41,219,328	4,246,077	8,969,551	0	84,982,619	2.9	92,812,093	3.3	84,982,619	XXX
13.4 NAIC 4	3,977,496	18,096,401	12,069,163	904,591	0	0	35,047,650	1.2	45,652,734	1.6	35,047,650	XXX
13.5 NAIC 5	330,304	308,787	0	0	0	0	639,091	0.0	6,016,330	0.2	639,091	XXX
13.6 NAIC 6	0	0	0	0	7,679	0	7,679	0.0	676,371	0.0	7,679	XXX
13.7 Totals	153,083,310	1,237,695,117	510,756,233	87,037,219	33,219,827	0	2,021,791,707	68.1	2,050,265,043	72.0	2,021,791,707	XXX
13.8 Line 13.7 as a % of Col. 7	7.6	61.2	25.3	4.3	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.2	41.7	17.2	2.9	1.1	0.0	68.1	XXX	XXX	XXX	68.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	57,914,943	192,400,867	157,839,231	70,310,468	18,976,793	0	497,442,301	16.8	398,426,819	14.0	XXX	497,442,301
14.2 NAIC 2	10,092,110	88,227,669	74,845,245	17,375,375	12,155,883	0	202,696,282	6.8	208,236,892	7.3	XXX	202,696,282
14.3 NAIC 3	9,645,856	51,810,152	37,470,472	3,831,148	426,303	0	103,183,931	3.5	74,320,139	2.6	XXX	103,183,931
14.4 NAIC 4	15,197,672	74,280,748	41,582,310	0	0	0	131,060,729	4.4	98,520,944	3.5	XXX	131,060,729
14.5 NAIC 5	1,110,960	7,045,366	2,408,619	0	0	0	10,564,945	0.4	15,807,818	0.6	XXX	10,564,945
14.6 NAIC 6	0	0	14,280	0	63,702	0	77,982	0.0	783,466	0.0	XXX	77,982
14.7 Totals	93,961,541	413,764,801	314,160,157	91,516,991	31,622,681	0	945,026,170	31.9	796,096,077	28.0	XXX	945,026,170
14.8 Line 14.7 as a % of Col. 7	9.9	43.8	33.2	9.7	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.2	13.9	10.6	3.1	1.1	0.0	31.9	XXX	XXX	XXX	XXX	31.9

(a) Includes \$ 714,076,775 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 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, \$ 4,308,389 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 \$ 13,148,614 ; NAIC 2 \$ 999,957 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

S107

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	76,133,285	698,581,922	201,565,369	17,715,662	0	XXX	993,996,238	33.5	849,013,769	29.8	993,996,238	0
1.02 Residential Mortgage-Backed Securities	5,016,287	13,526,244	8,785,680	7,396,605	3,086,594	XXX	37,811,411	1.3	28,630,050	1.0	37,811,411	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	81,149,572	712,108,166	210,351,050	25,112,268	3,086,594	XXX	1,031,807,649	34.8	877,643,819	30.8	1,031,807,649	0
2. All Other Governments												
2.01 Issuer Obligations	0	2,698,692	0	0	0	XXX	2,698,692	0.1	3,855,957	0.1	1,210,851	1,487,841
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	0	2,698,692	0	0	0	XXX	2,698,692	0.1	3,855,957	0.1	1,210,851	1,487,841
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	1,659,029	0	0	XXX	1,659,029	0.1	3,137,997	0.1	1,659,029	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	0	0	1,659,029	0	0	XXX	1,659,029	0.1	3,137,997	0.1	1,659,029	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	4,842,768	0	0	XXX	4,842,768	0.2	209,297	0.0	4,842,768	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	4,842,768	0	0	XXX	4,842,768	0.2	209,297	0.0	4,842,768	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	103,723	200,972,949	36,505,361	15,480,780	10,767,508	XXX	263,830,321	8.9	342,383,779	12.0	263,830,321	0
5.02 Residential Mortgage-Backed Securities	32,627,448	87,581,434	49,251,385	31,460,236	7,390,151	XXX	208,310,655	7.0	246,459,317	8.7	208,310,655	0
5.03 Commercial Mortgage-Backed Securities	871,995	2,881,824	1,652,940	1,005,973	0	XXX	6,412,732	0.2	7,416,667	0.3	6,412,732	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	33,603,167	291,436,207	87,409,686	47,946,989	18,157,659	XXX	478,553,708	16.1	596,259,762	21.0	478,553,708	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	76,742,660	388,520,979	363,710,094	82,195,837	42,039,126	XXX	953,208,697	32.1	972,001,793	34.2	372,797,368	580,411,329
6.02 Residential Mortgage-Backed Securities	9,999,410	23,521,191	8,775,591	3,693,517	162,533	XXX	46,152,242	1.6	27,477,211	1.0	11,206,254	34,945,988
6.03 Commercial Mortgage-Backed Securities	19,385,249	106,349,573	63,344,568	4,854,252	276,796	XXX	194,210,438	6.5	173,713,929	6.1	100,816,832	93,393,606
6.04 Other Loan-Backed and Structured Securities	25,933,668	119,195,328	78,330,260	14,751,346	186,106	XXX	238,396,708	8.0	179,292,465	6.3	4,235,606	234,161,102
6.05 Totals	132,060,987	637,587,070	514,160,514	105,494,952	42,664,561	XXX	1,431,968,085	48.3	1,352,485,398	47.5	489,056,059	942,912,026
7. Hybrid Securities												
7.01 Issuer Obligations	231,125	403,541	495,000	0	933,693	XXX	2,063,360	0.1	166,904	0.0	1,437,057	626,303
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	231,125	403,541	495,000	0	933,693	XXX	2,063,360	0.1	166,904	0.0	1,437,057	626,303
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

801S

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	1,096,212	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	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	0
10.03 Totals	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	153,210,793	1,291,178,082	608,777,622	115,392,279	53,740,328	XXX	2,222,299,104	74.9	XXX	XXX	1,639,773,631	582,525,473
11.02 Residential Mortgage-Backed Securities	47,643,146	124,628,870	66,812,655	42,550,359	10,639,278	XXX	292,274,308	9.9	XXX	XXX	257,328,320	34,945,988
11.03 Commercial Mortgage-Backed Securities	20,257,244	109,231,396	64,997,509	5,860,225	276,796	XXX	200,623,170	6.8	XXX	XXX	107,229,564	93,393,606
11.04 Other Loan-Backed and Structured Securities	25,933,668	119,195,328	78,330,260	14,751,346	186,106	XXX	238,396,708	8.0	XXX	XXX	4,235,606	234,161,102
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	XXX	XXX	.0	.0
11.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	XXX	XXX	.0	.0
11.07 Unaffiliated Bank Loans	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	XXX	XXX	13,224,587	0
11.08 Totals	247,044,851	1,651,459,918	824,916,390	178,554,209	64,842,508	.0	2,966,817,877	100.0	XXX	XXX	2,021,791,707	945,026,170
11.09 Lines 11.08 as a % Col. 7	8.3	55.7	27.8	6.0	2.2	0.0	100.0	XXX	XXX	XXX	68.1	31.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	217,628,153	1,329,659,895	481,388,185	90,894,098	51,199,164	XXX	XXX	XXX	2,170,769,495	76.3	1,630,319,476	540,450,019
12.02 Residential Mortgage-Backed Securities	62,633,396	136,439,394	60,622,897	29,881,391	12,989,500	XXX	XXX	XXX	302,566,579	10.6	288,364,238	14,202,341
12.03 Commercial Mortgage-Backed Securities	16,460,549	89,802,595	46,090,231	21,782,767	6,994,453	XXX	XXX	XXX	181,130,595	6.4	106,298,219	74,832,377
12.04 Other Loan-Backed and Structured Securities	29,446,393	89,329,805	50,557,311	8,722,904	1,236,052	XXX	XXX	XXX	179,292,465	6.3	12,681,125	166,611,340
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	1,096,212	XXX	XXX	1,096,212	0.0	1,096,212	.0
12.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	0.0	.0	.0
12.07 Unaffiliated Bank Loans	0	7,036,999	3,465,863	0	1,002,911	XXX	XXX	XXX	11,505,773	0.4	11,505,773	0
12.08 Totals	326,168,491	1,652,268,689	642,124,488	151,281,160	73,422,080	1,096,212	XXX	XXX	2,846,361,120	100.0	2,050,265,043	796,096,077
12.09 Line 12.08 as a % of Col. 9	11.5	58.1	22.6	5.3	2.6	0.0	XXX	XXX	100.0	XXX	72.0	28.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	106,879,454	1,058,388,642	406,388,719	45,673,396	22,443,420	XXX	1,639,773,631	55.3	1,630,319,476	57.3	1,639,773,631	XXX
13.02 Residential Mortgage-Backed Securities	41,432,805	106,766,702	59,500,956	39,128,246	10,499,612	XXX	257,328,320	8.7	288,364,238	10.1	257,328,320	XXX
13.03 Commercial Mortgage-Backed Securities	4,192,238	63,186,010	37,805,623	1,768,897	276,796	XXX	107,229,564	3.6	106,298,219	3.7	107,229,564	XXX
13.04 Other Loan-Backed and Structured Securities	578,813	2,127,521	1,062,591	466,680	.0	XXX	4,235,606	0.1	12,681,125	0.5	4,235,606	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	1,096,212	0.0	.0	XXX
13.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	XXX
13.07 Unaffiliated Bank Loans	0	7,226,242	5,998,344	0	0	XXX	13,224,587	0.4	11,505,773	0.4	13,224,587	XXX
13.08 Totals	153,083,310	1,237,695,117	510,756,233	87,037,219	33,219,827	.0	2,021,791,707	68.1	2,050,265,043	72.0	2,021,791,707	XXX
13.09 Line 13.08 as a % of Col. 7	7.6	61.2	25.3	4.3	1.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.2	41.7	17.2	2.9	1.1	0.0	68.1	XXX	XXX	XXX	68.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	46,331,340	232,789,440	202,388,902	69,718,883	31,296,908	XXX	582,525,473	19.6	540,450,019	19.0	XXX	582,525,473
14.02 Residential Mortgage-Backed Securities	6,210,341	17,862,168	7,311,700	3,422,113	139,666	XXX	34,945,988	1.2	14,202,341	0.5	XXX	34,945,988
14.03 Commercial Mortgage-Backed Securities	16,065,006	46,045,386	27,191,886	4,091,328	.0	XXX	93,393,606	3.1	74,832,377	2.6	XXX	93,393,606
14.04 Other Loan-Backed and Structured Securities	25,354,855	117,067,806	77,267,669	14,284,666	186,106	XXX	234,161,102	7.9	166,611,340	5.9	XXX	234,161,102
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	0.0	.0	0.0	XXX	.0
14.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	XXX	.0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	93,961,541	413,764,801	314,160,157	91,516,991	31,622,681	.0	945,026,170	31.9	796,096,077	28.0	XXX	945,026,170
14.09 Line 14.08 as a % of Col. 7	9.9	43.8	33.2	9.7	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.2	13.9	10.6	3.1	1.1	0.0	31.9	XXX	XXX	XXX	XXX	31.9

6019

ANNUAL STATEMENT FOR THE YEAR 2021 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	15,005,390	15,005,390	0	0	0
2. Cost of short-term investments acquired	92,469,857	92,469,857	0	0	0
3. Accrual of discount	12,271	12,271	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	9,181	9,181	0	0	0
6. Deduct consideration received on disposals	93,258,851	93,258,851	0	0	0
7. Deduct amortization of premium	89,276	89,276	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)	14,148,571	14,148,571	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)	14,148,571	14,148,571	0	0	0

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

S110

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	57,023,418	3,399,524	53,623,894	0
2. Cost of cash equivalents acquired.....	7,156,272,042	238,696,323	6,917,575,719	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	854	839	15	0
6. Deduct consideration received on disposals.....	7,143,300,264	242,096,686	6,901,203,578	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).....	69,996,049	0	69,996,049	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	69,996,049	0	69,996,049	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		City	State							
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated										
...000000-00-0...	AXION EMERGING MARKETS EQUITY FUND.....			BANK OF NYC/NSIMBS.....	07/01/2021.....		22,290,547	0	0	
...CCL000-01-6...	CC&L EMERGING MARKETS EQUITY FUND.....			BANK OF NYC/NSIMBS.....	07/02/2021.....		22,290,547	0	0	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							44,581,093	0	0	XXX
Any Other Class of Assets - Unaffiliated										
...000000-00-0...	Newark Venture Partners Fund.....	Newark.....	NJ.....		06/30/2018.....		0	26,373	0	0.000
4699999 - Any Other Class of Assets - Unaffiliated							0	26,373	0	XXX
Any Other Class of Assets - Affiliated										
...000000-00-0...	New Jersey Collaborative Care, LLC.....	Newark.....	NJ.....		12/31/2019.....		0	22,800,000	0	50.000
4799999 - Any Other Class of Assets - Affiliated							0	22,800,000	0	XXX
4899999 - Subtotals - Unaffiliated							44,581,093	26,373	0	XXX
4999999 - Subtotals - Affiliated							0	22,800,000	0	XXX
5099999 Totals							44,581,093	22,826,373	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value						15 Book/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.						
Any Other Class of Assets - Unaffiliated																			
000000-00-0					06/30/2018		0	0	0	0	0	0	0	0	0	0	0	0	0
Any Other Class of Assets - Affiliated																			
000000-00-0					12/31/2019		0	0	0	0	0	0	0	0	0	0	0	0	0
4499999 - Subtotals - Unaffiliated																			
4599999 - Subtotals - Affiliated																			
4699999 Totals																			

ANNUAL STATEMENT FOR THE YEAR 2021 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-SW-9.	UNITED STATES	TREAS	BDS		1.A	408,616	99,2930	423,981	427,000	409,059	0	443	0	0	1.875	2.157	FA	3,024	4,003	06/24/2021	02/15/2041
912810-TA-6.	UNITED STATES	TREAS	BDS		1.A	16,970,502	97,26660	16,987,437	17,465,000	16,976,174	0	5,672	0	0	1.750	1.932	FA	115,445	0	09/30/2021	08/15/2041
912810-TC-2.	UNITED STATES	TREAS	BDS		1.A	330,435	101,4690	329,774	325,000	330,430	0	(5)	0	0	2.000	1.908	MN	519	0	12/31/2021	11/15/2041
912828-3C-2.	UNITED STATES	TREAS	NTS		1.A	9,914,562	101,3480	9,856,064	9,725,000	9,776,865	0	(61,790)	0	0	2.000	1.356	AO	33,312	194,500	10/03/2021	10/31/2022
912828-6B-1.	UNITED STATES	TREAS	NTS		1.A	605,548	108,1990	600,506	555,000	599,528	0	(5,087)	0	0	2.625	1.444	FA	5,503	9,253	03/03/2021	02/15/2029
912828-B6-6.	UNITED STATES	TREAS	NTS		1.A	29,889,612	104,1680	31,250,400	30,000,000	29,939,937	0	26,957	0	0	2.750	2.869	FA	311,617	825,000	10/11/2018	02/15/2024
912828-G3-8.	UNITED STATES	TREAS	NTS		1.A	43,120,938	103,6990	44,590,656	43,000,000	43,037,636	0	(12,561)	0	0	2.250	2.231	MN	125,615	967,500	12/01/2014	11/15/2024
912828-K7-4.	UNITED STATES	TREAS	NTS		1.A	45,096,016	103,1720	47,459,074	46,000,000	45,644,688	0	93,147	0	0	2.000	2.235	FA	347,500	920,000	11/16/2015	08/15/2025
912828-M5-6.	UNITED STATES	TREAS	NTS		1.A	62,462,500	104,1990	63,561,512	61,000,000	61,611,469	0	(151,309)	0	0	2.250	1.991	MN	178,198	1,372,500	02/16/2016	11/15/2025
912828-N3-0.	UNITED STATES	TREAS	NTS		1.A	15,025,781	101,6600	15,249,030	15,000,000	15,004,688	0	(4,604)	0	0	2.125	2.104	JD	881	318,750	03/28/2017	12/31/2022
912828-YK-0.	UNITED STATES	TREAS	NTS		1.A	991,211	100,8050	1,008,047	1,000,000	997,526	0	3,099	0	0	1.375	1.700	AO	2,946	13,750	12/12/2019	10/15/2022
912828-ZY-9.	UNITED STATES	TREAS	NTS		1.A	5,517,230	99,2850	5,485,507	5,525,000	5,520,912	0	2,652	0	0	0.125	0.173	JJ	3,190	6,906	08/11/2020	07/15/2023
91282C-AE-1.	UNITED STATES	TREAS	NTS		1.A	64,986,912	93,3590	62,337,939	66,772,000	65,188,910	0	175,508	0	0	0.625	0.914	FA	157,631	417,325	11/09/2020	08/15/2030
91282C-AF-8.	UNITED STATES	TREAS	NTS		1.A	32,333,389	99,1910	32,113,216	32,375,000	32,352,226	0	14,004	0	0	0.125	0.169	FA	15,286	40,469	09/03/2020	08/15/2023
91282C-AK-7.	UNITED STATES	TREAS	NTS		1.A	425,567	99,0940	422,140	426,000	425,754	0	144	0	0	0.125	0.159	MS	159	533	09/15/2020	09/15/2023
91282C-AP-6.	UNITED STATES	TREAS	NTS		1.A	13,078,857	99,0120	12,995,286	13,125,000	13,096,850	0	15,709	0	0	0.125	0.246	AO	3,516	16,406	11/09/2020	10/15/2023
91282C-AR-2.	UNITED STATES	TREAS	NTS		1.A	40,785,656	99,8320	40,731,456	40,800,000	40,794,018	0	7,208	0	0	0.125	0.143	AO	8,735	51,000	11/04/2020	10/31/2022
91282C-AW-1.	UNITED STATES	TREAS	NTS		1.A	65,597,227	99,1880	64,967,813	65,500,000	65,561,699	0	(32,896)	0	0	0.250	0.200	MN	21,260	163,750	12/03/2020	11/15/2023
91282C-BA-8.	UNITED STATES	TREAS	NTS		1.A	21,191,895	98,8630	21,008,451	21,250,000	21,211,276	0	19,381	0	0	0.125	0.219	JD	1,241	26,563	01/08/2021	12/15/2023
91282C-BD-2.	UNITED STATES	TREAS	NTS		1.A	7,998,125	99,6910	7,975,312	8,000,000	7,999,054	0	929	0	0	0.125	0.137	JD	28	10,000	01/08/2021	12/31/2022
91282C-BJ-9.	UNITED STATES	TREAS	NTS		1.A	23,146,377	96,3790	22,649,042	23,500,000	23,188,925	0	42,548	0	0	0.750	0.977	JJ	73,757	88,125	02/25/2021	01/31/2028
91282C-BL-4.	UNITED STATES	TREAS	NTS		1.A	18,488,640	97,1600	18,736,179	19,283,800	18,538,906	0	50,266	0	0	1.125	1.588	FA	81,943	108,411	05/07/2021	02/15/2031
91282C-BM-2.	UNITED STATES	TREAS	NTS		1.A	53,923,652	98,7110	53,550,663	54,250,000	54,016,656	0	93,003	0	0	0.125	0.329	FA	25,614	33,906	02/25/2021	02/15/2024
91282C-BN-0.	UNITED STATES	TREAS	NTS		1.A	99,417,485	99,5900	99,066,954	99,475,000	99,441,665	0	24,180	0	0	0.125	0.154	FA	42,249	62,172	03/26/2021	02/28/2023
91282C-BR-1.	UNITED STATES	TREAS	NTS		1.A	11,484,727	98,8200	11,364,335	11,500,000	11,488,665	0	3,938	0	0	0.250	0.295	MS	8,577	14,375	03/26/2021	03/15/2024
91282C-BX-8.	UNITED STATES	TREAS	NTS		1.A	7,386,247	99,4690	7,350,744	7,390,000	7,387,447	0	1,199	0	0	0.125	0.151	AO	1,582	4,619	05/17/2021	04/30/2023
91282C-BZ-3.	UNITED STATES	TREAS	NTS		1.A	6,545,122	99,1720	6,545,345	6,600,000	6,594,615	0	493	0	0	1.250	1.267	AO	14,130	41,250	05/19/2021	04/30/2028
91282C-CB-5.	UNITED STATES	TREAS	NTS		1.A	25,862,025	101,3750	25,992,550	25,640,000	25,851,441	0	(10,585)	0	0	1.625	1.536	MN	54,095	208,325	08/09/2021	05/15/2031
91282C-CC-3.	UNITED STATES	TREAS	NTS		1.A	7,502,671	98,6560	7,414,013	7,515,000	7,505,143	0	2,472	0	0	0.250	0.306	MN	2,439	9,394	05/27/2021	05/15/2024
91282C-CE-9.	UNITED STATES	TREAS	NTS		1.A	3,499,491	99,0940	3,468,283	3,500,000	3,499,533	0	42	0	0	1.250	1.256	MN	3,846	21,875	05/28/2021	05/31/2028
91282C-CG-4.	UNITED STATES	TREAS	NTS		1.A	24,700,741	98,5470	24,498,759	24,860,000	24,728,406	0	27,665	0	0	0.250	0.468	JD	2,903	31,075	06/25/2021	06/15/2024
91282C-CH-2.	UNITED STATES	TREAS	NTS		1.A	385,692	99,0590	381,376	385,000	385,644	0	(48)	0	0	1.250	1.227	JD	13	2,406	06/30/2021	06/30/2028
91282C-CL-3.	UNITED STATES	TREAS	NTS		1.A	25,019,531	98,7850	24,696,300	25,000,000	25,016,764	0	(2,768)	0	0	0.375	0.349	JJ	43,308	0	07/30/2021	07/15/2024
91282C-CN-9.	UNITED STATES	TREAS	NTS		1.A	19,975,000	99,2230	19,844,540	20,000,000	19,980,250	0	5,250	0	0	0.125	0.188	JJ	10,462	0	07/30/2021	07/31/2023
91282C-CS-8.	UNITED STATES	TREAS	NTS		1.A	19,327,958	97,8910	19,369,613	19,787,000	19,335,216	0	7,258	0	0	1.250	1.512	FA	93,424	0	11/08/2021	08/15/2031
91282C-CT-6.	UNITED STATES	TREAS	NTS		1.A	66,929,336	98,7030	66,131,077	67,000,000	66,937,223	0	7,887	0	0	0.375	0.411	FA	94,901	0	09/01/2021	08/15/2024
91282C-CY-5.	UNITED STATES	TREAS	NTS		1.A	612,159	98,9100	613,243	620,000	612,351	0	192	0	0	1.250	1.448	MS	1,980	0	10/28/2021	09/30/2028
91282C-CZ-2.	UNITED STATES	TREAS	NTS		1.A	1,986,641	98,2770	1,965,546	2,000,000	1,987,320	0	679	0	0	0.875	1.015	MS	4,471	0	09/28/2021	09/30/2026
91282C-DA-6.	UNITED STATES	TREAS	NTS		1.A	2,697,996	99,3050	2,681,227	2,700,000	2,698,251	0	255	0	0	0.250	0.287	MS	1,725	0	09/30/2021	09/30/2023
91282C-DB-4.	UNITED STATES	TREAS	NTS		1.A	14,469,414	99,2110	14,385,581	14,500,000	14,470,944	0	1,530	0	0	0.625	0.699	AO	19,420	0	11/08/2021	10/15/2024
91282C-DD-0.	UNITED STATES	TREAS	NTS		1.A	16,581,195	99,4220	16,504,035	16,600,000	16,582,607	0	1,412	0	0	0.375	0.433	AO	10,662	0	11/08/2021	10/31/2023
91282C-DF-5.	UNITED STATES	TREAS	NTS		1.A	11,922,716	99,6880	11,979,447	12,017,000	11,924,654	0	1,939	0	0	1.375	1.499	AO	28,300	0	11/23/2021	10/31/2028
91282C-DH-1.	UNITED STATES	TREAS	NTS		1.A	15,441,875	99,4610	15,416,440	15,500,000	15,443,483	0	1,608	0	0	0.750	0.881	MN	15,093	0	12/02/2021	11/15/2024
91282C-DJ-7.	UNITED STATES	TREAS	NTS		1.A	15,961,103	98,8590	15,946,021	16,130,000	15,962,121	0	1,018	0	0	1.375	1.494	MN	28,796	0	12/15/2021	11/15/2031
91282C-DK-4.	UNITED STATES	TREAS	NTS		1.A	1,598,745	100,0000	1,595,000	1,595,000	1,598,684	0	(61)	0	0	1.250	1.205	MN	1,753	0	12/14/2021	11/30/2026
91282C-DL-2.	UNITED STATES	TREAS	NTS		1.A	9,883,819	100,4840	9,857,520	9,810,000	9,883,527	0	(292)	0	0	1.500	1.391	MN	12,936	0	12/22/2021	11/30/2028
91282C-DR-9.	UNITED STATES	TREAS	NTS		1.A	10,895,974	100,0550	10,895,974	10,890,000	10,895,966											

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	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
36179Q-RZ-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,162,686	108.3190	1,190,448	1,099,021	1,161,038	0	(625)	0	0	4.000	2.406	MON	3,663	43,961	06/26/2017	10/20/2044
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	892,870	108.3180	905,890	836,326	889,424	0	(534)	0	0	4.000	2.219	MON	2,788	33,453	06/26/2017	12/20/2044
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	95,367	105.6780	98,988	93,669	95,564	0	(29)	0	0	3.500	3.114	MON	273	3,278	04/30/2019	04/20/2046
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	44,861	105.0390	46,872	44,623	44,836	0	(6)	0	0	3.000	2.935	MON	112	1,339	02/01/2017	06/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,124,486	106.2550	1,125,172	1,058,935	1,121,711	0	(561)	0	0	4.000	2.349	MON	3,530	42,357	06/26/2017	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	417,522	104.4180	427,471	409,383	416,938	0	(156)	0	0	3.000	2.712	MON	1,023	12,281	06/26/2017	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	195,513	105.8420	198,685	187,718	195,136	0	(113)	0	0	3.500	2.738	MON	548	6,570	06/26/2017	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	87,464	107.8710	89,615	83,076	87,345	0	(37)	0	0	4.000	2.562	MON	277	3,323	07/14/2017	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	86,761	107.8450	88,874	82,409	86,648	0	(37)	0	0	4.000	2.560	MON	275	3,296	07/14/2017	02/20/2046
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	228,351	105.0750	230,713	219,569	228,107	0	(116)	0	0	3.500	2.764	MON	640	7,685	09/09/2019	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	112,816	104.1620	113,637	109,096	112,707	0	(67)	0	0	3.000	2.491	MON	273	3,273	02/12/2020	05/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	708,135	105.0720	720,089	685,327	706,956	0	(293)	0	0	3.500	2.903	MON	1,999	23,986	12/01/2017	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	712,375	104.4080	707,438	677,571	711,453	0	(225)	0	0	3.000	1.335	MON	1,694	20,327	10/01/2019	05/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	194,669	104.4190	202,216	193,657	194,784	0	(29)	0	0	3.000	2.935	MON	484	5,809	02/23/2018	08/20/2046
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	176,930	107.0060	184,398	172,325	177,431	0	(36)	0	0	4.500	3.667	MON	646	7,755	10/23/2018	02/20/2048
36179T-Z6-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	451,388	106.3620	463,555	435,828	451,112	0	(101)	0	0	4.500	3.521	MON	1,634	19,612	01/14/2019	06/20/2048
36179U-KY-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	854,556	105.7670	865,694	818,491	854,083	0	(222)	0	0	4.500	3.296	MON	3,069	36,832	07/11/2019	01/20/2049
36179W-BY-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	7,895,488	102.5920	7,791,526	7,594,668	7,892,506	0	(2,982)	0	0	2.500	2.032	MON	15,822	126,578	04/13/2021	03/20/2051
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	14,149,529	102.5920	13,957,819	13,605,165	14,143,792	0	(5,737)	0	0	2.500	2.028	MON	28,344	214,995	05/04/2021	04/20/2051
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	7,658	115.2520	8,751	7,593	7,645	0	(2)	0	0	6.000	0.000	MON	38	456	02/28/2008	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	38,758	115.2590	44,011	38,185	38,670	0	(12)	0	0	6.000	5.724	MON	191	2,291	12/01/2008	02/20/2038
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	762,235	107.1440	772,618	721,105	756,814	0	(803)	0	0	3.500	2.477	MON	2,103	25,239	11/01/2013	03/20/2042
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	134,448	110.1030	136,547	124,018	133,460	0	(145)	0	0	4.500	2.263	MON	465	5,581	04/08/2014	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	436,340	111.0510	456,728	411,278	435,179	0	(354)	0	0	4.500	2.770	MON	1,542	18,508	08/16/2013	02/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	62,118	112.9750	64,439	57,038	61,672	0	(69)	0	0	5.000	2.610	MON	238	2,852	06/23/2011	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	84,776	108.3280	85,907	79,303	84,258	0	(75)	0	0	4.000	2.162	MON	264	3,172	03/18/2016	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	74,003	112.9750	76,319	67,554	73,687	0	(92)	0	0	5.000	2.350	MON	281	3,378	06/26/2017	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	10,220	116.1280	11,685	10,062	10,173	0	(6)	0	0	6.000	0.000	MON	50	604	02/14/2005	12/15/2033

E10.1

ANNUAL STATEMENT FOR THE YEAR 2021 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
36225B-T0-1	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	16,244	116,0520	18,529	15,966	16,146	0	(15)	0	0	6.000	3.028	MON	80	958	03/23/2007	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	5,501	116,1330	6,277	5,405	5,469	0	(4)	0	0	6.000	5.710	MON	27	324	03/23/2007	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	12,381	116,0440	14,123	12,170	12,312	0	(8)	0	0	6.000	5.634	MON	61	730	03/23/2007	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	23,083	116,1740	26,357	22,688	22,951	0	(15)	0	0	6.000	5.667	MON	113	1,361	03/23/2007	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	65,331	115,1550	68,744	59,697	64,782	0	(95)	0	0	5.500	2.900	MON	274	3,283	11/01/2013	11/15/2038
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	333,532	112,0970	342,420	305,467	331,119	0	(406)	0	0	4.500	2.042	MON	1,146	13,746	03/29/2012	03/15/2041
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	20,445	102,5470	20,501	19,992	20,233	0	(54)	0	0	2.500	1.877	MON	42	500	06/26/2017	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	2,712	103,3890	2,675	2,587	2,641	0	(10)	0	0	2.500	1.546	MON	5	65	08/01/2012	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	206,186	104,4600	209,794	200,837	205,318	0	(123)	0	0	3.000	2.636	MON	502	6,025	11/01/2013	11/15/2042
36200M-Y8-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	6,882	115,6990	7,852	6,786	6,854	0	(4)	0	0	6.000	0.000	MON	34	407	02/14/2005	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	3,806	116,2090	4,364	3,756	3,792	0	(2)	0	0	6.000	0.000	MON	19	225	03/18/2005	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	4,566	113,8640	5,212	4,578	4,566	0	0	0	0	5.500	5.653	MON	21	252	03/23/2007	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	4,512	110,2420	4,896	4,441	4,488	0	(3)	0	0	6.000	5.675	MON	22	266	03/23/2007	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	5,327	113,0470	6,038	5,341	5,328	0	0	0	0	5.500	5.649	MON	24	294	03/23/2007	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	10,351	117,1700	11,922	10,175	10,286	0	(8)	0	0	6.000	5.692	MON	51	610	03/23/2007	07/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	20,724	110,0350	22,472	20,423	20,599	0	(19)	0	0	6.000	0.000	MON	102	1,225	09/20/2004	03/15/2034
36210H-UU-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	9,800	110,1460	10,645	9,664	9,717	0	(12)	0	0	6.000	0.000	MON	48	580	12/16/2003	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,005	115,9600	1,147	989	999	0	(1)	0	0	6.000	5.855	MON	5	59	03/23/2007	02/15/2034
36290Q-BV-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	3,683	110,0350	3,998	3,633	3,666	0	(2)	0	0	6.000	0.000	MON	18	218	03/18/2005	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,293	109,7490	9,125	8,315	8,295	0	0	0	0	5.500	5.648	MON	38	457	03/23/2007	09/15/2034
36290R-OC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	347	113,3600	394	348	347	0	0	0	0	5.500	5.642	MON	2	19	03/23/2007	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,305	114,2080	9,509	8,326	8,306	0	0	0	0	5.500	5.648	MON	38	458	03/23/2007	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	9,136	110,0580	10,078	9,157	9,136	0	0	0	0	5.500	5.643	MON	42	504	03/23/2007	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	17,527	114,3020	20,085	17,572	17,529	0	0	0	0	5.500	5.653	MON	81	966	03/23/2007	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,988	110,4140	9,949	9,011	8,989	0	0	0	0	5.500	5.648	MON	41	496	03/23/2007	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	10,730	111,4160	11,985	10,757	10,731	0	0	0	0	5.500	5.648	MON	49	592	03/23/2007	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,602	110,3110	1,739	1,577	1,594	0	(1)	0	0	6.000	5.857	MON	8	95	03/23/2007	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,357	109,7580	1,470	1,339	1,351	0	(1)	0	0	6.000	1.265	MON	7	80	03/23/2007	09/15/2034

E102

ANNUAL STATEMENT FOR THE YEAR 2021 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-JX-2.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	2,003	110.0490	2,169	1,971	1,993	0	(1)	0	0	6.000	5.866	MON	10	118	03/23/2007	09/15/2034
36291M-KH-5.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	1,032	110.0730	1,118	1,016	1,027	0	(1)	0	0	6.000	5.869	MON	5	61	03/23/2007	11/15/2034
36292M-FT-4.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	7,890	113.5270	8,128	7,160	7,758	0	(36)	0	0	5.000	3.355	MON	30	358	06/26/2017	04/15/2036
36295F-HU-1.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	7,684	110.1590	8,367	7,596	7,660	0	(3)	0	0	6.000	5.929	MON	38	456	08/01/2008	05/15/2037
36295K-4L-4.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	48,378	115.5260	50,774	43,950	47,948	0	(127)	0	0	5.000	3.474	MON	183	2,198	06/26/2017	11/15/2038
36295K-HG-1.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	546	109.7150	592	540	545	0	0	0	6.500	0.000	MON	3	35	06/01/2008	03/15/2038	
36295M-6H-7.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	12,856	113.0350	13,198	11,676	12,725	0	(33)	0	0	5.000	2.277	MON	49	584	06/26/2017	01/15/2038
36295P-RJ-3.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	402	115.0220	461	401	402	0	0	0	6.000	6.065	MON	2	24	11/03/2008	12/15/2037	
362950-HL-7.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	166,466	114.5520	174,424	152,267	164,801	0	(273)	0	0	5.000	2.582	MON	634	7,613	11/01/2013	06/15/2040
36296D-YL-6.	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,548	110.0580	9,365	8,510	8,538	0	(2)	0	0	6.000	6.057	MON	43	511	09/01/2008	05/15/2038
38381R-PZ-6.	GNMA REMIC TRUST 2019-023			4	1.A	2,043,508	104.6750	2,131,706	2,036,507	2,041,448	0	(385)	0	0	3.500	3.408	MON	5,940	71,278	02/01/2019	10/20/2048
38381R-OH-5.	GNMA REMIC TRUST 2019-023			4	1.A	2,051,357	104.9460	2,138,443	2,037,666	2,047,877	0	(703)	0	0	3.500	3.309	MON	5,943	71,318	02/01/2019	07/20/2048
38381D-XT-2.	GNMA REMIC TRUST 2021-120			4,6	1.A	354,199	8.9070	345,151	0	343,797	0	(10,402)	0	0	1.005	2.949	MON	3,246	16,390	07/22/2021	02/16/2063
21H030-61-7.	GNMA II JUMBO TBA 30YR TBA 03.000%			@	1.A	516,914	103.5040	517,520	500,000	516,914	0	0	0	0	0.000	(0.127)	N/A	0	0	12/14/2021	01/15/2048
0299999	Bonds - U.S. Governments - Residential Mortgage-Backed Securities					37,864,250	XXX	37,963,874	36,104,464	37,811,411	0	(26,457)	0	0	XXX	XXX	XXX	93,101	906,219	XXX	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments					1,030,290,157	XXX	1,030,217,279	1,032,422,264	1,030,246,515	0	331,221	0	0	XXX	XXX	XXX	2,107,310	6,890,360	XXX	XXX
	Bonds - All Other Governments - Issuer Obligations																				
Y7276L-DE-5.	KAZAKHSTAN REP 144A				2.C FE	1,471,400	112.5980	1,688,964	1,500,000	1,487,841	0	3,016	0	0	5.125	5.452	JJ	34,167	76,875	11/17/2015	07/21/2025
716540-BG-6.	PETROLEOS MEXICANOS				3.C FE	1,175,100	101.0000	1,234,220	1,222,000	1,210,851	0	9,843	0	0	3.500	4.422	JJ	17,940	42,770	10/22/2020	01/30/2023
0699999	Bonds - All Other Governments - Issuer Obligations					2,646,500	XXX	2,923,184	2,722,000	2,698,692	0	12,859	0	0	XXX	XXX	XXX	52,106	119,645	XXX	XXX
1099999	Bonds - All Other Governments - Subtotals - All Other Governments					2,646,500	XXX	2,923,184	2,722,000	2,698,692	0	12,859	0	0	XXX	XXX	XXX	52,106	119,645	XXX	XXX
	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																				
452152-PZ-1.	ILLINOIS ST				2.B FE	1,144,240	120.1300	1,201,300	1,000,000	1,107,880	0	(16,699)	0	0	5.000	2.994	MN	8,333	50,000	10/16/2019	11/01/2029
452152-Q2-0.	ILLINOIS ST				2.B FE	567,710	120.3780	601,890	500,000	551,148	0	(7,890)	0	0	5.000	3.095	MN	4,167	25,000	11/12/2019	11/01/2028
1199999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					1,711,950	XXX	1,803,190	1,500,000	1,659,029	0	(24,589)	0	0	XXX	XXX	XXX	12,500	75,000	XXX	XXX
1799999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					1,711,950	XXX	1,803,190	1,500,000	1,659,029	0	(24,589)	0	0	XXX	XXX	XXX	12,500	75,000	XXX	XXX
	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																				
167505-XC-5.	CHICAGO ILL BRD ED				3.A FE	214,798	123.6030	222,485	180,000	207,768	1,562	(3,090)	0	0	5.000	2.833	JD	750	9,000	09/06/2019	12/01/2033
38122N-C9-1.	GOLDEN ST TOB SECURITIZATION				1.F FE	2,000,000	100.3280	2,006,560	2,000,000	2,000,000	0	0	0	0	2.687	2.705	JD	2,388	0	12/08/2021	06/01/2030
68587F-BB-9.	OREGON ED DISTS FULL FAITH & C				1.C FE	2,635,000	98.6920	2,600,534	2,635,000	2,635,000	0	0	0	0	1.887	1.896	JD	138	18,093	07/23/2021	06/30/2031
1899999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					4,849,798	XXX	4,829,580	4,815,000	4,842,768	1,562	(3,090)	0	0	XXX	XXX	XXX	3,277	27,093	XXX	XXX
2499999	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)					4,849,798	XXX	4,829,580	4,815,000	4,842,768	1,562	(3,090)	0	0	XXX	XXX	XXX	3,277	27,093	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																				

E103

ANNUAL STATEMENT FOR THE YEAR 2021 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 REV.			1.	1.G FE.	2,125,740	113,8490	2,339,597	2,055,000	2,106,978	0	(5,851)	0	0	4.263	3.910	MS	25,795	87,605	08/24/2018	09/15/2032	
010268-CT-5.	ALABAMA FED AID HWY FIN AUTH				1.C FE.	1,800,000	100.5600	1,810,080	1,800,000	1,800,000	0	0	0	0	2.056	2.067	MS	7,916	0	10/07/2021	09/01/2031	
01179R-J4-6.	ALASKA MUN BD BK ALASKA MUN BD				1.E FE.	485,255	132.8970	478,429	360,000	478,806	0	(6,449)	0	0	5.000	1.426	JD	1,500	8,250	06/02/2021	12/01/2032	
018444-AY-5.	ALLEN TOWN PA NEIGHBORHOOD																					
04052B-JZ-8.	ARIZONA INDL DEV AUTH ED REV.			2.	3.C FE.	1,036,050	113.8320	1,138,320	1,000,000	1,021,518	0	(3,491)	0	0	5.000	4.593	MN	8,333	50,000	06/30/2017	05/01/2042	
041806-L6-5.	ARLINGTON TEX HIGHER ED FIN				3.C FE.	171,442	111.0570	183,244	165,000	169,772	0	(751)	0	0	5.000	4.451	JJ	4,125	8,250	09/19/2019	07/01/2054	
052404-PT-1.	AUSTIN TEX CMNTY COLLEGE DIST				3.B FE.	902,923	107.8690	922,280	855,000	899,092	0	(3,831)	0	0	4.000	3.156	FA	12,920	6,935	05/11/2021	08/15/2041	
072024-WS-7.	BAY AREA TOLL AUTH CALIF TOLL				1.D FE.	496,548	123.6950	494,780	400,000	493,368	0	(3,180)	0	0	5.000	1.034	FA	8,333	0	10/14/2021	02/01/2028	
08454A-AB-7.	BERKS CNTY PA MUN AUTH UNIV				1.C FE.	110,000	113.0260	113,329	110,000	110,000	0	0	0	0	2.574	2.591	AO	708	2,831	09/20/2019	04/01/2031	
10623A-BV-4.	BRAZOS TEX HIGHER ED AUTH INC				3.A FE.	50,890	113.0570	50,876	45,000	49,883	3,659	(542)	0	0	5.000	3.425	AO	563	2,250	02/12/2020	10/01/2039	
114894-YR-3.	BROWARD CNTY FLA ARPT SYS REV				2.B FE.	175,754	96.8880	169,554	175,000	175,633	0	(67)	0	0	3.000	2.972	AO	1,313	5,250	02/27/2020	04/01/2040	
11861M-BK-1.	BUCKS CNTY PA INDL DEV AUTH				1.E FE.	564,660	115.1240	575,620	500,000	559,577	0	(5,083)	0	0	4.000	2.325	AO	5,000	10,000	04/08/2021	10/01/2044	
13033D-AE-5.	CALIFORNIA HSG FIN AGY MUN				3.A FE.	745,926	124.6770	797,933	640,000	738,419	0	(7,508)	0	0	5.000	3.142	JJ	16,000	9,778	02/24/2021	07/01/2041	
13054W-AC-1.	CALIFORNIA POLLUTION CTL FING			2.	2.A FE.	279,327	114.0700	282,450	247,611	278,221	0	(1,106)	0	0	3.500	2.477	MON	265	5,771	03/17/2021	11/20/2035	
130795-Z6-7.	CALIFORNIA STATEWIDE CMNTYS				2.C FE.	1,629,960	103.1320	2,062,640	2,000,000	1,678,787	0	7,440	0	0	5.000	6.524	JJ	50,000	100,000	11/14/2013	11/21/2045	
14054C-CA-5.	CAPITAL TR AGY FLA EDL FACS			4.	1.C FE.	2,090,725	144.3620	2,302,574	1,595,000	1,945,612	0	(15,498)	0	0	7.550	4.827	MN	15,387	120,422	06/26/2017	05/15/2040	
14054C-CG-2.	CAPITAL TR AGY FLA EDL FACS				2.C FE.	64,180	112.0450	67,227	60,000	62,788	0	(563)	0	0	5.000	3.892	JD	133	3,000	06/14/2019	12/15/2049	
154871-CP-0.	CENTRAL PLAINS ENERGY PROJ				3.A FE.	319,313	111.1950	322,466	290,000	312,806	0	(2,830)	0	0	5.000	3.740	JJ	7,250	14,500	08/23/2019	07/01/2054	
155498-KQ-0.	CENTRAL TEX REGL MOBILITY				2.A FE.	567,256	146.3020	599,838	410,000	555,744	0	(5,878)	0	0	5.000	2.627	MS	6,833	20,500	01/07/2020	09/01/2042	
155498-MR-6.	CENTRAL TEX REGL MOBILITY				1.G FE.	652,183	114.4850	652,565	570,000	650,020	0	(1,944)	0	0	4.000	3.227	JJ	11,400	14,060	11/20/2020	01/01/2050	
19648A-M4-4.	COLORADO HEALTH FACS AUTH REV			2.	1.G FE.	1,005,460	107.4290	1,074,290	1,000,000	1,000,992	0	(655)	0	0	5.625	5.628	JD	4,688	56,250	09/30/2013	06/01/2043	
246387-SV-7.	COLORADO HEALTH FACS AUTH REV				1.G FE.	550,000	107.3470	590,409	550,000	550,000	0	0	0	0	4.480	4.530	JD	2,053	26,830	10/16/2020	12/01/2040	
24918E-EG-1.	DELAWARE ST ECONOMIC DEV AUTH				2.C FE.	330,535	100.1360	330,449	330,000	330,514	0	(19)	0	0	1.250	1.246	AO	1,031	3,254	11/30/2020	10/01/2045	
264416-AN-8.	DENVER COLO HEALTH & HOSP				2.B FE.	113,002	125.9260	113,333	90,000	108,231	0	(2,086)	0	0	5.000	2.210	JD	375	4,500	09/06/2019	12/01/2033	
3130A0-F7-0.	DUKE UNIV N C REV				1.B FE.	299,903	142.9400	357,350	250,000	296,013	0	(2,221)	0	0	5.850	4.210	AO	3,656	14,625	03/20/2020	04/01/2037	
3130A0-XE-5.	FEDERAL HOME LOAN BANKS				1.A	35,233,557	105.0730	36,255,561	34,505,000	34,690,323	0	(91,481)	0	0	3.375	3.111	JD	74,401	1,164,544	10/11/2018	12/08/2023	
3130A1-XJ-2.	FEDERAL HOME LOAN BANKS				1.A	15,066,786	105.2260	15,783,931	15,000,000	15,028,374	0	(12,340)	0	0	3.250	3.185	MS	153,021	487,500	10/11/2018	03/08/2024	
3130A3-GE-8.	FEDERAL HOME LOAN BANKS				1.A	26,187,460	104.8670	27,265,307	26,000,000	26,051,710	0	(20,092)	0	0	2.875	2.810	JD	35,299	747,500	08/19/2014	06/14/2024	
3130A6-EU-7.	FEDERAL HOME LOAN BANKS				1.A	12,630,840	105.1710	12,620,508	12,000,000	12,202,842	0	(65,894)	0	0	2.750	2.167	JD	16,500	330,000	02/02/2015	12/13/2024	
313383-OR-5.	FEDERAL HOME LOAN BANKS				1.A	26,600,940	104.2090	28,136,465	27,000,000	26,861,129	0	41,097	0	0	2.375	2.559	MS	190,594	641,250	03/11/2015	03/14/2025	
313560-5G-4.	FEDERAL HOME LOAN BANKS				1.A	5,030,800	105.8510	5,292,566	5,000,000	5,012,490	0	(3,197)	0	0	2.750	2.696	MS	45,451	137,500	11/16/2015	09/02/2025	
313660-U6-6.	FEDERAL HOME LOAN BANKS				1.A	9,076,481	103.8560	9,347,028	9,000,000	9,024,775	0	(16,588)	0	0	3.250	3.076	JD	17,875	292,500	10/11/2018	06/09/2023	
345105-JE-1.	FEDERAL NATL MTG ASSN				1.A	59,919,053	99.4640	59,678,427	60,000,000	59,958,611	0	27,034	0	0	0.250	0.296	JJ	71,250	150,000	08/03/2020	07/10/2023	
38122N-B7-6.	FEDERAL NATL MTG ASSN			2.	1.A	2,834,528	103.6570	3,109,715	3,000,000	2,918,559	0	27,026	0	0	2.250	3.288	AO	11,438	67,500	10/11/2018	10/30/2024	
38611T-BS-5.	FOOTHILL / EASTERN TRANSN				2.B FE.	177,553	107.4860	182,726	170,000	177,180	0	(373)	0	0	4.094	3.517	JJ	3,209	2,252	10/13/2021	01/15/2049	
392274-2F-2.	GOLDEN ST TOB SECURITIZATION				1.D FE.	2,500,000	102.4360	2,560,900	2,500,000	2,500,000	0	0	0	0	3.000	3.023	JD	6,250	11,250	09/30/2021	06/01/2046	
45204E-FC-7.	GRAND PARKWAY TRANSN CORP TEX				1.C FE.	144,126	107.7860	140,122	130,000	143,959	0	(167)	0	0	5.000	4.395	AO	1,625	3,250	04/15/2021	10/01/2052	
45204F-HU-2.	GREATER ORLANDO AVIATION AUTH				1.D FE.	570,830	114.8140	574,070	500,000	565,248	0	(5,582)	0	0	4.000	2.174	AO	5,000	10,000	04/09/2021	10/01/2044	
45201Y-U2-1.	ILLINOIS FIN AUTH REV			2.	1.B FE.	1,036,190	119.2500	1,192,500	1,000,000	1,020,763	0	(3,525)	0	0	5.000	4.593	FA	18,889	50,000	03/30/2017	02/15/2041	
	ILLINOIS FIN AUTH REV				3.A FE.	100,555	115.8920	104,303	90,000	99,802	0	(754)	0	0	5.000	3.533	MN	575	2,538	03/24/2021	05/15/2051	
	ILLINOIS HSG DEV AUTH REV				1.C FE.	581,348	106.0580	572,713	540,000	577,223	0	(4,125)	0	0	3.200	0.929	FA	7,200	0	08/26/2021	02/01/2025	

E10.4

ANNUAL STATEMENT FOR THE YEAR 2021 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
45506D-GW-9	INDIANA ST FIN AUTH REV			2	2.A FE	909,455		1,070,610	1,000,000	917,124	0	1,146	0	0	5.250	5.941	JJ	26,250	52,500	11/13/2013	01/01/2051
45506D-GX-7	INDIANA ST FIN AUTH REV			2	2.A FE	933,340		1,066,900	1,000,000	952,308	0	2,780	0	0	5.000	5.632	JJ	25,000	50,000	09/30/2013	07/01/2035
46246K-4T-6	IOWA FIN AUTH REV				2.B FE	1,119,110		1,131,170	1,000,000	1,088,305	0	(14,838)	0	0	5.000	3.224	MN	6,389	50,000	01/03/2020	05/15/2048
472682-RN-5	JEFFERSON CNTY ALA SWR REV			2	3.B FE	2,108,800		2,309,940	2,000,000	2,067,881	0	(7,826)	0	0	7.000	6.475	AO	35,000	140,000	02/07/2014	10/01/2051
49130N-EK-1	KENTUCKY HIGHER ED STUDENT LN				1.F FE	42,514		119,998	35,000	41,799	0	(715)	0	0	5.000	2.164	JD	146	1,750	02/24/2021	06/01/2029
491397-AB-1	KENTUCKY PUB TRANSN			2	2.B FE	1,501,050		1,622,925	1,500,000	1,500,206	0	(128)	0	0	5.750	5.823	JJ	43,125	86,250	01/03/2014	07/01/2049
491397-BF-1	KENTUCKY PUB TRANSN				1.F FE	505,450		503,195	500,000	505,315	0	(135)	0	0	3.221	3.115	JJ	3,758	0	09/20/2021	07/01/2053
52481M-AB-6	LEHIGH CNTY PA INDL DEV AUTH				3.B FE	1,077,550		1,077,740	1,000,000	1,072,986	0	(4,564)	0	0	4.000	3.026	MN	6,667	15,889	05/26/2021	05/01/2041
531127-AC-2	LIBERTY N Y DEV CORP REV				1.F FE	1,403,460		1,412,000	1,000,000	1,361,394	0	(22,297)	0	0	5.250	2.204	AO	13,125	52,500	02/06/2020	10/01/2035
54659L-BJ-2	LOUISVILLE & JEFFERSON CNTY KY				1.F FE	286,169		280,489	235,000	282,687	0	(3,482)	0	0	5.000	0.655	AO	2,938	5,875	08/24/2021	10/01/2026
547804-AE-4	LOWER ALA GAS DIST GAS PROJ				1.F FE	864,868		871,566	590,000	852,939	0	(10,717)	0	0	5.000	2.194	MS	9,833	29,500	11/20/2020	09/01/2046
56052F-BZ-7	MAINE ST HSG AUTH MTG PUR				1.B FE	58,024		57,201	55,000	57,284	0	(740)	0	0	3.184	0.944	MN	224	853	05/20/2021	11/15/2023
57563R-RE-1	MASSACHUSETTS EDL FING AUTH				1.C FE	235,000		253,363	235,000	235,000	0	0	0	0	3.605	3.637	JJ	4,236	5,671	10/23/2020	07/01/2036
57587A-7Y-8	MASSACHUSETTS ST HSG FIN AGY				1.B FE	128,404		101,846	125,000	128,235	0	(169)	0	0	1.950	1.607	JD	203	1,219	07/22/2021	12/01/2031
592643-BM-1	METROPOLITAN WASH D C ARPTS			2	1.G FE	1,405,050		1,897,950	1,500,000	1,424,659	0	1,933	0	0	6.500	7.109	AO	24,375	97,500	10/29/2013	10/01/2041
59335K-AT-4	MIAMI-DADE CNTY FLA SEAPORT			2	1.G FE	1,045,190		1,098,870	1,000,000	1,009,713	0	(5,151)	0	0	6.000	5.485	AO	15,000	60,000	09/11/2013	10/01/2038
613520-MF-9	MONTGOMERY CNTY OHIO HOSP REV				2.A FE	609,900		617,015	500,000	587,994	0	(9,985)	0	0	5.000	2.537	MN	3,194	25,000	10/09/2019	11/15/2037
626207-Z5-6	MUNICIPAL ELEC AUTH GA				1.F FE	543,335		544,923	450,000	531,461	0	(11,617)	0	0	5.000	2.025	JJ	11,250	22,500	12/23/2020	01/01/2056
63607V-AF-3	NATIONAL FIN AUTH N H FED				2.C FE	2,325,000		2,328,278	2,325,000	2,325,000	0	0	0	0	3.300	3.341	JAJO	13,853	0	10/15/2021	04/01/2032
63607V-AH-9	NATIONAL FIN AUTH N H FED				1.E FE	500,000		502,900	500,000	500,000	0	0	0	0	3.250	3.290	JAJO	677	0	12/10/2021	04/01/2028
645420-BK-8	NEW HOPE CULTURAL ED FACs FIN				2.C FE	238,495		244,554	215,000	232,198	120	(2,729)	0	0	5.000	3.453	FA	4,061	10,750	08/21/2019	08/15/2051
64577B-7M-0	NEW JERSEY ECONOMIC DEV AUTH				2.A FE	1,169,880		1,241,200	1,000,000	1,138,975	0	(15,238)	0	0	5.000	3.045	JD	2,222	50,000	12/13/2019	06/15/2037
64577B-7N-8	NEW JERSEY ECONOMIC DEV AUTH				2.A FE	1,162,520		1,238,430	1,000,000	1,132,925	0	(14,521)	0	0	5.000	3.126	JD	2,222	50,000	12/05/2019	06/15/2038
64577B-7V-0	NEW JERSEY ECONOMIC DEV AUTH				2.A FE	320,936		344,493	275,000	312,365	0	(4,089)	0	0	5.000	3.086	JD	611	13,750	11/13/2019	06/15/2034
64577B-8K-3	NEW JERSEY ECONOMIC DEV AUTH				2.A FE	59,476		60,292	55,000	59,407	0	(70)	0	0	3.870	3.060	JD	95	1,064	10/13/2021	06/15/2033
64577B-8L-1	NEW JERSEY ECONOMIC DEV AUTH				2.A FE	434,848		477,943	435,000	434,865	0	8	0	0	3.920	3.962	JD	758	17,052	12/02/2019	06/15/2034
64577B-KK-9	NEW JERSEY ECONOMIC DEV AUTH				2.A FE	458,326		452,624	405,000	453,482	0	(4,844)	0	0	4.250	0.737	JD	765	8,606	08/25/2021	06/15/2026
64577B-L2-8	NEW JERSEY ECONOMIC DEV AUTH				2.A FE	283,613		286,834	240,000	273,017	0	(5,617)	0	0	5.000	2.316	JD	533	12,000	02/05/2020	06/15/2033
645918-2C-6	NEW JERSEY ECONOMIC DEV AUTH			2	2.B FE	1,931,420		2,197,420	2,000,000	1,936,549	0	766	0	0	5.625	5.936	JJ	56,250	112,500	11/06/2013	01/01/2052
645918-2A-0	NEW JERSEY ECONOMIC DEV AUTH			2	2.B FE	27,690		27,294	25,000	25,777	0	(369)	0	0	5.125	3.534	JJ	641	1,281	05/19/2016	01/01/2034
646080-VE-8	NEW JERSEY ST HIGHER ED				1.B FE	293,605		308,713	250,000	286,114	0	(4,689)	0	0	5.000	2.715	JD	1,042	12,500	05/21/2020	12/01/2028
646080-VY-4	NEW JERSEY ST HIGHER ED				1.C FE	150,000		153,366	150,000	150,000	0	0	0	0	2.500	2.516	JD	313	1,927	05/13/2021	12/01/2040
646108-YC-8	NEW JERSEY ST HSG & MTG FIN				1.D FE	1,100,000		1,208,284	1,100,000	1,100,000	0	0	0	0	3.950	3.989	MN	7,242	43,450	09/07/2018	11/01/2043

E105

ANNUAL STATEMENT FOR THE YEAR 2021 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
646136-4F-5.	NEW JERSEY ST TRANSN TR FD AUT.				2.A FE.	535,340	122.8230	614,115	500,000	525,669	0	(3,124)	0	0	5.000	4.186	JD	1,111	25,000	10/04/2018	12/15/2034
646136-4G-3.	NEW JERSEY ST TRANSN TR FD AUT.				2.A FE.	66,069	122.6020	67,431	55,000	63,524	0	(1,106)	0	0	5.000	2.570	JD	122	2,750	08/29/2019	12/15/2035
646136-5E-7.	NEW JERSEY ST TRANSN TR FD AUT.				2.A FE.	1,179,300	123.2980	1,232,980	1,000,000	1,140,092	0	(18,024)	0	0	5.000	2.791	JD	2,222	50,000	10/15/2019	06/15/2033
646136-5R-8.	NEW JERSEY ST TRANSN TR FD AUT.				2.A FE.	754,305	119.8480	785,004	655,000	732,696	0	(9,868)	0	0	5.000	3.116	JD	1,456	32,750	10/08/2019	06/15/2050
646136-6R-7.	NEW JERSEY ST TRANSN TR FD AUT.				2.A FE.	1,008,000	110.8670	1,108,670	1,000,000	1,007,374	0	(322)	0	0	4.081	4.059	JD	1,814	40,810	01/08/2020	06/15/2039
646136-6S-5.	NEW JERSEY ST TRANSN TR FD AUT.				2.A FE.	287,073	111.9770	279,943	250,000	286,477	0	(595)	0	0	4.131	3.134	JD	459	5,164	07/28/2021	06/15/2042
649519-DN-2.	NEW YORK LIBERTY DEV CORP LIBE.				1.G FE.	500,000	100.0180	500,090	500,000	500,000	0	0	0	0	1.900	1.909	MN	2,824	0	08/20/2021	11/15/2031
649519-DV-4.	NEW YORK LIBERTY DEV CORP LIBE.				1.G FE.	650,000	102.2120	664,378	650,000	650,000	0	0	0	0	2.875	2.896	MN	5,554	0	08/20/2021	11/15/2046
64971P-KM-6.	NEW YORK N Y CITY INDL DEV AGY.				2.A FE.	339,784	103.6670	336,918	325,000	338,345	0	(1,365)	0	0	3.000	2.486	MS	3,250	8,802	12/11/2020	03/01/2049
64971P-LA-1.	NEW YORK N Y CITY INDL DEV AGY.				1.F FE.	81,589	120.9270	78,603	65,000	80,180	0	(1,409)	0	0	4.000	1.252	JJ	1,300	917	02/11/2021	01/01/2032
64971X-JD-1.	TRANSITIONAL				1.A FE.	1,699,847	106.3450	1,807,865	1,700,000	1,699,892	0	17	0	0	2.980	3.003	MN	8,443	50,660	03/27/2019	11/01/2027
64990B-YQ-0.	NEW YORK ST DORM AUTH REV.			2	1.C FE.	25,024	106.1930	26,548	25,000	25,005	0	(4)	0	0	5.000	5.046	MN	208	1,250	05/01/2016	05/01/2027
64990B-YR-8.	NEW YORK ST DORM AUTH REV.			2	1.A	14,552	106.1930	15,929	15,000	14,728	0	35	0	0	5.000	5.412	MN	125	750	05/01/2016	05/01/2028
64990B-ZF-3.	NEW YORK ST DORM AUTH REV.			2	2.C	785,790	105.2520	852,541	810,000	795,339	0	1,899	0	0	5.000	5.412	MN	6,750	40,500	05/01/2016	05/01/2028
64990F-QZ-0.	NEW YORK ST DORM AUTH ST PERS.				1.C FE.	2,053,000	105.4170	2,108,340	2,000,000	2,046,156	0	(3,496)	0	0	3.027	2.804	FA	22,871	60,540	01/06/2020	02/15/2033
65820Y-SK-3.	NORTH CAROLINA MED CARE COMMN NORTH CAROLINA ST ED				2.B FE.	63,446	114.1540	62,785	55,000	62,912	0	(534)	0	0	4.000	2.109	MS	733	538	05/20/2021	09/01/2041
658262-GN-4.	ASSISTANC				1.F FE.	410,031	121.5290	413,199	340,000	400,802	0	(7,072)	0	0	5.000	2.372	JD	1,417	17,000	02/24/2021	06/01/2029
66285W-E5-1.	NORTH TEX TWY AUTH REV. PENNSYLVANIA HIGHER ED				1.E FE.	340,000	102.2940	347,800	340,000	340,000	0	0	0	0	3.011	3.034	JJ	5,119	1,024	05/06/2021	01/01/2043
70878C-AD-7.	ASSISTA PENNSYLVANIA HIGHER ED				1.F FE.	961,513	119.0330	970,119	815,000	933,908	0	(16,867)	0	0	5.000	2.539	JD	3,396	40,750	05/07/2020	06/01/2028
70878C-AG-0.	ASSISTA				2.B FE.	255,000	100.3700	255,944	255,000	255,000	0	0	0	0	3.000	3.023	JD	638	7,650	02/28/2020	06/01/2047
71780C-BH-2.	PHILADELPHIA PA AUTH FOR INDL				3.B FE.	121,152	108.0570	118,863	110,000	118,863	(1,961)	(328)	0	0	4.000	2.824	JD	367	929	09/03/2021	06/01/2051
71885F-DP-9.	PHOENIX ARIZ INDL DEV AUTH ED.			2	3.B FE.	251,978	109.8560	274,640	250,000	250,786	0	(201)	0	0	5.000	4.961	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				1.E FE.	598,990	118.4300	603,993	510,000	593,268	0	(5,722)	0	0	4.000	2.113	JJ	9,407	9,067	04/08/2021	07/15/2038
744396-EZ-1.	SC				3.B FE.	491,535	112.1240	504,558	450,000	481,192	0	(5,002)	0	0	5.000	3.641	JJ	10,375	22,500	11/22/2019	07/15/2039
744434-CW-9.	PUBLIC PWR GENERATION AGY NEB. SALT VERDE FINL CORP SR GAS			1	1.G FE.	1,142,879	143.2700	1,318,084	920,000	1,107,217	0	(7,615)	0	0	7.242	4.841	JJ	33,313	66,626	06/26/2017	01/01/2041
79575E-AR-9.	RE				2.A FE.	118,802	131.9400	118,746	90,000	114,654	0	(2,215)	0	0	5.000	1.974	JD	375	4,500	02/11/2020	12/01/2032
79575E-AS-7.	RE				2.A FE.	687,392	140.1140	700,570	500,000	672,442	0	(10,374)	0	0	5.000	2.163	JD	2,083	25,000	11/23/2020	12/01/2037
83703F-LN-0.	SOUTH CAROLINA JOBS-ECONOMIC D.				1.G FE.	564,162	119.8870	581,452	485,000	561,214	0	(2,603)	0	0	5.000	3.881	MN	4,042	24,250	11/12/2020	05/01/2043
83756C-OC-2.	SOUTH DAKOTA HSG DEV AUTH				1.A FE.	212,176	106.0090	212,018	200,000	212,048	0	(128)	0	0	2.550	1.125	MN	850	0	12/14/2021	05/01/2026
83756C-SV-8.	SOUTH DAKOTA HSG DEV AUTH				1.A FE.	271,180	106.8420	267,105	250,000	269,229	0	(1,951)	0	0	2.550	1.066	MN	1,063	3,188	06/10/2021	05/01/2027
838530-NL-3.	SOUTH JERSEY PORT CORP N J REV.				3.A FE.	273,237	133.2120	273,085	205,000	266,448	0	(3,364)	0	0	7.365	4.410	JJ	7,549	15,098	12/18/2020	01/01/2040
838530-RG-0.	SOUTH JERSEY PORT CORP N J REV.			2	2.A FE.	127,510	116.6290	139,955	120,000	124,830	0	(693)	0	0	5.000	4.278	JJ	3,000	6,000	11/17/2017	01/01/2042
838536-LM-0.	SOUTH JERSEY TRANSN AUTH N J T.				2.A FE.	64,343	123.3140	67,823	55,000	63,363	0	(814)	0	0	5.000	3.048	MN	458	2,765	10/16/2020	11/01/2045
84129N-HL-6.	SOUTHCENTRAL PA GEN AUTH REV.				1.D FE.	537,140	111.1690	555,845	500,000	516,726	0	(6,515)	0	0	5.000	3.575	JD	2,083	25,000	09/28/2018	06/01/2044

E106

ANNUAL STATEMENT FOR THE YEAR 2021 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
861398-BE-4.	STOCKTON CALIF PUB FING AUTH			2	1.F FE	2,307,551	110,4170	2,373,966	2,150,000	2,184,163	0	(18,149)	0	0	6.250	5.358	A0	33,594	134,375	11/15/2013	10/01/2040
880461-UN-6.	TENNESSEE HSG DEV AGY RESIDENT				1.B FE	272,325	107,4750	268,688	250,000	269,893	0	(2,432)	0	0	3.350	1.831	JJ	4,188	4,188	04/15/2021	01/01/2031
882667-AZ-1.	TEXAS PRIVATE ACTIVITY BD SURF				2.B FE	532,775	111,8740	559,370	500,000	532,233	0	(542)	0	0	3.922	3.547	JD	54	19,610	05/19/2021	12/31/2049
914440-SU-7.	UNIVERSITY MASS BLDG AUTH PROJ				1.C FE	439,000	104,5710	522,855	500,000	440,807	0	1,030	0	0	3.544	4.306	MN	2,953	17,720	03/19/2020	11/01/2050
914437-UT-3.	UNIVERSITY MASS BLDG AUTH REV				1.C FE	223,920	105,3220	263,305	250,000	225,048	0	643	0	0	3.504	4.231	MN	1,460	8,760	03/19/2020	11/01/2044
915217-WX-7.	UNIVERSITY VA UNIV REV			1,2	1.A FE	100,000	138,9800	138,980	100,000	100,000	0	0	0	0	4.179	4.223	MS	1,393	4,179	09/21/2017	09/01/2117
92428C-LB-8.	VERMONT ST STUDENT ASSISTANCE VIRGINIA SMALL BUSINESS FING				1.F FE	279,310	105,1690	273,439	260,000	276,614	0	(2,696)	0	0	4.000	2.750	JD	462	10,400	01/13/2021	06/15/2032
928104-LK-2.	A			2	2.B FE	496,460	102,3870	517,054	505,000	497,752	0	193	0	0	5.500	5.699	JJ	13,888	27,775	11/26/2013	01/01/2042
92812V-TZ-9.	VIRGINIA ST HSG DEV AUTH				1.B FE	998,750	111,2160	1,112,160	1,000,000	998,852	0	34	0	0	4.100	4.150	JD	3,417	41,000	11/15/2018	12/01/2043
92818N-R3-4.	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	126,761	124,6030	124,603	100,000	124,822	0	(1,939)	0	0	5.000	1.209	MN	833	2,153	06/10/2021	11/01/2028
92818N-R4-2.	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	135,751	127,0160	133,367	105,000	133,808	0	(1,943)	0	0	5.000	1.309	MN	875	2,260	06/10/2021	11/01/2029
92818N-R5-9.	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	144,808	129,7100	142,681	110,000	142,864	0	(1,944)	0	0	5.000	1.399	MN	917	2,368	06/10/2021	11/01/2030
92818N-S7-4.	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	201,336	118,8680	202,076	170,000	199,659	0	(1,677)	0	0	4.000	2.044	MN	1,133	2,928	05/18/2021	11/01/2040
92818N-S8-2.	VIRGINIA ST RES AUTH INFRASTRU				1.C FE	365,865	118,4770	367,279	310,000	362,881	0	(2,984)	0	0	4.000	2.084	MN	2,067	5,339	05/18/2021	11/01/2041
93978H-WB-7.	WASHINGTON ST HEALTH CARE FACS				2.A FE	587,405	126,2900	606,192	480,000	566,362	0	(10,269)	0	0	5.000	2.406	FA	10,000	24,000	12/04/2019	08/01/2032
93978H-WC-5.	WASHINGTON ST HEALTH CARE FACS				2.A FE	923,471	125,9310	950,779	755,000	890,779	0	(16,145)	0	0	5.000	2.407	FA	15,729	37,750	12/13/2019	08/01/2033
95235T-AS-2.	WEST CORNWALL TWP PA MUN AUTH				2.B FE	39,023	114,7530	40,164	35,000	38,741	0	(283)	0	0	4.000	2.705	MN	179	875	03/12/2021	11/15/2041
2599999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					265,548,162	XXX	274,978,251	259,622,611	263,830,321	1,819	(497,453)	0	0	XXX	XXX	XXX	1,422,736	6,654,289	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																					
3128ME-WV-9.	FHLMC GIANT MBS GOLD COMB 15			4	1.A	257,815	104,0820	266,260	255,817	257,446	0	(164)	0	0	2.500	2.322	MON	533	6,395	07/24/2019	07/01/2031
3128MM-V8-3.	FHLMC GIANT MBS GOLD COMB 15			4	1.A	66,103	105,9180	67,894	64,100	65,842	0	(115)	0	0	3.500	2.679	MON	187	2,244	06/14/2019	03/01/2032
31307J-VS-9.	FHLMC PC GOLD 15 YR			4	1.A	84,557	104,1010	86,246	82,849	83,913	0	(135)	0	0	2.500	2.066	MON	173	2,071	06/26/2017	10/01/2029
31307L-FA-1.	FHLMC PC GOLD 15 YR			4	1.A	93,268	103,9900	95,033	91,386	92,572	0	(142)	0	0	2.500	2.071	MON	190	2,285	06/26/2017	12/01/2029
31307L-GD-4.	FHLMC PC GOLD 15 YR			4	1.A	25,438	103,5960	25,831	24,934	25,254	0	(39)	0	0	2.500	2.095	MON	52	623	06/26/2017	12/01/2029
31307L-H4-3.	FHLMC PC GOLD 15 YR			4	1.A	27,244	103,5560	27,661	26,711	27,048	0	(41)	0	0	2.500	2.105	MON	56	668	06/26/2017	12/01/2029
31307L-Q5-0.	FHLMC PC GOLD 15 YR			4	1.A	47,939	103,7260	48,721	47,939	47,564	0	(79)	0	0	2.500	2.050	MON	98	1,174	06/26/2017	01/01/2030
31307L-RF-7.	FHLMC PC GOLD 15 YR			4	1.A	119,194	103,9980	121,477	116,808	118,338	0	(178)	0	0	2.500	2.079	MON	243	2,920	06/26/2017	01/01/2030
31307L-SV-1.	FHLMC PC GOLD 15 YR			4	1.A	142,342	103,9940	144,886	139,322	141,236	0	(231)	0	0	2.500	2.062	MON	290	3,483	02/18/2015	01/01/2030
31294N-UB-3.	FHLMC PC GOLD CASH 15			4	1.A	21,749	103,9330	22,149	21,310	21,549	0	(40)	0	0	2.500	2.024	MON	44	533	06/26/2017	12/01/2028
3128P7-NZ-2.	FHLMC PC GOLD CASH 20			4	1.A	71,481	109,9500	71,801	65,303	70,037	0	(377)	0	0	5.000	2.442	MON	272	3,265	06/26/2017	06/01/2030
31335H-3M-3.	FHLMC PC GOLD CASH 20			4	1.A	33,352	108,7080	33,122	30,469	31,482	0	(468)	0	0	5.000	2.219	MON	127	1,523	06/26/2017	03/01/2024
3132KE-JK-2.	FHLMC PC GOLD CI 15YR			4	1.A	50,485	103,9910	51,445	49,470	50,056	0	(88)	0	0	2.500	2.036	MON	103	1,237	06/26/2017	09/01/2028
3132L5-VF-7.	FHLMC PC GOLD CI 30YR			4	1.A	82,659	109,5510	85,302	77,866	82,291	0	(58)	0	0	4.000	2.682	MON	260	3,115	09/03/2015	11/01/2043
3128MB-2F-3.	FHLMC PC GOLD COMB 15			4	1.A	16,145	102,1360	15,391	15,069	15,196	0	(113)	0	0	5.500	3.568	MON	69	829	11/13/2009	02/01/2023
3128MF-CN-6.	FHLMC PC GOLD COMB 15			4	1.A	117,490	102,8510	127,662	124,123	119,022	0	408	0	0	2.000	3.131	MON	207	2,482	06/28/2018	01/01/2032
3128MM-VC-4.	FHLMC PC GOLD COMB 15			4	1.A	96,786	105,8570	97,896	92,480	95,789	0	(255)	0	0	3.500	2.377	MON	270	3,237	06/26/2017	08/01/2031
3128K8-FH-4.	FHLMC PC GOLD COMB 30			4	1.A	111,854	113,2030	114,897	101,497	110,515	0	(357)	0	0	5.000	2.656	MON	423	5,075	06/26/2017	10/01/2035
3128L9-NE-9.	FHLMC PC GOLD COMB 30			4	1.A	61,353	113,2580	63,224	55,823	60,906	0	(125)	0	0	5.000	2.871	MON	233	2,791	06/26/2017	04/01/2038
3128M6-ED-6.	FHLMC PC GOLD COMB 30			4	1.A	35,080	113,3660	36,174	31,909	34,774	0	(84)	0	0	5.000	2.805	MON	133	1,595	06/26/2017	03/01/2038
3128M7-UU-8.	FHLMC PC GOLD COMB 30			4	1.A	40,832	110,5890	41,718	37,724	40,550	0	(67)	0	0	4.500	2.713	MON	141	1,698	06/26/2017	11/01/2039
3128MJ-2M-1.	FHLMC PC GOLD COMB 30			4	1.A	219,120	106,0670	225,098	212,223	218,821	0	(43)	0	0	3.500	2.741	MON	619	7,428	08/04/2017	09/01/2047
3128MJ-2R-0.	FHLMC PC GOLD COMB 30			4	1.A	1,977,564	104,3580	2,115,553	2,027,215	1,978,795	0	368	0	0	3.000	3.508	MON	5,068	60,816	01/14/2019	10/01/2047
3128MJ-2U-3.	FHLMC PC GOLD COMB 30			4	1.A	131,013	108,0480	137,111	126,898	130,959	0	(23)	0	0	4.500	3.572	MON	476	5,710	12/17/2018	10/01/2047

E107

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

Table with columns: 1 CUSIP Identification, 2 Description, Codes (3-5), 6 NAIC Designation, 7 Actual Cost, 8-9 Fair Value, 10 Par Value, 11 Book/Adjusted Carrying Value, 12-15 Change in Book / Adjusted Carrying Value, 16-22 Interest and Dates.

ANNUAL STATEMENT FOR THE YEAR 2021 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
31418C-AG-9	FNMA UMBS LNG 30 YEAR			4	1.A	78,597	106,6910	81,661	76,540	78,748	0	(20)	0	0	3.500	2.777	MON	223	2,679	06/12/2019	08/01/2046
31418D-36-5	FNMA UMBS LNG 30 YEAR			4	1.A	5,860,932	99,8310	5,764,109	5,773,873	5,860,157	0	(775)	0	0	2.000	1.818	MON	9,623	38,492	07/21/2021	08/01/2051
31418D-3X-8	FNMA UMBS LNG 30 YEAR			4	1.A	3,887,182	99,8320	3,810,379	3,816,809	3,886,824	0	(358)	0	0	2.000	1.774	MON	6,361	25,445	08/05/2021	09/01/2051
31418D-RW-4	FNMA UMBS LNG 30 YEAR			4	1.A	251,322	99,8310	251,014	251,439	251,322	0	0	0	0	2.000	2.025	MON	419	419	11/03/2021	08/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR			4	1.A	762,890	102,1710	743,416	727,618	762,563	0	(302)	0	0	2.500	1.695	MON	1,516	18,190	10/02/2020	10/01/2050
31418D-V6-6	FNMA UMBS LNG 30 YEAR			4	1.A	393,341	96,9470	392,558	404,920	393,388	0	47	0	0	1.500	1.895	MON	506	1,012	10/01/2021	01/01/2051
31418D-VB-5	FNMA UMBS LNG 30 YEAR			4	1.A	227,590	96,7030	226,136	233,848	227,651	0	60	0	0	1.500	1.868	MON	292	2,338	04/07/2021	12/01/2050
31418D-YC-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,139,374	102,1850	1,126,979	1,102,879	1,139,122	0	(252)	0	0	2.500	1.998	MON	2,298	11,398	10/01/2021	04/01/2051
31418E-AM-2	FNMA UMBS LNG 30 YEAR			4	1.A	19,635,359	99,8340	19,667,321	19,700,000	19,635,448	0	88	0	0	2.000	2.059	MON	32,833	0	12/01/2021	01/01/2052
31418E-AN-0	FNMA UMBS LNG 30 YEAR			4	1.A	10,130,750	102,1710	10,012,782	9,800,000	10,130,297	0	(453)	0	0	2.500	2.119	MON	20,417	0	12/01/2021	01/01/2052
31418D-W7-3	FNMA UMBS INT 20 YEAR			4	1.A	218,236	103,0490	216,045	209,653	218,214	0	(22)	0	0	2.500	1.749	MON	437	1,310	09/21/2021	02/01/2041
2699999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities					209,714,399	XXX	212,070,534	198,244,210	208,310,655	0	(804,920)	0	0	XXX	XXX	XXX	558,940	4,972,125	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
30297J-AD-9	FRESB MTG 2018-SB54			4	1.A	496,976	103,1890	516,771	500,798	497,259	0	89	0	0	3.510	3.654	MON	1,465	17,578	10/11/2018	07/25/2038
30297J-AE-7	FRESB MTG 2018-SB54			4	1.A	990,928	103,9710	1,048,818	1,008,755	995,543	0	1,364	0	0	3.520	3.980	MON	2,959	35,488	10/11/2018	05/25/2028
30297D-AJ-9	FRESB MTG TR 2018-SB53			4	1.A	1,436,005	106,1430	1,523,819	1,435,625	1,434,746	0	(322)	0	0	3.660	3.655	MON	4,379	52,397	09/12/2018	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53			4	1.A	1,298,576	104,0470	1,377,220	1,323,648	1,302,051	0	694	0	0	3.440	3.757	MON	3,794	45,534	09/12/2018	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55			4	1.A	706,255	104,7430	750,182	716,214	707,487	0	261	0	0	3.750	3.997	MON	2,238	26,858	11/14/2018	07/25/2038
30308L-AE-9	FRESB MTG TR 2018-SB57			4	1.A	1,477,035	105,1750	1,549,795	1,473,535	1,475,646	0	(226)	0	0	3.880	3.876	MON	4,764	57,174	12/13/2018	08/25/2038
2799999	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					6,405,775	XXX	6,766,605	6,458,576	6,412,732	0	1,859	0	0	XXX	XXX	XXX	19,600	235,028	XXX	XXX
3199999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions					481,668,336	XXX	493,815,391	464,325,397	478,553,708	1,819	(1,300,513)	0	0	XXX	XXX	XXX	2,001,276	11,861,442	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003#-AB-9	A & E TELEVISION NETWORKS LLC			1	G	3,000,000	100,0000	3,000,000	3,000,000	3,000,000	0	0	0	3.630	3.663	FA	39,023	108,900	08/31/2020	08/22/2022	
00287Y-AQ-2	ABBVIE INC.			1	2	143,613	106,3710	159,557	150,000	146,498	0	945	0	0	3.600	4.399	MN	705	5,400	10/19/2018	05/14/2025
00287Y-AY-5	ABBVIE INC.			1	2	1,080,331	106,0530	1,208,999	1,140,000	1,102,692	0	7,639	0	0	3.200	4.067	MN	4,763	36,480	04/23/2019	05/14/2026
00287Y-CX-5	ABBVIE INC.			2	C	1,048,624	106,4870	1,032,923	970,000	1,021,474	0	(16,753)	0	0	3.800	1.954	MS	10,853	36,860	05/14/2020	03/15/2025
00287Y-BX-6	ABBVIE INC SR GLBL			2	B	1,041,650	107,0190	1,070,193	1,000,000	1,037,992	0	(3,637)	0	0	3.200	2.671	MN	3,556	32,000	03/10/2021	11/21/2029
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			4	B	273,242	102,7500	278,453	271,000	272,968	0	(220)	0	0	5.000	4.940	AO	2,861	13,588	09/30/2020	04/15/2029
00081T-AK-4	ACCO BRANDS CORP 144A			3	C	617,125	99,2500	620,313	625,000	615,820	(1,875)	570	0	0	4.250	4.492	MS	7,821	13,281	06/09/2021	03/15/2029
00653V-AA-9	ADAPTHEALTH LLC 144A			4	B	931,352	106,0000	945,520	892,000	922,731	89	(7,731)	0	0	6.125	5.137	FA	22,765	54,939	12/09/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC 144A			4	B	377,363	100,0000	378,000	378,000	377,408	0	46	0	0	4.625	4.704	FA	7,284	10,052	04/15/2021	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC 144A			4	B	189,000	101,7500	192,308	189,000	189,000	0	0	0	0	5.125	5.191	MS	3,552	0	08/12/2021	03/01/2030
00688J-AB-3	ADIENT US LLC 144A			3	C	590,563	106,2500	584,375	550,000	575,185	0	(9,839)	0	0	9.000	6.923	AO	10,450	49,500	05/27/2020	04/15/2025
ADTALEM ESCROW CORPORATION																					
00737W-AA-7	144A			4	A	351,875	97,7500	342,125	350,000	342,125	(9,634)	(116)	0	0	5.500	5.437	MS	6,417	6,875	11/02/2021	03/01/2028
007944-AF-8	ADVENTIST HEALTH SYS WEST			1	F	1,981,200	104,6140	2,092,277	2,000,000	1,984,855	0	1,862	0	0	2.952	3.094	MS	19,680	59,040	12/12/2019	03/01/2029
00774C-AB-3	AECOM SR GLBL			1	2	1,132,075	108,9350	1,214,620	1,115,000	1,128,210	0	(2,835)	0	0	5.125	4.937	MS	16,826	57,144	06/16/2020	03/15/2027
00115A-AM-1	AEP TRANSMISSION CO LLC			1	F	14,995	110,7970	16,620	15,000	14,995	0	0	0	0	3.650	3.685	AO	137	548	03/30/2020	04/01/2050
00111@-AA-2	AES HAWAII INC.			5	C	121,280	99,7500	158,443	158,840	148,265	0	8,516	0	0	6.870	0.000	MJSD	2,758	10,912	12/31/2012	06/30/2022
AETHON UTD BR LP / AETHON																					
00810G-AC-8	144A			4	B	175,000	107,4200	187,985	175,000	175,000	0	0	0	0	8.250	8.420	FA	5,454	7,740	01/26/2021	02/15/2026
00817Y-AV-0	AETNA INC NEW			2	B	236,785	102,4690	256,173	250,000	245,471	0	2,960	0	0	2.800	4.136	JD	311	7,000	12/10/2018	06/15/2023
00846U-AN-1	AGILENT TECHNOLOGIES INC.			2	A	149,733	99,1350	148,703	150,000	149,753	0	20	0	0	2.300	2.333	MS	1,045	1,725	03/03/2021	03/12/2031
00912X-AN-4	AIR LEASE CORP.			1	2	199,194	106,3760	212,753	200,000	199,611	0	133	0	0	4.250	4.374	MS	2,503	8,500	09/14/2018	09/15/2024

E10.14

ANNUAL STATEMENT FOR THE YEAR 2021 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
00912X-BC-7	AIR LEASE CORP			1,2	2 B FE	590,121		103,5760	595,000	593,443	0	983	0	0	3.875	4.097	JJ	11,400	23,056	06/11/2018	07/03/2023
00914A-AH-5	AIR LEASE CORP				2 B FE	1,467,106		104,3860	1,370,000	1,448,147	0	(18,959)	0	0	3.375	1.658	JJ	23,119	23,119	02/22/2021	07/01/2025
013092-AF-8	ALBERTSONS COS INC / SAFEWAY 144A				3 C FE	396,000		101,8750	396,000	396,000	0	0	0	0	3.250	3.276	MS	3,790	13,406	08/11/2020	03/15/2026
013092-AG-6	ALBERTSONS COS INC / SAFEWAY 144A				3 C FE	583,515		100,1960	596,000	585,005	0	1,282	0	0	3.500	3.832	MS	6,142	21,729	10/28/2020	03/15/2029
013092-AA-9	ALBERTSONS COS INC / SAFEWAY 144A				3 C FE	60,000		106,7500	60,000	60,000	0	0	0	0	7.500	7.641	MS	1,325	4,500	01/22/2019	03/15/2026
013092-AB-7	ALBERTSONS COS INC / SAFEWAY 144A				3 C FE	477,656		106,0000	476,000	477,061	0	(257)	0	0	5.875	5.890	FA	10,565	27,965	08/02/2019	02/15/2028
013092-AC-5	ALBERTSONS COS INC / SAFEWAY 144A				3 C FE	552,780		104,9440	548,000	551,367	0	(746)	0	0	4.625	4.507	JJ	11,687	25,345	02/07/2020	01/15/2027
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC				2 A FE	613,507		109,3570	545,000	595,557	0	(9,986)	0	0	3.950	1.923	JJ	9,927	21,528	03/09/2020	01/15/2027
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC				2 A FE	367,560		120,2380	300,000	362,072	0	(5,488)	0	0	4.900	2.281	JD	653	14,700	02/22/2021	12/15/2030
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC				2 A FE	169,475		95,6230	170,000	169,513	0	38	0	0	2.000	2.041	MN	406	2,550	02/03/2021	05/18/2032
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC 144A				4 B FE	519,500		99,9380	520,000	519,313	(198)	12	0	0	4.625	4.696	JD	2,004	13,161	10/27/2021	06/01/2028
019576-AA-5	ALLIED UNVL HOLDCO LLC/ALLIED 144A				4 B FE	1,040,063		104,8310	1,014,000	1,029,689	0	(5,639)	0	0	6.625	6.057	JJ	30,976	67,178	07/09/2020	07/15/2026
019576-AB-3	ALLIED UNVL HOLDCO LLC/ALLIED 144A				5 A FE	567,186		106,8430	575,000	569,002	0	778	0	0	9.750	10.250	JJ	25,851	56,063	06/27/2019	07/15/2027
019736-AF-4	ALLISON TRANSMISSION INC 144A				3 B FE	381,938		108,7500	350,000	375,204	0	(5,777)	0	0	5.875	3.934	JD	1,714	20,563	10/30/2020	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC 144A				3 B FE	415,250		97,5000	420,000	409,500	(6,037)	287	0	0	3.750	3.929	JJ	6,606	10,981	04/14/2021	01/30/2031
02005N-BF-6	ALLY FINL INC			2	3 A FE	128,596		112,8340	118,000	123,629	0	(1,331)	0	0	5.750	4.424	MN	773	6,785	01/10/2018	11/20/2025
02128L-AA-4	ALTA EQUIPMENT GROUP INC 144A				4 C FE	766,531		102,8510	750,000	764,318	0	(2,213)	0	0	5.625	5.053	AO	8,906	22,734	06/11/2021	04/15/2026
023771-S5-8	AMERICAN AIRLINES 144A AMERICAN AIRLINES PASS THROUGH TRU				1 F PL	668,876		96,9880	668,876	668,876	0	0	0	0	4.140	4.183	JD	1,231	27,691	06/08/2018	06/15/2027
02376R-AC-6	AMERICAN AIRLINES GROUP INC 144A				5 B FE	6,000		100,2060	6,000	6,000	606	0	0	0	5.000	5.063	JD	25	300	05/16/2019	06/01/2022
02376R-AE-2	AMERICAN AIRLINES GROUP INC 144A				5 B FE	257,549		93,5000	554,000	322,337	0	45,500	0	0	3.750	24.372	MS	6,925	20,775	02/27/2020	03/01/2025
02406P-AU-4	AMERICAN AXLE & MFG INC			1,2	4 B FE	736,313		103,8750	750,000	738,902	0	1,703	0	0	6.500	6.957	AO	12,188	48,750	06/18/2020	04/01/2027
02406P-BB-5	AMERICAN AXLE & MFG INC				4 B FE	850,000		98,0900	850,000	833,765	(16,235)	0	0	0	5.000	5.063	AO	15,583	0	08/25/2021	10/01/2029
026874-DD-6	AMERICAN INTL GROUP INC				2 B FE	217,064		107,0450	225,000	220,550	0	1,144	0	0	3.750	4.409	JJ	4,008	8,438	10/22/2018	07/10/2025
03027X-AP-5	AMERICAN TOWER CORP				2 C FE	750,659		106,8830	665,000	736,875	0	(12,993)	0	0	3.550	1.427	JJ	10,886	23,608	12/09/2020	07/15/2027
03027X-AM-2	AMERICAN TOWER CORP NEW				2 C FE	746,207		104,7510	705,000	735,477	0	(5,975)	0	0	3.125	2.182	JJ	10,159	22,031	03/09/2020	01/15/2027
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC				1 F	1,000,000		112,8750	1,000,000	1,000,000	0	0	0	0	3.950	3.989	JJ	17,885	39,500	04/27/2018	07/18/2033
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A				2 B FE	49,862		101,0470	50,524	49,863	0	1	0	0	2.650	2.699	JJ	110	0	11/29/2021	01/15/2032
030981-AK-0	AMERIGAS PARTNERS L P			1,2	3 C FE	1,620,000		107,1250	1,600,000	1,613,602	0	(3,893)	0	0	5.500	5.271	MN	10,022	88,000	04/29/2020	05/20/2025
030981-AL-8	AMERIGAS PARTNERS L P			1,2	3 C FE	456,348		110,6250	451,350	451,258	0	(5,090)	0	0	5.750	3.509	MN	2,672	23,460	04/30/2021	05/20/2027
031100-N#-3	AMETEK, INC				2 A	1,000,000		110,2270	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	43,200	12/11/2018	12/13/2027
031100-P#-3	AMETEK, INC				2 A	1,000,000		110,2270	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	43,200	01/14/2019	12/13/2027
00175P-AB-9	AMN HEALTHCARE INC 144A				3 C FE	1,066,138		103,6500	1,055,000	1,064,623	0	(1,219)	0	0	4.625	4.319	AO	12,198	37,231	10/28/2021	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC 144A				3 C FE	100,000		101,3750	100,000	100,000	0	0	0	0	4.000	4.040	AO	844	3,944	10/05/2020	04/15/2029
032095-AL-5	AMPHENOL CORP				2 A FE	129,524		129,5240	130,000	129,538	0	13	0	0	2.200	2.254	MS	850	0	09/07/2021	09/15/2031
032177-AH-0	AMSTED INDS INC 144A				3 C FE	453,156		104,0000	442,000	441,394	0	(8,655)	0	0	5.625	3.434	JJ	11,953	23,906	08/19/2020	07/01/2027
032177-AJ-6	AMSTED INDS INC 144A				3 C FE	489,600		102,5000	470,000	481,750	(4,557)	(1,643)	0	0	4.625	3.974	MN	2,778	15,956	11/04/2021	05/15/2030
031921-AB-5	AMWINS GROUP INC 144A				4 C FE	150,000		101,0000	150,000	150,000	0	0	0	0	4.875	4.935	JD	20	3,270	07/14/2021	06/30/2029
035240-AQ-3	ANHEUSER-BUSCH INBEV WLDW INC				2 B FE	598,110		116,4880	600,000	598,580	0	165	0	0	4.750	4.847	JJ	12,508	28,500	01/10/2019	01/23/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS 144A				3 C FE	387,811		110,2040	376,000	387,210	0	(601)	0	0	7.875	6.677	MN	3,784	20,041	11/12/2021	05/15/2026
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP/A 144				3 C FE	413,000		103,6250	410,000	412,881	5,425	(119)	0	0	5.750	5.585	MS	7,858	17,825	11/10/2021	03/01/2027
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP/A 144				3 C FE	240,000		104,8630	240,000	240,000	9,552	0	0	0	5.750	5.833	JJ	6,363	13,800	06/25/2019	01/15/2028
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP/A 144A				3 C FE	915,228		104,5000	909,000	914,729	0	(498)	0	0	5.375	5.284	JD	2,172	25,379	08/04/2021	06/15/2029

E10.15

ANNUAL STATEMENT FOR THE YEAR 2021 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
131347-CM-6.	CALPINE CORP 144A				3.A FE	770,635	103,5000	792,810	766,000	769,178	0	(1,152)	0	0	4.500	4.386	FA	13,022	34,470	08/04/2020	02/15/2028
131347-CN-4.	CALPINE CORP 144A				4.A FE	769,648	101,5160	797,916	786,000	771,973	0	1,214	0	0	5.125	5.516	MS	11,861	40,283	05/27/2020	03/15/2028
131347-CP-9.	CALPINE CORPORATION 144A				4.A FE	800,000	98,6250	789,000	800,000	789,000	(11,000)	0	0	0	4.625	4.678	FA	15,417	36,075	07/27/2020	02/01/2029
131347-CQ-7.	CALPINE CORPORATION 144A				4.A FE	2,439,497	100,0000	2,384,000	2,384,000	2,382,821	(29,338)	(6,749)	0	0	5.000	4.689	FA	49,667	110,283	04/16/2021	02/01/2031
133131-AZ-5.	CAMDEN PPTY TR				1.G FE	309,780	104,0990	322,707	310,000	309,813	0	20	0	0	2.800	2.828	MN	1,109	8,680	04/16/2020	05/15/2030
133434-AA-8.	CAMERON LNG LLC 144A				1.G FE	4,738,315	104,3270	4,955,541	4,750,000	4,740,092	0	888	0	0	2.902	2.949	JJ	63,562	137,845	12/20/2019	07/15/2031
13806C-AA-0.	CANPACK SAC / CANPACK US LLC				3.B FE	470,000	97,6250	457,861	469,000	457,861	(12,097)	(42)	0	0	3.875	3.865	MN	3,988	0	10/05/2021	11/15/2029
14040H-BZ-7.	CAPITAL ONE FINL CORP			2	2.A FE	869,948	108,0950	940,428	870,000	869,973	0	7	0	0	4.250	4.296	AO	6,265	36,975	04/26/2018	04/30/2025
141781-BQ-6.	CARGILL INC 144A				1.F FE	139,936	95,7000	133,980	140,000	139,941	0	6	0	0	1.700	1.712	FA	985	1,190	01/28/2021	02/02/2031
142339-AL-4.	CARLISLE COS INC				2.B FE	228,896	96,4250	221,778	230,000	228,924	0	28	0	0	2.200	2.264	MS	1,307	0	09/14/2021	03/01/2032
14314D-AA-1.	CARLYLE FIN LLC 144A				2.A FE	499,205	106,9080	534,541	500,000	499,365	0	70	0	0	3.500	3.550	MS	4,958	17,500	09/05/2019	09/19/2029
143905-AP-2.	CARRIAGE SVCS INC 144A				4.B FE	150,000	99,5000	149,250	150,000	149,250	(750)	0	0	0	4.250	4.295	MN	815	3,223	04/29/2021	05/15/2029
144577-AJ-2.	CARRIZO OIL & GAS INC			1,2	4.B FE	59,200	98,4000	364,080	370,000	85,378	0	18,034	0	0	8.250	79,835	JJ	14,075	30,525	08/08/2018	07/15/2025
14879E-AH-1.	CATALENT PHARMA SOLUTIONS				4.A FE	125,000	98,6400	123,300	125,000	123,300	(1,700)	0	0	0	3.125	3.149	FA	1,476	1,877	02/10/2021	02/15/2029
14879E-AE-8.	CATALENT PHARMA SOLUTIONS INC				4.A FE	348,825	103,9000	368,845	355,000	347,928	0	(405)	0	0	5.000	5.166	JJ	8,185	17,750	03/20/2020	07/15/2027
12511C-AC-4.	CBL & ASSOCIATES HOLDCO II				5.B FE	19,212	190,2390	36,640	19,260	19,213	0	1	0	0	7.000	7.170	MN	225	0	11/02/2021	11/15/2028
124857-AM-5.	CBS CORP NEW				2.B FE	203,266	105,9010	211,801	200,000	201,625	0	(647)	0	0	3.700	3.369	FA	2,796	7,400	05/24/2019	08/15/2024
14987B-AE-3.	CC HOLDINGS GS V LLC / CROWN				2.B FE	689,000	103,4890	672,677	650,000	659,204	0	(6,918)	0	0	3.849	2.743	AO	5,282	25,019	06/26/2017	04/15/2023
14985V-AE-1.	CCM MERGER INC 144A			1	4.C FE	161,186	104,1250	159,311	153,000	159,311	(1,336)	(539)	0	0	6.375	4.060	MN	1,626	0	11/01/2021	05/01/2026
1248EP-BR-3.	CCO HLDGS LLC / CCO HLDGS			1,2	3.B FE	197,996	103,0210	206,043	200,000	198,771	0	244	0	0	5.500	5.742	MN	1,833	12,824	08/08/2018	05/01/2026
1248EP-CN-1.	CCO HLDGS LLC / CCO HLDGS CAP				3.B FE	1,872,705	102,8750	1,899,073	1,846,000	1,864,670	(4,558)	(2,956)	0	0	4.500	4.346	MN	13,845	83,070	10/22/2020	05/01/2032
1248EP-BX-0.	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3.B FE	1,162,428	104,0000	1,180,400	1,135,000	1,150,480	0	(10,189)	0	0	5.000	4.103	FA	23,646	56,750	09/04/2020	02/01/2028
1248EP-CB-7.	CCO HLDGS LLC / CCO HLDGS CAP				3.B FE	117,300	107,9140	124,101	115,000	116,667	0	(261)	0	0	5.375	5.130	JD	515	6,181	06/25/2019	06/01/2029
1248EP-CD-3.	CCO HLDGS LLC / CCO HLDGS CAP				3.B FE	902,368	104,0000	933,920	898,000	901,332	0	(504)	0	0	4.750	4.730	MS	14,218	42,655	12/02/2019	03/01/2030
1248EP-CE-1.	CCO HLDGS LLC / CCO HLDGS CAP				3.B FE	907,428	102,3190	918,825	898,000	905,116	(407)	(1,061)	0	0	4.500	4.391	FA	15,266	40,410	03/04/2020	08/15/2030
1248EP-CL-5.	CCO HLDGS LLC / CCO HLDGS CAP				3.B FE	862,836	102,0230	870,256	853,000	856,454	(6,119)	(263)	0	0	4.500	4.382	JD	3,199	23,351	09/14/2021	06/01/2033
1248EP-CP-6.	CCO HLDGS LLC / CCO HLDGS CAP				3.B FE	701,250	98,3830	683,760	695,000	683,760	(17,329)	(161)	0	0	4.250	4.176	JJ	11,077	0	09/17/2021	01/15/2034
125136-BE-8.	CDW LLC / CDW FIN CORP				2.C FE	260,000	102,7500	267,150	260,000	260,000	0	0	0	0	4.125	4.168	MN	1,788	10,725	04/16/2020	05/01/2025
125136-BF-5.	CDW LLC / CDW FIN CORP				2.C FE	125,000	100,8930	126,116	125,000	125,000	0	0	0	0	3.250	3.276	FA	1,535	4,085	08/10/2020	02/15/2029
125136-BG-3.	CDW LLC / CDW FIN CORP				2.C FE	110,000	102,4220	112,664	110,000	110,000	0	0	0	0	2.670	2.688	JD	245	0	11/23/2021	12/01/2026
15135B-AR-2.	CENTENE CORP DEL				3.A FE	105,110	104,2500	110,505	106,000	105,313	99	99	0	0	4.250	4.423	JD	200	4,505	11/21/2019	12/15/2027
15135B-AT-8.	CENTENE CORP DEL				3.A FE	77,000	107,8460	83,041	77,000	77,000	0	0	0	0	4.625	4.678	JD	158	3,561	11/21/2019	12/15/2029
15135B-AV-3.	CENTENE CORP DEL				3.A FE	31,000	102,0210	31,627	31,000	31,000	0	0	0	0	3.375	3.403	FA	395	1,046	02/05/2020	02/15/2030
15189T-AW-7.	CENTERPOINT ENERGY INC				2.B FE	424,278	102,7870	436,845	425,000	424,607	0	141	0	0	2.500	2.552	MS	3,542	10,625	08/12/2019	09/01/2024
153527-AP-1.	CENTRAL GARDEN & PET CO 144A				3.B FE	531,250	100,5000	534,660	532,000	531,291	0	41	0	0	4.125	4.185	AO	3,718	10,973	05/03/2021	04/30/2031
156504-AL-6.	CENTURY CMNTYS INC SR NT				3.C FE	530,625	105,5000	527,500	500,000	521,656	0	(8,969)	0	0	6.750	4.316	JD	2,813	33,750	03/12/2021	06/01/2027
156504-AM-4.	CENTURY COMMUNITIES INC 144A				3.C FE	438,000	100,7500	441,285	438,000	438,000	0	0	0	0	3.875	3.913	FA	6,035	0	08/03/2021	08/15/2029
156700-AS-5.	CENTURYLINK INC			1	4.B FE	1,875,710	100,7500	1,864,883	1,851,000	1,854,330	(95)	(15,279)	0	0	5.800	4.958	MS	31,611	107,358	02/18/2021	03/15/2022
156700-BA-3.	CENTURYLINK INC			1,2	4.B FE	763,188	109,5000	756,645	691,000	736,249	0	(21,167)	0	0	7.500	4.126	AO	12,956	51,300	11/01/2021	04/01/2024
156700-BB-1.	CENTURYLINK INC 144A				3.C FE	322,113	104,0630	333,002	320,000	321,516	0	(471)	0	0	5.125	5.014	FA	6,196	16,400	09/22/2020	12/15/2026
156700-AM-8.	CENTURYLINK INC SR -P NT				4.B FE	905,341	107,2500	951,308	887,000	904,591	0	(473)	0	0	7.600	7.535	MS	19,849	67,412	05/27/2020	09/15/2039
159864-AG-2.	CHARLES RIV LABS INTL INC				3.B FE	54,000	101,0000	54,540	54,000	54,000	0	0	0	0	3.750	3.785	MS	596	968	03/08/2021	03/15/2029

E10.19

ANNUAL STATEMENT FOR THE YEAR 2021 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
40468@-AA-7	HA ECON 101-A TRUST				1.F PL	5,533,063	107,0970	5,925,750	5,533,063	5,533,063	0	0	0	0	3.570	3.629	MON	10,974	196,416	09/29/2017	05/11/2041
41242*-AT-9	HARDWOOD FUNDING LLC				1.G FE	2,000,000	105,3010	2,106,021	2,000,000	2,000,000	0	0	0	0	3.530	3.561	JD	4,707	70,600	06/07/2013	06/07/2025
41242*-BH-4	HARDWOOD FUNDING LLC				1.G FE	1,000,000	108,8700	1,088,696	1,000,000	1,000,000	0	0	0	0	3.680	3.714	JD	2,453	36,800	06/07/2017	06/07/2032
41242*-BL-5	HARDWOOD FUNDING LLC 144A				1.G FE	1,000,000	110,5590	1,105,590	1,000,000	1,000,000	0	0	0	0	3.960	3.999	JD	2,640	39,600	10/01/2018	06/07/2030
41242*-AZ-5	SER X				1.G FE	3,000,000	106,3760	3,191,291	3,000,000	3,000,000	0	0	0	0	3.380	3.409	JD	6,760	101,400	03/20/2015	06/07/2030
413875-AW-5	HARRIS CORP DEL			1,2	2.B FE	401,036	112,3260	449,305	400,000	400,709	0	(97)	0	0	4.400	4.415	JD	782	17,600	06/13/2018	06/15/2028
416515-BE-3	HARTFORD FINL SVCS GROUP INC				2.A FE	598,080	103,7950	622,768	600,000	598,491	0	175	0	0	2.800	2.857	FA	1,160	16,800	08/08/2019	08/19/2029
416515-BC-7	HARTFORD FINL SVCS GROUP INC 144A				2.B FE	451,593	95,2720	450,638	473,000	452,837	0	509	0	0	2.281	2.569	FMAN	1,409	10,995	08/10/2018	02/12/2047
418751-AB-9	HAT HLDGS I LLC / HAT HLDGS 144A				3.A FE	78,000	104,0000	81,120	78,000	78,000	0	0	0	0	6.000	6.090	A0	988	4,680	04/15/2020	04/15/2025
418751-AE-3	HAT HLDGS I LLC / HAT HLDGS 11144A				3.A FE	365,000	101,0000	368,650	365,000	365,000	0	0	0	0	3.375	3.403	JD	548	5,715	06/14/2021	06/15/2026
404119-BR-9	HCA INC			1	3.A FE	123,615	109,9000	135,177	123,000	123,407	0	(119)	0	0	5.375	5.326	FA	2,755	6,611	03/17/2020	02/01/2025
404119-BS-7	HCA INC			1,2	3.A FE	1,012,231	112,8770	1,094,904	993,089	970,000	0	(5,666)	0	0	5.875	5.214	FA	21,529	56,988	09/19/2018	02/15/2026
404119-BU-2	HCA INC			1,2	2.C FE	777,578	110,2210	777,061	705,000	758,011	0	(10,613)	0	0	4.500	2.776	FA	11,985	31,725	03/09/2020	02/15/2027
404119-BW-8	HCA INC				3.A FE	63,000	119,1550	75,068	63,000	63,000	0	0	0	0	5.875	5.961	FA	1,542	3,701	01/17/2019	02/01/2029
404119-BX-6	HCA INC				2.C FE	323,365	110,1330	357,931	325,000	323,722	0	143	0	0	4.125	4.231	JD	596	13,406	06/05/2019	06/15/2029
404119-CA-5	HCA INC				3.A FE	3,114,019	105,6880	3,201,274	3,029,000	3,108,670	0	(5,373)	0	0	3.500	3.159	MS	35,338	75,828	12/03/2021	09/01/2030
404119-CC-1	HCA INC				2.C FE	79,510	98,5600	78,848	80,000	79,533	0	23	0	0	2.375	2.459	JJ	955	0	06/21/2021	07/15/2031
42250P-AA-1	HEALTHPEAK PPTYS INC				2.A FE	104,622	105,0740	110,328	105,000	104,692	0	33	0	0	3.000	3.064	JJ	1,453	3,150	11/06/2019	01/15/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC				2.A FE	717,808	106,2390	722,428	680,000	706,824	0	(5,767)	0	0	3.250	2.310	JJ	10,191	22,100	01/28/2020	07/15/2026
42250P-AB-9	HEALTHPEAK PROPERTIES INC				2.A FE	183,381	104,1030	192,590	185,000	183,589	0	134	0	0	2.875	2.994	JJ	2,453	5,644	06/09/2020	01/15/2031
421924-BT-7	HEALTHSOUTH CORP			1,2	4.A FE	508,301	102,2500	508,183	497,000	501,088	0	(2,276)	0	0	5.750	5.299	MS	8,414	28,578	09/25/2019	09/15/2025
42329H-AA-6	HELIOS SOFTWARE HLDGS INC 144A				4.B FE	411,750	98,2500	404,790	412,000	404,790	(6,981)	21	0	0	4.625	4.689	MN	3,176	9,580	04/27/2021	05/01/2028
42704L-AA-2	HERC HLDGS INC 144A				4.A FE	851,390	104,0000	868,400	835,000	850,243	0	(1,030)	0	0	5.500	4.561	JJ	21,177	24,420	12/01/2021	07/15/2027
428040-DA-4	HERTZ CORP 144A				5.A FE	32,000	100,6250	32,200	32,000	32,000	0	0	0	0	4.625	4.678	JD	156	0	11/17/2021	12/01/2026
428040-DB-2	HERTZ CORP 144A				5.A FE	65,000	100,0860	65,056	65,000	65,000	0	0	0	0	5.000	5.063	JD	343	0	11/17/2021	12/01/2029
428102-AE-7	HESS MIDSTREAM OPERATIONS LP 144A				3.A FE	14,000	99,2500	13,895	14,000	13,895	(105)	0	0	0	4.250	4.295	FA	241	0	08/02/2021	02/15/2030
428104-AA-1	HESS MIDSTREAM PARTNERS LP 144A				3.A FE	258,640	104,1250	268,643	258,000	258,457	0	(90)	0	0	5.125	5.145	JD	588	13,223	11/26/2019	06/15/2028
42829L-AF-1	HEXION INC 144A				4.C FE	369,691	105,5000	388,240	368,000	369,236	(175)	(235)	0	0	7.875	7.630	JJ	13,363	26,145	11/12/2021	07/15/2027
431318-AS-3	HILCORP ENERGY I L P / HILCORP144A				3.C FE	619,375	105,1250	893,563	850,000	641,503	(807)	13,815	0	0	6.250	12.819	MN	8,854	53,125	02/12/2021	11/01/2028
431318-AU-8	HILCORP ENERGY I L P / HILCORP144A				3.C FE	405,938	103,0720	412,288	400,000	404,518	0	(1,419)	0	0	5.750	5.240	FA	9,583	12,075	04/20/2021	02/01/2029
431318-AV-6	HILCORP ENERGY I L P / HILCORP144A				3.C FE	100,000	103,0000	103,000	100,000	100,000	0	0	0	0	6.000	6.090	FA	2,500	3,150	01/07/2021	02/01/2031
432833-AN-1	HILTON DOMESTIC OPER CO 144A				3.B FE	300,000	99,4740	298,422	300,000	298,422	(1,578)	0	0	0	3.625	3.658	FA	4,108	5,830	01/19/2021	02/15/2032
432833-AF-8	HILTON DOMESTIC OPER CO INC				3.B FE	191,000	106,8750	204,131	191,000	191,000	0	0	0	0	4.875	4.934	JJ	4,294	9,311	06/10/2019	01/15/2030
432833-AG-6	HILTON DOMESTIC OPER CO INC 144A				3.B FE	17,000	104,0600	17,690	17,000	17,000	0	0	0	0	5.375	5.447	MN	152	914	04/16/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPER CO INC 144A				3.B FE	32,000	106,8420	34,189	32,000	32,000	0	0	0	0	5.750	5.833	MN	307	1,840	04/16/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPER CO INC 144A				3.B FE	528,563	100,7500	528,938	525,000	528,420	0	(143)	0	0	3.750	3.619	MN	3,281	9,844	10/20/2021	05/01/2029
432833-AL-5	HILTON DOMESTIC OPER CO INC 144A				3.B FE	784,750	102,3700	793,368	775,000	784,000	0	(750)	0	0	4.000	3.854	MN	5,167	28,417	04/15/2021	05/01/2031
43284M-AA-6	HILTON GRAND VACATIONS BORROWE144A				4.B FE	124,000	102,5000	127,100	124,000	124,000	0	0	0	0	5.000	5.063	JD	517	3,048	05/20/2021	06/01/2029
43284M-AB-4	HILTON GRAND VACATIONS BORROWE144A				4.B FE	266,994	100,0000	267,000	267,000	266,977	(17)	0	0	0	4.875	4.935	JJ	6,617	0	06/15/2021	07/01/2031
437076-CD-2	HOME DEPOT INC				1.F FE	34,600	109,4710	38,315	35,000	34,614	0	8	0	0	3.350	3.440	A0	248	1,173	03/26/2020	04/15/2050

E10.26

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

Table with 22 columns: 1 (CUSIP Identification), 2 (Description), 3-5 (Codes: 3 Code, 4 Foreign, 5 Bond CHAR), 6 (NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol), 7 (Actual Cost), 8-9 (Fair Value: 8 Rate Used to Obtain Fair Value, 9 Fair Value), 10 (Par Value), 11 (Book/Adjusted Carrying Value), 12-15 (Change in Book / Adjusted Carrying 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.), 16-20 (Interest: 16 Rate of, 17 Effective Rate of, 18 When Paid, 19 Admitted Amount Due & Accrued, 20 Amount Rec. During Year), 21-22 (Dates: 21 Acquired, 22 Stated Contractual Maturity Date).

E10.38

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	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
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A			4	1.A FE	2,160,000	99.9510	2,158,938	2,160,000	2,160,000	0	0	0	0	1.294	1.319	JAJ0	5,201	18,067	02/17/2021	01/25/2035
07132J-BE-3	BATTALION CLO X LTD 2016-10A 144A			4	1.C FE	1,500,000	98.6710	1,480,061	1,500,000	1,500,000	0	0	0	0	1.674	1.709	JAJ0	4,673	16,173	02/17/2021	01/25/2035
08179X-BA-2	BENEFIT STR PTNRS CLO 2013- 2R2144A			4	1.C FE	1,000,000	99.8460	998,464	1,000,000	1,000,000	0	0	0	0	1.574	1.606	JAJ0	3,410	9,943	02/17/2021	07/16/2029
08179H-AC-4	BENEFIT STREET PARTN CLO XI I 144A			4	1.F FE	1,000,000	99.5140	995,145	1,000,000	1,000,000	0	0	0	0	2.124	2.171	JAJ0	4,601	22,273	09/19/2017	10/15/2030
09077L-AJ-1	BIRCH GROVE CLO 2A D1 144A CARLYLE US CL 0.01 25JAN33			4	2.C FE	2,500,000	99.9980	2,499,954	2,500,000	2,500,000	0	0	0	0	3.414	3.508	JAJ0	26,080	0	08/03/2021	10/19/2034
143122-AA-7	CBAM CLO MANAGEMENT 144A			4	1.A FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.348	1.374	JAJ0	19	0	12/03/2021	01/25/2033
12481X-AS-9	CEDAR FUNDING IX CLO LTD			4	1.C FE	1,000,000	100.0760	1,000,761	1,000,000	1,000,000	0	0	0	0	2.224	2.274	JAJ0	4,818	23,287	11/27/2019	01/15/2031
15033E-AA-6	2018-9A A			4	1.A FE	3,482,500	99.8020	3,493,079	3,500,000	3,484,223	0	3,416	0	0	1.112	1.235	JAJ0	9,834	41,556	10/30/2018	04/20/2031
165183-CL-6	CHESAPEAKE FUNDING 2020-1 144A			4	1.C FE	99,987	100.2400	100,240	100,000	99,994	0	4	0	0	1.240	1.251	MON	55	1,240	07/14/2020	08/15/2032
165183-CM-4	CHESAPEAKE FUNDING 2020-1 144A			4	1.F FE	99,999	101.1840	101,184	100,000	99,999	0	0	0	0	2.140	2.162	MON	95	2,140	07/14/2020	08/15/2032
165183-CN-2	CHESAPEAKE FUNDING 2020-1 144A			4	2.B FE	99,982	101.9230	101,923	100,000	99,991	0	6	0	0	2.830	2.873	MON	126	2,830	07/14/2020	08/15/2032
12549A-AQ-3	CIFC FUNDING 2013-I LTD CLO 144A			4	1.F FE	1,000,000	100.0080	1,000,085	1,000,000	1,000,000	0	0	0	0	2.522	2.583	JAJ0	5,395	26,408	07/21/2017	07/16/2030
12549F-BQ-1	CIFC FUNDING 2013-IV LTD 144A COLLEGE AVE STD LN LCC 2021-B			4	1.F FE	1,000,000	99.5000	995,004	1,000,000	1,000,000	0	0	0	0	2.085	2.131	JAJ0	3,822	21,137	05/21/2018	04/27/2031
19425A-AA-2	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.A FE	93,537	100.0550	93,588	93,537	93,537	0	0	0	0	0.902	0.918	MON	16	423	06/23/2021	06/25/2052
19425A-AB-0	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.A FE	1,683,621	98.4210	1,657,085	1,683,669	1,683,622	0	1	0	0	1.760	1.775	MON	494	14,410	06/23/2021	06/25/2052
19425A-AC-8	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.C FE	129,927	98.7830	128,418	130,000	129,931	0	5	0	0	2.420	2.456	MON	52	1,529	06/23/2021	06/25/2052
19425A-AD-6	COLLEGE AVE STD LN LCC 2021-B 144A			4	1.F FE	99,985	99.1660	99,166	100,000	99,986	0	1	0	0	2.720	2.756	MON	45	1,322	06/23/2021	06/25/2052
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A			4	1.A FE	54,394	102.6530	57,035	55,561	53,487	0	(436)	0	0	3.210	4.259	MON	30	1,784	10/30/2018	02/25/2044
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A			4	1.A FE	46,192	99.9080	46,161	46,204	46,184	0	(6)	0	0	1.980	2.007	MON	15	915	06/02/2020	08/25/2050
210795-OB-9	CONTINENTAL AIRLN PT TR 2012- 2			4	2.C FE	189,160	103.6610	186,962	180,358	182,230	0	(1,185)	0	0	4.000	3.313	AO	1,242	7,214	06/26/2017	04/29/2026
22824D-AN-9	CROWN CITY CLO 1A C 144A CROWN PT CLO 0.00 20JUL34			4	2.C FE	1,250,000	99.9970	1,249,965	1,250,000	1,250,000	0	0	0	0	3.430	3.524	JAJ0	18,577	0	06/18/2021	07/20/2034
22846F-AC-2	DIAMETER CAPITAL CL 2A A1 144A FRN			4	1.A FE	1,697,960	100.0790	1,701,348	1,700,000	1,698,078	0	118	0	0	1.316	1.364	JAJ0	11,559	0	05/27/2021	07/20/2034
25255L-AA-0	DIAMOND INFRASTRUCTURE FUNDING144A			4	1.A FE	700,000	99.9400	699,579	700,000	700,000	0	0	0	0	1.355	1.381	JAJ0	1,738	0	09/15/2021	10/15/2036
25265L-AA-8	DRYDEN 41 SENIOR LOAN FUND 144A			4	1.F FE	1,600,000	97.7600	1,564,164	1,600,000	1,600,000	0	0	0	0	1.760	1.774	MON	860	14,471	06/08/2021	04/15/2049
26244K-AU-0	EDVESTINU PVT ED LN 2021-A 144A			4	2.C FE	1,000,000	97.8890	978,888	1,000,000	1,000,000	0	0	0	0	2.724	2.791	JAJ0	5,901	28,356	02/21/2018	04/15/2031
28166L-AA-2	EDVESTINU PVT ED LN 2021-A LLC			4	1.A FE	285,653	98.3890	281,361	285,968	285,650	0	(3)	0	0	1.800	1.843	MON	86	4,075	03/01/2021	11/27/2045
28166L-AB-0	ENTERPRISE FLEET FIN 144A			4	1.F FE	98,997	101.5730	101,573	100,000	99,053	0	56	0	0	3.500	3.658	MON	58	2,771	03/01/2021	11/25/2050
29374E-AB-2	EQUIPMENT LOANS & LEASES 144A FORD CR AUT OWNER TR 2020			4	1.A FE	93,881	99.4470	93,367	93,886	93,883	0	2	0	0	0.440	0.444	MON	13	340	02/17/2021	12/20/2026
56564R-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A			4	2.A FE	533,979	97.9370	522,983	533,998	533,983	0	4	0	0	4.212	4.296	MON	1,000	22,492	04/26/2018	05/15/2043
34532J-AA-2	FORD CR AUTO OWN TR 144A			4	1.A FE	199,935	98.0100	196,020	200,000	199,950	0	12	0	0	1.060	1.072	MON	94	2,120	10/06/2020	04/15/2033
34531N-AA-4	FORD CR AUTO OWN TR 2021-REV2 144A			4	1.A FE	99,230	101.8240	101,824	100,000	99,583	0	122	0	0	2.040	2.200	MON	91	2,040	05/11/2020	08/15/2031
345285-AA-8				4	1.A FE	199,932	99.4220	198,843	200,000	199,933	0	2	0	0	1.530	1.546	MON	136	306	11/02/2021	05/15/2034

E10.53

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	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
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144			4	1.A FE	299,238	105,376	316,129	300,000	299,577	0	130	0	0	3.190	3.287	MON	425	9,570	05/02/2019	07/15/2031
345280-HQ-0	FORD CREDIT MSTR TR A 2020-2			4	1.A FE	99,968	98,478	98,478	100,000	99,989	0	16	0	0	1.060	1.078	MON	47	1,060	09/15/2020	09/15/2027
36263D-AA-5	GLS AUTO REC TR 2021-4 144A			4	1.A FE	199,996	99,979	199,959	200,000	199,996	0	0	0	0	0.840	0.846	MON	65	0	12/07/2021	07/15/2025
36263H-AA-6	GM FIN REV REC TR 2021-1 144A			4	1.A FE	99,980	98,322	98,322	100,000	99,981	0	1	0	0	1.170	1.179	MON	62	260	09/14/2021	06/12/2034
38138B-AN-0	GOLDENTREE LOAN MANAGEMENT 144A			4	2.C FE	1,000,000	99,128	991,281	1,000,000	1,000,000	0	0	0	0	2.982	3.058	JAJ0	6,046	30,833	04/26/2018	04/20/2030
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A			4	1.F FE	426,937	99,709	425,756	427,000	426,939	0	2	0	0	2.310	2.337	MON	301	904	10/21/2021	10/20/2048
36248M-AN-7	GT LOAN FINANCING I LTD 144A			4	1.F FE	1,000,000	99,901	999,013	1,000,000	1,000,000	0	0	0	0	2.236	2.287	JAJ0	4,037	23,207	07/09/2018	07/28/2031
402563-AA-8	GULF STREAM MERIDIAN 1 LTD 2020-1A			4	1.A FE	415,000	100,004	415,018	415,000	415,000	0	0	0	0	1.494	1.524	JAJ0	1,343	6,593	01/27/2020	04/15/2033
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A			4	1.A FE	199,968	99,030	198,060	200,000	199,974	0	5	0	0	1.210	1.222	MON	34	1,183	06/24/2021	12/25/2025
42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A			4	1.A FE	99,984	98,527	98,527	100,000	99,986	0	2	0	0	1.680	1.696	MON	23	821	06/24/2021	12/25/2027
48661W-AQ-1	KAYNE CLO II 2.85576 15APR32 144A			4	2.C FE	250,000	99,999	249,998	250,000	250,000	0	0	0	0	2.874	2.947	JAJ0	1,557	4,015	05/07/2021	04/15/2032
51507K-AA-4	LENMARK FUNDING TRUST 2020-2 144A			4	1.F FE	999,909	100,151	1,001,514	1,000,000	999,930	0	17	0	0	2.320	2.347	MON	709	23,200	10/21/2020	04/21/2031
51507K-AB-2	LENMARK FUNDING TRUST 2020-2 144A			4	2.A FE	179,940	103,490	186,282	180,000	179,953	0	11	0	0	3.540	3.605	MON	195	6,372	10/21/2020	04/21/2031
51507K-AC-0	LENMARK FDG 2021-1 TR 144A			4	2.C FE	244,982	106,018	259,744	245,000	244,986	0	3	0	0	4.300	4.387	MON	322	10,535	10/21/2020	04/21/2031
52607M-AA-7	LENMARK LLC 2021-CRE4 144A			4	1.C FE	819,852	98,931	811,237	820,000	819,869	0	18	0	0	1.900	1.920	MON	476	8,915	05/19/2021	11/20/2031
50210L-AA-2	LMREC LLC 2021-CRE4 144A			4	1.A FE	1,500,000	99,963	1,499,442	1,500,000	1,500,000	0	0	0	0	1.152	1.175	MON	384	10,495	05/07/2021	04/24/2037
55820Y-AE-7	MADISON PARK FUNDING XXVII 144A			4	2.C FE	1,000,000	98,427	984,272	1,000,000	1,000,000	0	0	0	0	2.732	2.799	JAJ0	6,449	28,298	01/25/2018	04/20/2030
55822E-AA-7	MADISON PK F 1.3851 18JAN34 144A F			4	1.A FE	250,000	100,000	250,000	250,000	250,000	0	0	0	0	1.385	1.412	JAJ0	29	0	12/16/2021	01/18/2034
56577P-AL-3	MARATHON CLO IX LTD 2017-9A 144A			4	1.A FE	2,004,686	100,127	2,007,236	2,004,686	2,004,686	0	0	0	0	1.274	1.298	JAJ0	5,533	17,554	01/29/2021	04/15/2029
56576Q-AN-8	MARATHON CLO V LTD 2013-5A 144A			4	1.A FE	178,229	100,078	178,367	178,229	178,229	0	0	0	0	1.030	1.048	FMAN	209	1,871	11/15/2017	11/21/2027
56848D-AA-7	MARINER FINANCE ISSE TR 144A			4	1.A FE	399,923	98,317	393,269	400,000	399,945	0	22	0	0	1.860	1.882	MON	227	5,766	03/05/2021	03/20/2036
56848D-AC-3	MARINER FINANCE ISSE TR 144A			4	1.G FE	149,927	99,813	149,720	150,000	149,935	0	9	0	0	2.960	3.009	MON	136	3,441	03/05/2021	03/20/2036
56848D-AD-1	MARINER FINANCE ISSE TR 144A			4	2.C FE	139,935	101,167	141,634	140,000	139,942	0	7	0	0	3.830	3.906	MON	164	4,156	03/05/2021	03/20/2036
56848M-AA-7	MARINER FINANCE ISSUANCE TRUST144A			4	1.D FE	359,927	100,661	362,379	360,000	359,943	0	11	0	0	2.190	2.215	MON	241	7,884	07/30/2020	08/21/2034
56848M-AB-5	MARINER FINANCE ISSUANCE TRUST144A			4	1.G FE	300,182	101,293	303,879	300,000	300,191	0	(35)	0	0	3.210	3.244	MON	294	9,630	10/22/2020	08/21/2034
56848M-AC-3	MARINER FINANCE ISSUANCE TRUST144A			4	2.C FE	119,962	101,854	122,224	120,000	119,969	0	5	0	0	4.100	4.184	MON	150	4,920	07/30/2020	08/21/2034
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A			4	1.A FE	45,645	100,067	45,680	45,650	45,641	0	(2)	0	0	1.690	1.709	MON	34	771	06/02/2020	05/15/2069
63935B-AA-1	NAVIENT PRIV ED LN 2020-H TR 144A			4	1.A FE	1,061,804	99,599	1,057,641	1,061,894	1,061,764	0	(41)	0	0	1.310	1.322	MON	618	14,993	11/03/2020	01/15/2069
63941F-AB-2	NAVIENT PRIV ED LN TR 2020-A 144A			4	1.A FE	117,585	101,936	119,869	117,593	117,643	0	(9)	0	0	2.460	2.474	MON	129	2,893	01/21/2020	11/15/2068
63941F-AC-0	NAVIENT PRIV ED LN TR 2020-A 144A			4	1.A FE	97,994	100,683	98,663	97,994	97,994	0	0	0	0	1.010	1.029	MON	44	997	01/21/2020	11/15/2068
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A			4	1.A FE	412,318	101,074	416,919	412,490	412,563	0	6	0	0	2.120	2.135	MON	389	8,745	02/10/2020	01/15/2069
63942G-AA-1	NAVIENT PRIVATE ED LN 2021-F 144A			4	1.A FE	2,696,602	98,319	2,651,744	2,697,096	2,696,604	0	2	0	0	1.110	1.120	MON	1,331	6,403	09/21/2021	02/18/2070
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A			4	1.A FE	2,657,110	98,311	2,612,796	2,657,694	2,657,112	0	2	0	0	0.970	0.979	MON	1,146	9,739	07/19/2021	12/16/2069

E10.54

ANNUAL STATEMENT FOR THE YEAR 2021 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
LX1942-13-0.	FRONTIER COMM TERM LOAN				4.A FE	289,947	99.8250	291,284	291,795	289,450	(497)	0	0	0	5.750	6.053	AO	4,288	15,555	06/24/2021	10/01/2027
LX1901-70-6.	GREENEDEN US HLDGS II LLC (Genesys) INTRAWEST RESORTS (ALTERRA)				4.C FE	196,515	100.2920	199,080	198,500	196,515	0	0	0	0	4.750	5.076	JD	812	10,233	12/09/2020	12/01/2027
LX1966-45-1.	TL				4.B FE	285,997	99.7500	284,642	285,356	284,642	3,687	0	0	0	2.896	2.868	JJ	3,535	10,299	08/02/2019	07/31/2024
LX1986-28-5.	LSF11 A5 HOLDCO LLC TERM LOAN				4.B FE	502,475	99.8330	504,157	505,000	502,475	0	0	0	0	4.250	4.444	MN	12,818	0	10/26/2021	11/30/2028
LX1766-23-2.	MCAFEE LLC TERM LOAN				3.B FE	953,424	100.0560	975,686	975,139	953,424	0	0	0	0	3.970	4.943	MS	10,002	29,594	07/07/2021	09/30/2024
LX1924-68-2.	PERATON CORP TERM LOAN				4.A FE	908,853	99.9640	913,132	913,461	908,794	(59)	0	0	0	4.500	4.715	FA	17,470	24,822	08/13/2021	02/01/2028
LX1959-84-5.	SKILLSOFT US CORP TERM LOAN				4.C FE	394,000	100.1250	400,500	400,000	394,000	0	0	0	0	5.500	5.939	JJ	9,411	6,172	07/23/2021	07/31/2028
LX1740-18-7.	STARS GROUP HOLDINGS TERM LOAN				4.A FE	584,502	99.5770	588,268	590,767	579,789	(3,432)	0	0	0	3.724	4.165	JD	306	20,841	03/12/2020	06/27/2025
LX1982-15-1.	SUNSET DEBT MERGER (SWF HOLDINGS)				4.C FE	391,388	99.0000	391,050	395,000	391,050	(338)	0	0	0	4.750	5.041	AO	4,534	3,161	10/18/2021	10/06/2028
LX1858-25-2.	TIBCO SOFTWARE TERM LOAN				4.B FE	1,091,677	99.1610	1,106,656	1,116,020	1,088,410	(3,267)	0	0	0	3.970	4.616	JD	123	35,924	02/23/2021	06/30/2026
LX1942-89-0.	UNITED AIRLINES INC TERM LOAN				3.B FE	747,155	100.1360	740,418	739,413	738,705	(8,451)	0	0	0	4.500	4.425	AO	6,655	17,853	06/25/2021	04/21/2028
LX1927-59-4.	VERSCEND HOLDING TERM B LOAN				4.C FE	706,584	99.8750	716,256	717,152	701,162	407	0	0	0	4.725	5.337	FA	11,955	28,408	03/20/2020	08/27/2025
LX1727-02-8.	WEST CORP 4.5 TERM LOAN				4.C FE	221,093	94.7050	214,157	226,131	214,157	(6,935)	0	0	0	4.500	5.493	AO	2,346	5,827	03/24/2021	10/10/2024
LX1687-59-4.	WEST CORP TERM LOAN				4.B FE	1,577,463	94.7050	1,674,820	1,768,460	1,561,308	(16,155)	0	0	0	5.000	9.914	AO	20,386	65,697	06/16/2021	10/10/2024
LX1983-84-5.	XPLOARNET COMMS INC TERM LOAN				4.C FE	686,550	99.7920	688,565	690,000	686,550	0	0	0	0	4.500	4.706	AO	5,348	7,849	10/21/2021	10/31/2028
6499999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired					13,273,801	XXX	13,544,832	13,677,434	13,224,587	(31,801)	0	0	0	XXX	XXX	XXX	157,494	584,229	XXX	XXX
6599999	- Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans					13,273,801	XXX	13,544,832	13,677,434	13,224,587	(31,801)	0	0	0	XXX	XXX	XXX	157,494	584,229	XXX	XXX
7699999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					2,213,520,725	XXX	2,265,310,429	2,208,891,312	2,208,150,533	(1,699,590)	(1,243,179)	454,683	0	XXX	XXX	XXX	14,306,199	46,230,222	XXX	XXX
7799999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					294,030,015	XXX	296,459,389	284,925,245	292,274,308	(285,275)	(726,829)	0	0	XXX	XXX	XXX	719,221	6,504,532	XXX	XXX
7899999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					209,240,228	XXX	206,860,029	188,917,572	200,623,170	234,072	(2,471,608)	0	0	XXX	XXX	XXX	698,199	8,166,862	XXX	XXX
7999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					238,433,806	XXX	238,185,548	238,608,544	238,396,708	84,927	(41,182)	0	0	XXX	XXX	XXX	692,693	2,703,226	XXX	XXX
8299999	- Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans					13,273,801	XXX	13,544,832	13,677,434	13,224,587	(31,801)	0	0	0	XXX	XXX	XXX	157,494	584,229	XXX	XXX
8399999	Subtotals - Total Bonds					2,968,498,575	XXX	3,020,360,228	2,935,020,107	2,952,669,306	(1,697,668)	(4,482,797)	454,683	0	XXX	XXX	XXX	16,573,805	64,189,071	XXX	XXX

E1061

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

1.

Line
Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	\$ 1,772,735,611	.....	1B	\$ 7,639,913	.....	1C	\$ 41,107,343	.....	1D	\$ 50,613,661	.....	1E	\$ 44,365,277	.....	1F	\$ 132,087,359	.....	1G	\$ 131,993,812	.....
1B	2A	\$ 121,974,357	.....	2B	\$ 151,384,057	.....	2C	\$ 133,203,289	.....											
1C	3A	\$ 53,462,089	.....	3B	\$ 66,290,623	.....	3C	\$ 68,413,839	.....											
1D	4A	\$ 61,090,432	.....	4B	\$ 68,186,728	.....	4C	\$ 36,831,220	.....											
1E	5A	\$ 6,592,788	.....	5B	\$ 2,772,595	.....	5C	\$ 1,838,653	.....											
1F	6	\$ 85,661	.....																	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 1

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

1 CUSIP Identification	2 Description	3 Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Fair Value		11 Actual Cost	12 Dividends			15 Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired	
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than-Temporary Impairment Recognized	18 Total Change In B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change In B./A.C.V.			
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
172967-MV-0	CITIGROUP INC ALT TIER 1 PERP			2,750,000	100.00	100.000	275,000	100,000	275,000	275,000	0	7,992	0	0	0	0	0	0	0	3 A FE	02/10/2021
172967-MG-3	CITIGROUP INC PERP SR GLBL -U			4,360,000	100.00		434,295	103,000	449,080	434,295	0	21,800	0	0	0	0	0	0	0	3 A FE	04/21/2020
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	5,275,000	25.00	201.830	1,064,655	201,830	1,064,655	883,420	0	27,593	0	149,173	0	0	149,173	(68,271)	1 G FE	10/16/2019	
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,773,950	XXX	1,788,735	1,592,715	0	57,385	0	149,173	0	0	149,173	(68,271)	XXX	XXX	
8999999 Total Preferred Stocks							1,773,950	XXX	1,788,735	1,592,715	0	57,385	0	149,173	0	0	149,173	(68,271)	XXX	XXX	

E11

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 \$ 1,064,655
 1B 2A \$ 0 2B \$ 0 2C \$ 0
 1C 3A \$ 709,295 3B \$ 0 3C \$ 0
 1D 4A \$ 0 4B \$ 0 4C \$ 0
 1E 5A \$ 0 5B \$ 0 5C \$ 0
 1F 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

1.

Line

NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	\$ 0	.....	1B	\$ 0	.....	1C	\$ 0	.....	1D	\$ 0	.....	1E	\$ 0	.....	1F	\$ 0	.....	1G	\$ 0	.....
1B	2A	\$ 0	.....	2B	\$ 0	.....	2C	\$ 0	.....											
1C	3A	\$ 0	.....	3B	\$ 0	.....	3C	\$ 0	.....											
1D	4A	\$ 0	.....	4B	\$ 0	.....	4C	\$ 0	.....											
1E	5A	\$ 0	.....	5B	\$ 0	.....	5C	\$ 0	.....											
1F	6	\$ 0	.....																	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE 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-BY-3	GNMA PASS-THRU M SINGLE FAMILY		04/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	8,929,042	8,588,844	11,929
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		05/04/2021	VARIOUS	XXX	15,247,884	14,661,272	19,941
38381D-XT-2	GNMA REMIC TRUST 2021-120		07/22/2021	CANTOR CRO	XXX	354,199	0	3,159
21H030-61-7	GNMA II JUMBO TBA 30YR TBA 03.000%		12/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	516,914	500,000	792
912810-SW-9	UNITED STATES TREAS BDS		06/24/2021	VARIOUS	XXX	490,899	515,000	2,931
912810-TA-6	UNITED STATES TREAS BDS		09/30/2021	VARIOUS	XXX	16,970,502	17,465,000	25,038
912810-TC-2	UNITED STATES TREAS BDS		12/31/2021	VARIOUS	XXX	330,435	325,000	758
912828-6B-1	UNITED STATES TREAS NTS		03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	446,513	405,000	499
91282C-BA-8	UNITED STATES TREAS NTS		01/08/2021	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	21,191,895	21,250,000	1,970
91282C-BD-2	UNITED STATES TREAS NTS		01/08/2021	KEEFE BRUYETTE & WOODS INC.	XXX	7,998,125	8,000,000	304
91282C-BJ-9	UNITED STATES TREAS NTS		02/25/2021	VARIOUS	XXX	28,140,127	28,500,000	9,551
91282C-BL-4	UNITED STATES TREAS NTS		05/07/2021	VARIOUS	XXX	21,353,589	22,275,000	53,865
91282C-BM-2	UNITED STATES TREAS NTS		02/25/2021	JP MORGAN SECS INC-FI	XXX	53,923,652	54,250,000	2,061
91282C-BN-0	UNITED STATES TREAS NTS		03/26/2021	VARIOUS	XXX	99,417,485	99,475,000	2,071
91282C-BR-1	UNITED STATES TREAS NTS		03/26/2021	WELLS FARGO SECURITIES, LLC	XXX	11,484,727	11,500,000	1,094
91282C-BX-8	UNITED STATES TREAS NTS		05/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	7,386,247	7,390,000	477
91282C-BZ-3	UNITED STATES TREAS NTS		05/19/2021	VARIOUS	XXX	6,594,122	6,600,000	3,774
91282C-CB-5	UNITED STATES TREAS NTS		08/09/2021	VARIOUS	XXX	28,695,287	28,425,000	38,666
91282C-CC-3	UNITED STATES TREAS NTS		05/27/2021	BANC OF AMERICA SEC LLC	XXX	8,011,834	8,025,000	709
91282C-CE-9	UNITED STATES TREAS NTS		05/28/2021	VARIOUS	XXX	3,499,491	3,500,000	120
91282C-CG-4	UNITED STATES TREAS NTS		06/25/2021	CHARITABLE DONATION	XXX	24,700,741	24,860,000	2,208
91282C-CH-2	UNITED STATES TREAS NTS		06/30/2021	VARIOUS	XXX	531,026	530,000	18
91282C-CL-3	UNITED STATES TREAS NTS		07/30/2021	JP MORGAN SECS INC-FI	XXX	25,019,531	25,000,000	4,586
91282C-CN-9	UNITED STATES TREAS NTS		07/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	19,975,000	20,000,000	136
91282C-CS-8	UNITED STATES TREAS NTS		11/08/2021	VARIOUS	XXX	20,459,798	20,957,000	56,933
91282C-CT-6	UNITED STATES TREAS NTS		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	66,929,336	67,000,000	12,289
91282C-CY-5	UNITED STATES TREAS NTS		10/28/2021	VARIOUS	XXX	631,888	640,000	637
91282C-CZ-2	UNITED STATES TREAS NTS		09/28/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	8,939,883	9,000,000	0
91282C-DA-6	UNITED STATES TREAS NTS		09/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	2,697,996	2,700,000	19
91282C-DB-4	UNITED STATES TREAS NTS		11/08/2021	CHARITABLE DONATION	XXX	14,469,414	14,500,000	6,224
91282C-DD-0	UNITED STATES TREAS NTS		11/08/2021	CHARITABLE DONATION	XXX	16,581,195	16,600,000	1,548
91282C-DF-5	UNITED STATES TREAS NTS		11/23/2021	VARIOUS	XXX	17,334,180	17,500,000	8,166
91282C-DH-1	UNITED STATES TREAS NTS		12/02/2021	CHARITABLE DONATION	XXX	15,441,875	15,500,000	5,780
91282C-DJ-7	UNITED STATES TREAS NTS		12/15/2021	VARIOUS	XXX	15,961,103	16,130,000	15,468
91282C-DK-4	UNITED STATES TREAS NTS		12/14/2021	VARIOUS	XXX	2,679,758	2,675,000	203
91282C-DL-2	UNITED STATES TREAS NTS		12/22/2021	VARIOUS	XXX	9,883,874	9,810,000	8,901
91282C-DR-9	UNITED STATES TREAS NTS		12/31/2021	HSBC	XXX	10,895,974	10,890,000	0
0599999 - Bonds - U.S. Governments						614,115,483	615,942,115	302,823
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
38122N-C9-1	GOLDEN ST TOB SECURITIZATION C		12/08/2021	JEFFERIES & CO INC, NEW YORK	XXX	2,000,000	2,000,000	0
68587F-BB-9	OREGON ED DIST S FULL FAITH & C		07/23/2021	PERSHING LLC	XXX	4,395,000	4,395,000	0
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						6,395,000	6,395,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-CT-5	ALABAMA FED AID HWY FIN AUTH S		10/07/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	1,800,000	1,800,000	0
01179R-J4-6	ALASKA MUN BD BK ALASKA MUN BD		06/02/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	485,255	360,000	0
041806-L6-5	ARLINGTON TEX HIGHER ED FIN CO		05/11/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	902,923	855,000	0
052404-PT-1	AUSTIN TEX CMNTY COLLEGE DIST		10/14/2021	RAYMOND JAMES & ASSOCIATES, INC/FI	XXX	496,548	400,000	4,278
114894-YR-3	BROWARD CNTY FLA ARPT SYS REV		04/08/2021	PERSHING LLC	XXX	564,660	500,000	611
11861M-BK-1	BUCKS CNTY PA INDL DEV AUTH HO		02/24/2021	BANK OF AMERICA SECURITIES, INC	XXX	745,926	640,000	0
13033D-AE-5	CALIFORNIA HSG FIN AGY MUN CTF		03/17/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	282,023	250,000	583
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH		10/12/2021	JEFFERIES & CO INC, NEW YORK	XXX	410,959	410,000	0
3137F1-SB-5	FHLMC REMIC SERIES 4700		04/30/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	392,052	355,691	138
35563P-CG-8	FHLMC SCRTT SERIES 2018-3		06/04/2021	JP MORGAN SECS INC-FI	XXX	1,157,106	1,064,374	745
35564K-GX-1	FHLMC STARC 2021-DNA5		07/19/2021	NOMURA SECURITIES	XXX	60,000	60,000	0
3132D6-BE-9	FHLMC SUPER 15Y FIXED		12/14/2021	CREDIT SUISSE AG, NEW YORK	XXX	4,406,156	4,300,000	3,583
3132DV-7B-5	FHLMC SUPER 30Y FIXED		02/22/2021	BANC OF AMERICA SEC LLC	XXX	269,603	266,228	148
3132DW-AN-3	FHLMC SUPER 30Y FIXED		02/01/2021	JP MORGAN SECS INC-FI	XXX	223,887	218,061	121
3132DW-B5-1	FHLMC SUPER 30Y FIXED		07/21/2021	VARIOUS	XXX	3,178,534	3,131,870	1,914
3132DW-BJ-1	FHLMC SUPER 30Y FIXED		07/12/2021	BANK OF NEW YORK, NEW YORK	XXX	426,167	410,933	371
3132DW-BY-8	FHLMC SUPER30Y FIXED		07/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	8,752,381	8,615,079	6,222

E13

ANNUAL STATEMENT FOR THE YEAR 2021 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
3132DW-CC-5	FHLMC SUPER30Y FIXED		09/01/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	3,058,595	2,944,385	2,658
3133AK-6K-1	FHLMC UMB 30Y FIXED		04/28/2021	MORGAN STANLEY & CO INC, NY	XXX	5,082,219	4,900,000	681
3133KY-TW-9	FHLMC UMBS 20Y FIXED		01/29/2021	BANC OF AMERICA SEC LLC	XXX	520,045	502,914	279
3133AE-N8-3	FHLMC UMBS 30Y FIXED		09/01/2021	PIERPOINT SECURITIES LLC	XXX	382,294	376,181	272
3133KM-G5-8	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,082,557	1,059,059	647
3133KM-JE-6	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	65,204	63,837	39
3136AA-5U-5	FNMA REMIC TRUST 2012-151		05/24/2021	INTL FCSTONE FINCL INC/BD RATE	XXX	746,693	725,000	1,309
3136B9-L7-0	FNMA REMIC TRUST 2020-M21		06/01/2021	VARIOUS	XXX	1,374,126	0	1,008
3140XC-UC-3	FNMA SUPER LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	274,983	259,074	327
3140XC-AU-2	FNMA SUPER LNG 30 YEAR		07/22/2021	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	762,046	746,647	456
3140XC-AX-6	FNMA SUPER LNG 30 YEAR		07/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	713,518	697,604	426
3140X8-UU-9	FNMA SUPERLNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	266,710	251,280	318
31418D-07-0	FNMA UMB LNG 30 YEAR		02/01/2021	JP MORGAN SECS INC-FI	XXX	802,832	781,940	434
31418D-P4-8	FNMA UMBS INT 15 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	7,670,217	7,500,002	6,250
31418D-Q2-8	FNMA UMBS INT 20 YEAR		02/05/2021	KEEFE BRUYETTE & WOODS	XXX	132,608	128,356	71
31418D-V2-5	FNMA UMBS INT 20 YEAR		01/04/2021	JP MORGAN	XXX	561,942	540,898	391
31418D-Y7-1	FNMA UMBS INT 20 YEAR		05/05/2021	VARIOUS	XXX	533,502	524,011	349
31418D-Y8-9	FNMA UMBS INT 20 YEAR		08/20/2021	MORGAN STANLEY & CO INC	XXX	274,970	263,760	238
3140GY-G2-6	FNMA UMBS LNG 30 YEAR		05/11/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	361,981	340,688	397
3140GY-JX-8	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	404,449	381,050	482
3140H5-FR-7	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	494,103	465,517	588
3140JQ-RY-1	FNMA UMBS LNG 30 YEAR		08/10/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	5,776,105	5,444,942	5,823
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	472,897	460,363	416
3140L1-QK-4	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME	XXX	245,918	250,000	104
3140Q8-PP-5	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	XXX	316,189	297,897	377
3140QL-MK-9	FNMA UMBS LNG 30 YEAR		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	1,088,083	1,064,953	651
31418D-3G-5	FNMA UMBS LNG 30 YEAR		07/21/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	5,993,027	5,904,006	3,608
31418D-3X-8	FNMA UMBS LNG 30 YEAR		08/05/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	3,856,630	3,885,000	2,374
31418D-RW-4	FNMA UMBS LNG 30 YEAR		11/03/2021	TRUIST SECURITIES, INC., ATLANTA	XXX	255,741	255,861	128
31418D-V6-6	FNMA UMBS LNG 30 YEAR		10/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	400,212	411,992	223
31418D-VB-5	FNMA UMBS LNG 30 YEAR		04/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	242,506	249,173	135
31418D-YC-0	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	XXX	1,230,480	1,190,979	1,042
31418E-AM-2	FNMA UMBS LNG 30 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	19,635,359	19,700,000	13,133
31418E-AN-0	FNMA UMBS LNG 30 YEAR		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	10,130,750	9,800,000	8,167
31418D-W7-3	FNMA UMBS INT 20 YEAR		09/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	233,595	224,408	358
345105-JE-1	FOOTHILL / EASTERN TRANSN CORR		10/13/2021	BANK OF NEW YORK/FMSBONDS INC	XXX	177,553	170,000	2,103
38122N-B7-6	GOLDEN ST TOB SECURITIZATION C		09/30/2021	JEFFRIES	XXX	2,500,000	2,500,000	0
38611T-BS-5	GRAND PARKWAY TRANSN CORP TEX		04/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	144,126	130,000	325
392274-2F-2	GREATER ORLANDO AVIATION AUTH		04/09/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	570,830	500,000	667
45204F-HU-2	ILLINOIS FIN AUTH REV		03/24/2021	PERSHING LLC	XXX	100,555	90,000	0
45201Y-U2-1	ILLINOIS HSG DEV AUTH REV		08/26/2021	PERSHING LLC	XXX	581,348	540,000	1,392
49130N-EK-1	KENTUCKY HIGHER ED STUDENT LN		02/24/2021	RBC DAIN RAUSCHER	XXX	42,514	35,000	413
491397-BF-1	KENTUCKY PUB TRANSN INFRASTRUC		09/20/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	505,450	500,000	0
52481M-AB-6	LEHIGH CNTY PA INDL DEV AUTH C		05/26/2021	BAIRD (ROBERT W) & CO INC	XXX	1,077,550	1,000,000	0
54659L-BJ-2	LOUISVILLE & JEFFERSON CNTY KY		08/24/2021	PERSHING LLC	XXX	286,169	235,000	4,733
56052F-B2-7	MAINE ST HSG AUTH MTG PUR		05/20/2021	JP MORGAN SECS INC-FI	XXX	58,024	55,000	43
57587A-7Y-8	MASSACHUSETTS ST HSG FIN AGY H		07/22/2021	NATL FINANCIAL SERVICES CORP	XXX	128,404	125,000	372
63607V-AF-3	NATIONAL FIN AUTH N H FED LEAS		10/15/2021	OPPENHEIMER	XXX	2,325,000	2,325,000	0
63607V-AH-9	NATIONAL FIN AUTH N H FED LEAS		12/10/2021	OPPENHEIMER	XXX	500,000	500,000	0
64577B-8K-3	NEW JERSEY ECONOMIC DEV AUTH R		10/13/2021	NATL FINANCIAL SERVICES CORP	XXX	59,476	55,000	710
64577B-KK-9	NEW JERSEY ECONOMIC DEV AUTH R		08/25/2021	MORGAN STANLEY & CO INC	XXX	458,326	405,000	3,443
646080-VY-4	NEW JERSEY ST HIGHER ED ASSIST		05/13/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	150,000	150,000	0
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT		07/28/2021	BANK OF NYC/NSIMBS	XXX	287,073	250,000	1,291
649519-DN-2	NEW YORK LIBERTY DEV CORP LIBE		08/20/2021	GOLDMAN SACHS & CO, NY	XXX	500,000	500,000	0
649519-DV-4	NEW YORK LIBERTY DEV CORP LIBE		08/20/2021	GOLDMAN SACHS & CO, NY	XXX	650,000	650,000	0
64971P-LA-1	NEW YORK N Y CITY INDL DEV AGY		02/11/2021	GOLDMAN SACHS & CO	XXX	81,589	65,000	0
65820Y-SK-3	NORTH CAROLINA MED CARE COMMN		05/20/2021	PERSHING LLC	XXX	63,446	55,000	0
658262-GN-4	NORTH CAROLINA ST ED ASSISTANC		02/24/2021	RBC DAIN RAUSCHER	XXX	121,469	100,000	1,181
66285W-E5-1	NORTH TEX TWY AUTH REV		05/06/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	340,000	340,000	0
71780C-BH-2	PHILADELPHIA PA AUTH FOR INDL		09/03/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	121,152	110,000	0
73358X-AT-9	PORT AUTH N Y & N J		04/08/2021	PERSHING LLC	XXX	598,990	510,000	3,797
83756C-QC-2	SOUTH DAKOTA HSG DEV AUTH		12/14/2021	PERSHING LLC	XXX	212,176	200,000	638

ANNUAL STATEMENT FOR THE YEAR 2021 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
83756C-SV-8	SOUTH DAKOTA HSG DEV AUTH.		06/10/2021	RBC CAPITAL MARKETS LLC	XXX	271,180	250,000	.761
880461-UN-6	TENNESSEE HSG DEV AGY RESIDENT		04/15/2021	DAVENPORT & CO OF VIRGINIA, RICHMOND	XXX	272,325	250,000	2,513
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURF		05/19/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	532,775	500,000	7,681
92428C-LB-8	VERMONT ST STUDENT ASSISTANCE		01/13/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	392,109	365,000	1,217
92818N-R3-4	VIRGINIA ST RES AUTH INFRASTRU		06/10/2021	PERSHING LLC	XXX	126,761	100,000	250
92818N-R4-2	VIRGINIA ST RES AUTH INFRASTRU		06/10/2021	JP MORGAN SECS INC-FI	XXX	135,751	105,000	263
92818N-R5-9	VIRGINIA ST RES AUTH INFRASTRU		06/10/2021	NATIONAL FINL SVCS CORP	XXX	144,808	110,000	275
92818N-S7-4	VIRGINIA ST RES AUTH INFRASTRU		05/18/2021	JP MORGAN SECS INC-FI	XXX	201,336	170,000	.0
92818N-S8-2	VIRGINIA ST RES AUTH INFRASTRU		05/18/2021	JP MORGAN SECS INC-FI	XXX	365,865	310,000	.0
95235T-AS-2	WEST CORNWALL TWP PA MUN AUTH.		03/12/2021	PERSHING LLC	XXX	39,023	35,000	.0
3199999 - Bonds	U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					115,220,422	110,519,015	106,938
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BX-6	ABBYIE INC SR GLBL		03/10/2021	MORGAN STANLEY & CO INC	XXX	701,448	660,000	6,512
00081T-AK-4	ACCO BRANDS CORP 144A		06/09/2021	VARIOUS	XXX	617,125	625,000	2,332
00653V-AC-5	ADAPTHEALTH LLC 144A		04/15/2021	VARIOUS	XXX	299,363	300,000	4,047
00653V-AE-1	ADAPTHEALTH LLC 144A		08/12/2021	JEFFERIES & CO INC, NEW YORK	XXX	189,000	189,000	.0
00737W-AA-7	ADTALEM ESCROW CORPORATION 144A		11/02/2021	VARIOUS	XXX	426,875	425,000	2,139
00810G-AC-8	AETHON UTD BR LP / AETHON 144A		01/26/2021	RBC DAIN RAUSCHER	XXX	175,000	175,000	.0
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/03/2021	CITIGROUP GBL MKT INC/SAL	XXX	149,733	150,000	.0
00914A-AH-5	AIR LEASE CORP		02/22/2021	BANK OF NY/TORONTO DOMINION SEC INC	XXX	1,467,106	1,370,000	6,807
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC		02/22/2021	BANK OF AMERICA SECURITIES, INC	XXX	367,560	300,000	2,818
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC		02/03/2021	GOLDMAN SACHS & CO	XXX	169,475	170,000	.0
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC 144A		10/27/2021	VARIOUS	XXX	519,500	520,000	4,240
019736-AG-2	ALLISON TRANSMISSION INC 144A		04/14/2021	JEFFERIES & CO INC, NEW YORK	XXX	195,250	200,000	3,063
02128L-AA-4	ALTA EQUIPMENT GROUP INC 144A		06/11/2021	JP MORGAN SECS INC-FI	XXX	766,531	750,000	6,492
023771-S5-8	AMERICAN AIRLINES 144A		03/29/2021	VARIOUS	XXX	123,375	100,000	2,481
02406P-BB-5	AMERICAN AXLE & MFG INC		08/25/2021	VARIOUS	XXX	850,000	850,000	389
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A		11/29/2021	MORGAN STANLEY & CO INC	XXX	49,862	50,000	.0
030981-AL-8	AMERIGAS PARTNERS L P		04/30/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	456,348	408,000	10,687
00175P-AB-9	AMN HEALTHCARE INC 144A		10/28/2021	SEI	XXX	257,738	250,000	964
032095-AL-5	AMPHENOL CORP		09/07/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	129,524	130,000	.0
032177-AJ-6	AMSTED INDS INC 144A		11/04/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	257,500	250,000	5,556
031921-AB-5	AMWINS GROUP INC 144A		07/14/2021	GOLDMAN SACHS & CO, NY	XXX	150,000	150,000	.0
033291-AL-9	ANCHORAGE CAPITAL CLO 144A		03/22/2021	GOLDMAN SACHS & CO	XXX	1,265,000	1,265,000	.0
03464K-AE-8	ANGEL OAK MTG TR 2019-5 144A		06/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,358,016	1,350,000	1,484
03464L-AA-4	ANGEL OAK MTG TR 2020-4 144A		06/02/2021	MORGAN STANLEY & CO INC	XXX	2,417,347	2,400,376	294
03464N-AB-8	ANGEL OAK MTG TR 1 2018-3 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	14,474	14,474	30
03690E-AA-6	ANTERO MIDSTREAM PARTNERS 144A		11/12/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	136,811	125,000	.0
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP/A 144		11/10/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	103,000	100,000	1,182
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP/A144A		08/04/2021	VARIOUS	XXX	915,228	909,000	2,598
03674X-AQ-9	ANTERO RESOURCES CORP 144A		04/12/2021	VARIOUS	XXX	586,063	575,000	2,478
03674X-AS-5	ANTERO RESOURCES CORP 144A		08/03/2021	VARIOUS	XXX	757,178	750,000	4,300
036752-AP-8	ANTHEM INC		03/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	333,710	335,000	.0
037389-BE-2	ACN CORP		12/17/2021	VARIOUS	XXX	199,914	194,000	464
03740L-AC-6	ACN CORP / AON GLOBAL HLDGS		11/29/2021	JP MORGAN SECS INC-FI	XXX	69,945	70,000	.0
00185P-AA-9	API ESCROW CORPORATION 144A		10/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	150,000	150,000	.0
001877-AA-7	API GROUP DE INC 144A		06/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,050,000	1,050,000	.0
03765X-AN-6	APIDOS CLO 2015-22R 144A		02/17/2021	CREDIT SUISSE FIRST BOS	XXX	500,250	500,000	1,323
037735-CZ-8	APPALACHIAN PWR CO		03/12/2021	JP MORGAN SECS INC-FI	XXX	1,986,740	2,000,000	900
03842V-AA-5	AQUA FIN TR 2021-A 144A		09/29/2021	PERSHING LLC	XXX	1,399,816	1,400,000	.0
039524-AA-1	ARCHES BUYER INC 144A		12/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	250,215	254,000	480
03959K-AC-4	ARCHROCK PARTNERS L P / ARCHRO 144		05/13/2021	VARIOUS	XXX	224,300	215,000	1,161
04009A-AL-4	ARES LII CLO 0.01 22APR31 144A FRN		07/15/2021	SG AMERICAS SECURITIES, LLC (SGAS)	XXX	1,000,000	1,000,000	.0
04018B-AS-6	ARES LV CLO LTD 55A CR 144A		06/25/2021	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	.0
04316J-AA-7	ARTHUR J GALLAGHER & CO		11/02/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	298,704	300,000	.0
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144		04/26/2021	JEFFERIES & CO INC, NEW YORK	XXX	753,750	750,000	25,813
045086-AW-7	ASHTON WOODS USA LLC / ASHTON 144A		07/22/2021	VARIOUS	XXX	486,625	487,000	.0
045086-AP-0	ASHTON WOODS USA LLC / ASHTON 144A		10/27/2021	VARIOUS	XXX	393,125	395,000	925
04650Y-AA-8	AT HOME GROUP INC 144A		12/17/2021	VARIOUS	XXX	419,969	425,000	5,840
00206R-KG-6	AT&T INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	646,566	665,000	3,810
048303-CJ-8	ATLANTIC CITY ELEC CO		03/03/2021	SCOTIA CAPITAL (USA) INC	XXX	129,930	130,000	.0

E132

ANNUAL STATEMENT FOR THE YEAR 2021 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
55821C-AA-2	ATRIUM IX 9A AR2 FLOATING 144A		02/12/2021	CREDIT SUISSE	XXX	1,422,000	1,422,000	.0
052769-AH-9	AUTODESK INC		10/05/2021	MORGAN STANLEY & CO INC, NY	XXX	34,895	35,000	.0
053499-AL-3	AVAYA INC 144A		09/27/2021	VARIOUS	XXX	382,108	362,000	6,138
05377R-ER-1	AVIS BUDGET CAR FDG LLC 2021-2144A		11/09/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	199,988	200,000	.0
053773-BE-6	AVIS BUDGET CAR RENT LLC /AVIS144A		06/14/2021	MORGAN STANLEY & CO INC, NY	XXX	288,750	275,000	6,632
053773-BF-3	AVIS BUDGET CAR RENT LLC /AVIS144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	67,000	67,000	.0
053773-BG-1	AVIS BUDGET CAR RENT LLC/AVIS 144A		03/09/2021	CREDIT AGRICOLE SECURITIES	XXX	250,000	250,000	.0
05377R-EH-3	AVIS BUDGET RENTL FD LC 2021-1144A		08/19/2021	VARIOUS	XXX	200,267	200,000	.12
05508W-AB-1	B & G FOODS INC.		05/12/2021	VARIOUS	XXX	673,688	650,000	5,075
05508R-AE-6	B & G FOODS INC NEW		07/29/2021	MORGAN STANLEY & CO INC, NY	XXX	308,250	300,000	5,294
05682L-AJ-6	BAIN CAPITAL CREDIT 2A AR 144A		09/23/2021	GOLDMAN SACHS & CO, NY	XXX	250,000	250,000	.0
05766B-AJ-7	BALBOA BAY LN 0.01 20JAN32 144A FR		12/16/2021	MORGAN STANLEY & CO INC.	XXX	250,000	250,000	.0
058498-AW-6	BALL CORP		02/09/2021	VARIOUS	XXX	462,385	465,000	6,216
06540A-AD-3	BANK 2019-BNK20		03/01/2021	JANNEY MONTGOMERY SCOTT	XXX	462,320	425,000	.782
06542B-BH-9	BANK 2021-BNK32		03/16/2021	MORGAN STANLEY & CO INC.	XXX	1,884,830	1,830,000	3,090
06541C-BD-7	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	706,983	700,000	.747
06541C-BR-6	BANK 2021-BNK33		05/10/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	914,166	.0	6,924
06541C-BT-2	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	566,486	550,000	.810
06541C-BY-1	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	164,795	160,000	.244
06051G-GR-4	BANK AMER CORP		12/02/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	911,098	850,000	11,453
06406R-AX-5	BANK NEW YORK MELLON CORP.		10/20/2021	BANK OF NEW YORK, NEW YORK	XXX	4,996,750	5,000,000	.0
06654D-AF-4	BANNER HEALTH		10/21/2021	MORGAN STANLEY & CO INC.	XXX	1,032,000	1,032,000	.0
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	2,160,000	2,160,000	.0
07132J-BE-3	BATTALION CLO X LTD 2016-10A 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	1,500,000	1,500,000	.0
071813-CW-9	BAXTER INTL INC 144A		11/16/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	205,000	205,000	.0
05493E-AZ-5	BBCMS MTG TR 2021-C9		02/18/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	324,377	.0	1,109
075560-BT-1	BEAZER HOMES USA INC		11/02/2021	VARIOUS	XXX	286,073	261,000	4,803
075887-CJ-6	BECTON DICKINSON & CO.		12/13/2021	MORGAN STANLEY & CO INC, NY	XXX	394,759	380,000	.566
08162R-AF-4	BENCHMARK MTG TR 2021-B23		02/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	940,845	.0	5,671
08163E-BF-1	BENCHMARK MTG TR 2021-B26		05/13/2021	DEUTSCHE BANK	XXX	1,720,087	1,670,000	3,407
08179X-BA-2	BENEFIT STR PTNRS CLO 2013-2R2144A		02/17/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	.0
08576P-AH-4	BERRY GLOBAL INC		02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	193,097	195,000	.612
08949L-AB-6	BIG RIV STL LLC/ BRS FIN CORP 144A		05/12/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	244,406	225,000	4,306
09077L-AJ-1	BIRCH GROVE CLO 2A D1 144A		08/03/2021	GOLDMAN SACHS & CO, NY	XXX	2,500,000	2,500,000	.0
06051G-JP-5	BK OF AMERICA CORP		03/08/2021	BANC OF AMERICA SEC LLC	XXX	1,305,000	1,305,000	.0
06051G-JT-7	BK OF AMERICA CORP		04/16/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	110,000	110,000	.0
06051G-JZ-3	BK OF AMERICA CORP		06/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	130,000	130,000	.0
06051G-KA-6	BK OF AMERICA CORP		07/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	225,000	225,000	.0
06051G-KD-0	BK OF AMERICA CORP		10/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	195,000	195,000	.0
092174-AA-9	BLACK KNIGHT INFOSERV LLC 144A		03/18/2021	CITIGROUP GBL MKT INC/SAL	XXX	151,706	155,000	.328
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND144A		11/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	653,055	655,000	.0
09261X-AF-9	BLACKSTONE SEC D LENDING FD 144A		09/27/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	297,402	300,000	.0
097023-DG-7	BOEING CO.		02/04/2021	VARIOUS	XXX	655,748	655,000	.49
09739D-AD-2	BOISE CASCADE CO DEL144A		12/16/2021	VARIOUS	XXX	272,415	257,000	5,874
097793-AD-5	BONANZA CREEK ENERGY INC		04/05/2021	RECEIVED IN EXCHANGE	XXX	48,923	48,923	.10
097793-AE-3	BONANZA CREEK ENERGY INC 144A		10/05/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	137,000	137,000	.0
09857L-AR-9	BOOKING HOLDINGS INC		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	245,207	205,000	3,450
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP		09/15/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	214,912	215,000	.0
103186-AB-8	BOXER PARENT CO INC 144A		02/10/2021	CITIGROUP GBL MKT INC/SAL	XXX	438,906	405,000	10,161
103304-BV-2	BOYD GAMING CORP 144A		05/25/2021	DEUTSCHE BANK	XXX	129,000	129,000	.0
103557-AC-8	BOYNE USA INC 144A		06/08/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	246,691	242,000	.807
10947X-AA-0	BRIGHTSTAR ESCROW CORPORATION 144A		04/20/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	92,863	85,000	.161
109696-AA-2	BRINKS CO 144A		05/12/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	403,375	391,000	1,457
11120V-AK-9	BRIXMOR OPERATING PRITSHLP LP		03/02/2021	JP MORGAN SECS INC-FI	XXX	1,497,255	1,500,000	.0
11120V-AL-7	BRIXMOR OPERATING PRITSHLP LP		08/11/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	24,919	25,000	.0
11135F-AZ-4	BROADCOM INC		02/22/2021	GOLDMAN SACHS & CO.	XXX	253,717	225,000	3,427
11135F-BK-6	BROADCOM INC 144A		03/31/2021	RECEIVED IN EXCHANGE	XXX	171,529	161,000	.0
11135F-BP-5	BROADCOM INC 144A		09/22/2021	RECEIVED IN EXCHANGE	XXX	382,173	349,000	.0
11135F-BQ-3	BROADCOM INC 144A		09/22/2021	RECEIVED IN EXCHANGE	XXX	75,988	70,000	.0
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST 144A		04/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,380,000	1,380,000	.0
12008R-AP-2	BUILDERS FIRSTSOURCE INC 144A		07/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	81,000	81,000	.0
25163K-AA-3	BURNHAM-B&B TRUST 2021-20		09/22/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	.0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05609C-AL-1	BX 2021-21M MTG TR 144A		10/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	741,952	750,000	.0
12433Y-AG-4	BX COML MTG TR 2020-VIVA 144A		05/10/2021	SG AMERICAS SECURITIES LLC	XXX	2,545,605	2,500,000	2,801
12433Y-AL-1	BX COML MTG TR 2020-VKNG		08/31/2021	SG COWEN SECURITIES CORP	XXX	500,781	500,000	449
05608R-AG-0	BX TRUST 2021-ARIA 144A		10/13/2021	JP MORGAN SECS INC-FI	XXX	99,500	100,000	.0
12467A-AF-5	C&S GROUP ENTERPRISES LLC 144A		04/09/2021	VARIOUS	XXX	272,906	275,000	3,441
12687G-AA-7	CABLEVISION LIGHTPATH LLC 144A		02/11/2021	GOLDMAN SACHS & CO.	XXX	440,438	435,000	6,415
12769G-AA-8	CAESARS ENTERTAINMENT INC NEW 144A		11/22/2021	VARIOUS	XXX	284,165	284,000	1,111
130789-#B-6	CALIFORNIA WATER SERVICE COMPANY		05/11/2021	US BANCORP INVESTMENTS INC	XXX	1,000,000	1,000,000	.0
131347-CQ-7	CALPINE CORPORATION 144A		04/16/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	248,750	250,000	2,743
13806C-AA-0	CANPACK SAC / CANPACK US LLC 144A		10/05/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	470,000	469,000	.0
141781-BQ-6	CARGILL INC 144A		01/28/2021	CITIGROUP GBL MKT INC/SAL	XXX	139,936	140,000	.0
142339-AL-4	CARLISLE COS INC		09/14/2021	JP MORGAN SECS INC-FI	XXX	228,896	230,000	.0
143122-AA-7	CARLYLE US CL 0.01 25JAN33 144A FR		12/03/2021	GOLDMAN SACHS & CO, NY	XXX	250,000	250,000	.0
143905-AP-2	CARRIAGE SVCS INC 144A		04/29/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	150,000	150,000	.0
14879E-AH-1	CATALENT PHARMA SOLUTIONS 144A		02/10/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	.0
12511C-AC-4	CBL & ASSOCIATES HOLDCO II LLC144A		11/02/2021	RECEIVED IN EXCHANGE	XXX	39,162	39,260	.0
14985V-AE-1	CCM MERGER INC 144A		11/01/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	161,186	153,000	54
1248EP-CL-5	CCO HLDGS LLC / CCO HLDGS CAP 144A		09/14/2021	VARIOUS	XXX	862,836	853,000	5,700
1248EP-CP-6	CCO HLDGS LLC / CCO HLDGS CAP 144A		09/17/2021	VARIOUS	XXX	701,250	695,000	2,066
12513G-BG-3	CDW LLC / CDW FIN CORP		11/23/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	110,000	110,000	.0
153527-AP-1	CENTRAL GARDEN & PET CO 144A		05/03/2021	VARIOUS	XXX	531,250	532,000	172
156504-AL-6	CENTURY CMNTYS INC SR NT 6.75%27		03/12/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	530,625	500,000	9,844
156504-AM-4	CENTURY COMMUNITIES INC 144A		08/03/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	463,000	463,000	.0
156700-AS-5	CENTURYLINK INC		02/18/2021	CITIGROUP GBL MKT INC/SAL	XXX	208,250	200,000	5,059
156700-BA-3	CENTURYLINK INC		11/01/2021	VARIOUS	XXX	7,718	7,000	44
159864-AG-2	CHARLES RIV LABS INTL INC 144A		03/08/2021	JP MORGAN SECS INC-FI	XXX	54,000	54,000	.0
159864-AJ-6	CHARLES RIV LABS INTL INC 144A		03/08/2021	JP MORGAN SECS INC-FI	XXX	54,000	54,000	.0
161175-BR-4	CHARTER COMMUNICATIONS OPER		02/22/2021	GOLDMAN SACHS & CO.	XXX	845,967	715,000	14,443
1248EP-CK-7	CHARTER COMMUNICATIONS OPER 144A		08/19/2021	VARIOUS	XXX	809,125	800,000	5,372
16163Y-AD-6	CHASE MORTGAGE TR 2016-1 144A		10/18/2021	JP MORGAN SECS INC-FI	XXX	548,679	539,159	891
163851-AH-1	CHEMOURS CO 144A		11/22/2021	VARIOUS	XXX	711,169	725,000	1,725
16411Q-AK-7	CHENIERE ENERGY PARTNERS		02/25/2021	JP MORGAN SECS INC-FI	XXX	678,000	678,000	.0
165167-DF-1	CHESAPEAKE ENERGY CORP 144A		02/02/2021	GOLDMAN SACHS & CO.	XXX	125,000	125,000	.0
165167-DG-9	CHESAPEAKE ENERGY CORP 144A		02/02/2021	GOLDMAN SACHS & CO.	XXX	150,000	150,000	.0
17027N-AB-8	CHOBANI LLC / CHOBANI FIN CORP144A		03/09/2021	MORGAN STANLEY & CO INC	XXX	336,375	325,000	5,396
171484-AG-3	CHURCHILL DOWNS INC 144A		04/30/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	286,275	275,000	1,386
125523-CM-0	CIGNA CORP NEW		03/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	69,919	70,000	.0
12566B-AA-4	CIM RETAIL PF TR 2021-RETL 144A		07/23/2021	JP MORGAN SECS INC-FI	XXX	370,000	370,000	.0
12566B-AJ-5	CIM RETAIL PF TR 2021-RETL 144A		07/23/2021	JP MORGAN SECS INC-FI	XXX	800,000	800,000	.0
12566B-AL-0	CIM RETAIL PF TR 2021-RETL 144A		07/23/2021	JP MORGAN SECS INC-FI	XXX	580,000	580,000	.0
172967-MY-4	CITIGROUP INC		04/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	65,000	65,000	.0
17308C-C5-3	CITIGROUP INC		02/22/2021	US BANCORP INVESTMENTS INC	XXX	605,540	570,000	5,136
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS COR144A		11/02/2021	VARIOUS	XXX	584,256	585,000	1,189
18453H-AC-0	CLEAR CHANNEL OUTDOOR HLDGS 144A		04/13/2021	VARIOUS	XXX	180,118	179,000	487
18453H-AD-8	CLEAR CHANNEL OUTDOOR HLDGS 144A		05/18/2021	VARIOUS	XXX	239,795	239,000	.0
18539U-AC-9	CLEARWAY ENERGY OPER LLC 144A		06/17/2021	VARIOUS	XXX	258,468	247,000	1,996
18539U-AD-7	CLEARWAY ENERGY OPER LLC 144A		04/16/2021	VARIOUS	XXX	133,364	133,000	115
12654A-AA-9	CNX MIDSTREAM PARTNERS LP 144A		09/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	75,000	75,000	.0
19425A-AA-2	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	100,000	100,000	.0
19425A-AB-0	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,799,948	1,800,000	.0
19425A-AC-8	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	129,927	130,000	.0
19425A-AD-6	COLLEGE AVE STD LN LCC 2021-B 144A		06/23/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	99,985	100,000	.0
19688G-AA-1	COLT MORTGAGE LOAN TR 2021-4 144A		10/14/2021	CREDIT SUISSE	XXX	2,599,972	2,600,000	4,439
12597Q-AD-8	COLT MTG LN TR 2020-3 144A		06/08/2021	NOMURA SECURITIES	XXX	3,065,313	3,000,000	2,333
20030N-DA-6	COMCAST CORP NEW		03/10/2021	GOLDMAN SACHS & CO.	XXX	2,545,364	2,475,000	7,470
12598G-AA-5	COMM 2021-LBA MORTGAGE TRUST 144A		03/03/2021	DEUTSCHE BANK SECS	XXX	1,510,000	1,510,000	.0
20268J-AB-9	COMMONSPIRIT HEALTH		05/06/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	351,397	327,000	1,186
20268J-AF-0	COMMONSPIRIT HEALTH		05/06/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	118,125	115,000	347
20338Q-AD-5	COMMSCOPE FIN LLC 144A		11/04/2021	CHARITABLE DONATION	XXX	591,625	575,000	6,421
203372-AX-5	COMMSCOPE INC 144A		08/13/2021	VARIOUS	XXX	337,525	337,000	.0
12543D-BJ-8	COMMUNITY HEALTH SYS INC NEW 144A		01/19/2021	CREDIT SUISSE FIRST BOS	XXX	26,000	26,000	.0
12652H-AE-8	COMPRESSCO PARTNERS LP 144A		11/15/2021	VARIOUS	XXX	65,209	67,181	587

E13.4

ANNUAL STATEMENT FOR THE YEAR 2021 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
205768-AS-3	COMSTOCK RES INC 144A		06/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	476,438	450,000	9,197
205768-AT-1	COMSTOCK RES INC 144A		12/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	339,298	339,000	483
20679L-AB-7	CONDUENT BUSINESS SVCS LLC 144A		12/21/2021	VARIOUS	XXX	339,475	340,000	942
20825C-AX-2	CONOCOPHILLIPS 144A		02/08/2021	RECEIVED IN EXCHANGE	XXX	679,415	585,000	0
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	BOFA SECURITIES, INC./FIXED INC	XXX	44,800	45,000	0
212015-AU-5	CONTINENTAL RES INC 144A		11/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	30,000	30,000	0
212015-AQ-4	CONTINENTAL RESOURCES INC		01/15/2021	CITIGROUP GBL MKT INC/SAL	XXX	175,438	175,000	1,167
21925D-AA-7	CORNERSTONE BLDG BRANDS INC 144A		12/13/2021	VARIOUS	XXX	262,220	247,000	4,683
22003B-AM-8	CORPORATE OFFICE PPTYS L P		03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	94,005	95,000	0
222070-AB-0	COTY INC 144A		10/25/2021	VARIOUS	XXX	210,475	205,000	5,363
222070-AE-4	COTY INC 144A		04/16/2021	JP MORGAN CHASE	XXX	243,000	243,000	0
22282E-AJ-1	COVANTA HLDG CORP		11/18/2021	VARIOUS	XXX	149,740	148,000	1,665
22303X-AA-3	COVERT MERGECO INC 144A		11/16/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	29,000	29,000	0
22788C-AA-3	CROWDSTRIKE HLDGS INC		01/13/2021	VARIOUS	XXX	279,465	277,000	0
22822V-AW-1	CROWN CASTLE INTL CORP		02/08/2021	CITIGROUP GBL MKT INC/SAL	XXX	194,115	195,000	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		03/10/2021	VARIOUS	XXX	400,932	356,000	1,188
22824D-AN-9	CROWN CITY CLO 1A C 144A		06/18/2021	JP MORGAN SECS INC-FI	XXX	1,250,000	1,250,000	0
22846F-AC-2	CROWN PT CLO 0.00 20JUL34 144A FRN		05/27/2021	CREDIT SUISSE FIRST BOS	XXX	1,697,960	1,700,000	0
228701-AF-5	CROWNROCK LP 144A		06/11/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	300,523	290,000	2,678
228701-AG-3	CROWNROCK LP 144A		04/13/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	83,000	83,000	0
126307-BA-4	CSC HLDGS INC 144A		10/25/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	399,250	400,000	5,622
126307-BD-8	CSC HLDGS INC 144A		02/25/2021	VARIOUS	XXX	637,075	630,000	6,796
126307-BH-9	CSC HLDGS LLC 144A		04/29/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	202,000	202,000	0
126307-BK-2	CSC HLDGS LLC 144A		10/28/2021	VARIOUS	XXX	565,250	600,000	13,111
12653V-AG-1	CSMC 2019-1CE4 144A		05/17/2021	JP MORGAN SECS INC-FI	XXX	2,180,438	2,175,000	411
22966R-AH-9	CUBESMART L P		11/18/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	59,709	60,000	0
126682-AA-1	CWHEQ REVOLVING HEQ 2007-A		11/10/2021	JP MORGAN SECS INC-FI	XXX	601,685	631,069	0
235825-AH-9	DANA INC		04/29/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	100,000	100,000	0
235825-AJ-5	DANA INC		11/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	466,000	466,000	0
23918K-AS-7	DAVITA INC 144A		02/24/2021	JP MORGAN SECS INC-FI	XXX	648,148	637,000	6,956
23918K-AT-5	DAVITA INC 144A		09/27/2021	VARIOUS	XXX	1,040,741	1,062,000	11,721
23306G-AA-5	DBGS MTG TR 2018-B10D 144A		03/02/2021	JP MORGAN SECS INC-FI	XXX	529,453	529,039	229
23312V-AF-3	DBJPM MTG TR 2016-C3		03/25/2021	DEUTSCHE BANK SECS	XXX	1,105,671	1,035,000	2,326
23311V-AG-2	DCP MIDSTREAM OPERATING PL		03/22/2021	JP MORGAN SECS INC-FI	XXX	12,930	12,000	124
25162V-AA-0	DEUTSCHE POST-BURNHAM-B&B COMMON L		03/18/2021	JP MORGAN	XXX	1,754,250	1,754,250	0
25179M-BC-6	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	XXX	353,691	319,000	0
25179M-BD-4	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	XXX	371,290	347,000	0
25179M-BE-2	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	XXX	64,900	59,000	0
25255L-AA-0	DIAMETER CAPITAL CL 2A A1 144A		09/15/2021	JP MORGAN SECS INC-FI	XXX	700,000	700,000	0
25265L-AA-8	DIAMOND INFRASTRUCTURE FUNDING144A		06/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,600,000	1,600,000	0
25278X-AM-1	DIAMONDBACK ENERGY INC		02/22/2021	BANC OF AMERICA SEC LLC	XXX	343,427	320,000	2,398
25278X-AR-0	DIAMONDBACK ENERGY INC		03/18/2021	GOLDMAN SACHS & CO.	XXX	49,830	50,000	0
25461L-AA-0	DIRECTV FING LLC / DIRECTV 144A		12/09/2021	VARIOUS	XXX	538,693	531,000	9,060
25470X-AW-5	DISH DBS CORP		11/16/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	46,069	45,000	22
25470X-AY-1	DISH DBS CORP		11/15/2021	VARIOUS	XXX	235,924	224,000	6,558
25470X-BB-0	DISH DBS CORP		11/17/2021	CREDIT SUISSE	XXX	30,075	30,000	848
25470X-BD-6	DISH DBS CORPORATION		12/01/2021	VARIOUS	XXX	344,125	350,000	7
25470X-BE-4	DISH DBS CORPORATION 144A		11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	205,000	205,000	0
25470X-BF-1	DISH DBS CORPORATION 144A		11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	209,000	209,000	0
25525P-AA-5	DIVERSIFIED HEALTHCARE TR		04/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	506,025	450,000	15,234
25525P-AB-3	DIVERSIFIED HEALTHCARE TR		12/14/2021	VARIOUS	XXX	554,481	575,000	10,752
256746-AJ-7	DOLLAR TREE INC		11/29/2021	MERRILL LYNCH	XXX	159,568	160,000	0
25763#-AH-3	DONALDSON CO INC		08/05/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	0
25763#-AJ-9	DONALDSON CO INC		11/05/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	2,000,000	2,000,000	0
23345M-AA-5	DT MIDSTREAM INC 144A		05/25/2021	VARIOUS	XXX	158,411	158,000	0
23345M-AB-3	DT MIDSTREAM INC 144A		05/25/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	39,000	39,000	0
26444H-AK-7	DUKE ENERGY FLA LLC		11/29/2021	MERRILL LYNCH	XXX	728,898	730,000	0
278865-BW-1	ECOLAB INC		12/06/2021	JP MORGAN SECS INC-FI	XXX	399,848	400,000	0
28166L-AA-2	EDVESTINU PVT ED LN 2021-A LLC		03/01/2021	RBC DAIN RAUSCHER	XXX	339,625	340,000	0
28166L-AB-0	EDVESTINU PVT ED LN 2021-A LLC		03/01/2021	RBC DAIN RAUSCHER	XXX	98,997	100,000	0
26863L-AJ-3	ELP COMMERCIAL MTG TR 2021-ELP144A		11/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,434,369	1,440,000	0
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 144A		04/08/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	346,938	325,000	3,738

E135

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

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
29272W-AD-1	ENERGIZER HLDGS INC 144A		05/12/2021	VARIOUS	XXX	744,875	750,000	3,378
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	99,995	100,000	.0
26884L-AF-6	EQT CORP		07/22/2021	VARIOUS	XXX	241,781	225,000	2,375
26884L-AG-4	EQT CORP		07/30/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	427,188	325,000	8,756
26884L-AL-3	EQT CORP		06/25/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	27,906	25,000	.774
29444U-BE-5	EQUINIX INC		02/22/2021	MORGAN STANLEY & CO INC	XXX	624,435	585,000	4,992
29444U-BS-4	EQUINIX INC		05/03/2021	BOFA SECURITIES, INC /FIXED INC	XXX	69,663	70,000	.0
29717P-AY-3	ESSEX PORTFOLIO L P		02/22/2021	VARIOUS	XXX	154,085	155,000	.0
31620M-BT-2	FIDELITY NATL INFORMATION SVCS		02/23/2021	JP MORGAN SECS INC-FI	XXX	139,131	140,000	.0
33834Y-AA-6	FIVE POINT OPERATING COMPANY 144A		11/17/2021	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	XXX	260,625	250,000	.219
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A		09/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	249,800	250,000	.0
345285-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A		11/02/2021	JP MORGAN SECS INC-FI	XXX	199,932	200,000	.0
345397-B7-7	FORD MOTOR CREDIT COMPANY		08/05/2021	GOLDMAN SACHS & CO, NY	XXX	264,000	264,000	.0
345370-C0-1	FORD MTR CO DEL		04/22/2021	VARIOUS	XXX	339,875	325,000	1,791
345370-CS-7	FORD MTR CO DEL		04/30/2021	VARIOUS	XXX	530,184	500,000	10,288
345370-DA-5	FORD MTR CO DEL		11/08/2021	MORGAN STANLEY & CO INC	XXX	275,000	275,000	.0
346232-AE-1	FORESTAR GROUP INC 144A		11/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	25,750	25,000	.264
346232-AF-8	FORESTAR GROUP INC 144A		11/16/2021	VARIOUS	XXX	549,938	550,000	.80
34960P-AD-3	FORTRESS TRANSN & INFRA 144A		09/22/2021	VARIOUS	XXX	351,375	350,000	6,806
35671D-BL-8	FREEMONT-MCMORAN INC		05/05/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	119,083	109,000	2,383
35906A-BG-2	FRONTIER COMMUNICATIONS CORP 144A		05/07/2021	MORGAN STANLEY & CO INC, NY	XXX	3,146	3,000	.6
35908M-AB-6	FRONTIER COMMUNICATIONS HLDGS 144A		10/05/2021	VARIOUS	XXX	253,143	253,000	.0
302635-AJ-6	FS KKR CAP CORP		10/04/2021	BOFA SECURITIES, INC /FIXED INC	XXX	399,384	400,000	.0
36143L-2A-2	GA GLOBAL FUNDING TRUST 144A		01/11/2021	JP MORGAN SECS INC-FI	XXX	1,809,414	1,800,000	.0
36416U-AJ-4	GALTON FD MTG TR 2017-1 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	17,684	17,000	.29
364760-AP-3	GAP INC 144A		12/10/2021	VARIOUS	XXX	346,250	353,000	1,551
364760-A0-1	GAP INC 144A		11/16/2021	VARIOUS	XXX	350,313	353,000	538
366651-AG-2	GARTNER INC 144A		06/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	229,000	229,000	.0
36167H-AC-9	GCAT 2021-NQM3 TRUST 144A		06/18/2021	CREDIT SUISSE FIRST BOS	XXX	2,340,960	2,341,000	2,104
37045X-CK-0	GENERAL MTRS FINL CO INC		02/22/2021	CITIGROUP GBL MKT INC/SAL	XXX	775,933	695,000	11,337
377320-AA-4	GLATFELTER CORPORATION 144A		10/14/2021	VARIOUS	XXX	413,879	413,000	.0
378272-BG-2	GLENCORE FDG LLC 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	114,739	115,000	.0
37959G-AC-1	GLOBAL ATLANTIC FINANCE CO 144A		06/24/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	266,000	266,000	.0
30034T-AA-1	GLOBAL CASH ACCESS INC 144A		11/23/2021	JEFFERIES & CO INC, NEW YORK	XXX	100,125	100,000	455
37941*-AB-0	GLOBAL INFRASTRUCTURE MANAGEMEN		12/01/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	.0
37954F-AJ-3	GLOBAL PARTNERS LP SR GBLB NT 29		01/07/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	245,250	225,000	4,039
361841-AR-0	GLP CAP LP/GLP FING II INC		12/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	64,594	65,000	.0
36263D-AA-5	GLS AUTO REC TR 2021-4 144A		12/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	199,996	200,000	.0
36263H-AA-6	GM FIN REV REC TR 2021-1 144A		09/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	99,980	100,000	.0
38016L-AC-9	GO DADDY OPER CO LLC / GD 144A		02/22/2021	JP MORGAN SECS INC-FI	XXX	175,000	175,000	.0
38141G-YB-4	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN SACHS & CO, NY	XXX	125,000	125,000	.0
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN SACHS & CO, NY	XXX	50,000	50,000	.0
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A		10/21/2021	CREDIT SUISSE	XXX	426,937	427,000	.0
38237G-AA-7	GOODLEAP SUS HM SOL TR 2021-4144A		08/11/2021	GOLDMAN SACHS & CO, NY	XXX	3,259,448	3,260,000	.0
382550-BL-4	GOODYEAR TIRE & RUBR CO 144A		05/13/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	185,000	185,000	.0
384311-AA-4	GRAFTECH FINANCE INC 144A		08/02/2021	VARIOUS	XXX	245,819	240,000	1,962
38528U-AE-6	GRAND CANYON UNIVERSITY		12/02/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	803,000	803,000	.0
389286-AA-3	GRAY ESCROW II INC 144A		10/26/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	255,000	255,000	.0
389284-AA-8	GRAY ESCROW INC 144A		12/10/2021	VARIOUS	XXX	473,900	439,000	4,096
389375-AL-0	GRAY TELEVISION INC 144A		02/26/2021	VARIOUS	XXX	134,405	134,000	2,215
404030-AJ-7	H & E EQUIPMENT SERVICES INC 144A		08/04/2021	VARIOUS	XXX	171,656	175,000	2,643
418751-AE-3	HAT HLDGS I LLC / HAT HLDGS II 144A		06/14/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	403,000	403,000	.0
404119-CA-5	HCA INC		12/03/2021	VARIOUS	XXX	2,285,375	2,200,000	22,191
404119-CC-1	HCA INC		06/21/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	79,510	80,000	.0
42329H-AA-6	HELIOS SOFTWARE HLDGS INC 144A		04/27/2021	VARIOUS	XXX	411,750	412,000	.0
42704R-AA-9	HERA COMMERCIAL MTG 2021 144A		02/10/2021	CITIGROUP GBL MKT INC/SAL	XXX	2,000,000	2,000,000	.0
42704L-AA-2	HERC HLDGS INC 144A		12/01/2021	VARIOUS	XXX	406,835	391,000	7,464
428040-DA-4	HERTZ CORP 144A		11/17/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	32,000	32,000	.0
428040-DB-2	HERTZ CORP 144A		11/17/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	65,000	65,000	.0
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	199,968	200,000	.0
42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	99,984	100,000	.0
428102-AE-7	HESS MIDSTREAM OPERATIONS LP 144A		08/02/2021	GOLDMAN SACHS & CO, NY	XXX	14,000	14,000	.0

E136

ANNUAL STATEMENT FOR THE YEAR 2021 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
42829L-AF-1	HEXION INC 144A		11/12/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	38,340	36,000	953
431318-AS-3	HILCORP ENERGY I L P / HILCORP144A		02/12/2021	JP MORGAN SECS INC-FI	XXX	266,250	250,000	4,601
431318-AU-8	HILCORP ENERGY I L P / HILCORP144A		04/20/2021	VARIOUS	XXX	405,938	400,000	4,297
431318-AV-6	HILCORP ENERGY I L P / HILCORP144A		01/07/2021	BANC OF AMERICA SEC LLC	XXX	100,000	100,000	.0
432833-AN-1	HILTON DOMESTIC OPER CO 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	300,000	300,000	.0
432833-AJ-0	HILTON DOMESTIC OPER CO INC 144A		10/20/2021	VARIOUS	XXX	628,563	625,000	11,008
432833-AL-5	HILTON DOMESTIC OPER CO INC 144A		04/15/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	509,750	500,000	7,667
43284M-AA-6	HILTON GRAND VACATIONS BORRWE144A		05/20/2021	DEUTSCHE BANK SECS	XXX	124,000	124,000	.0
43284M-AB-4	HILTON GRAND VACATIONS BORRWE144A		06/15/2021	VARIOUS	XXX	266,994	267,000	.0
43734L-AA-4	HOME PT CAPITAL INCORPORATED 144A		01/21/2021	VARIOUS	XXX	300,875	300,000	.42
44267D-AE-7	HOWARD HUGHES CORP 144A		11/22/2021	VARIOUS	XXX	399,248	400,000	3,237
44267D-AF-4	HOWARD HUGHES CORP 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	225,000	225,000	.0
443510-AK-8	HUBBELL INC		03/03/2021	JP MORGAN SECS INC-FI	XXX	104,543	105,000	.0
445587-AE-8	HUNT COS INC 144A		05/11/2021	VARIOUS	XXX	741,908	750,000	405
45167R-AH-7	IDEX CORP		05/17/2021	JP MORGAN SECS INC-FI	XXX	74,907	75,000	.0
45174H-BD-8	IHEARTCOMMUNICATIONS INC		12/10/2021	VARIOUS	XXX	263,602	248,625	2,487
45174H-BG-1	IHEARTCOMMUNICATIONS INC 144A		12/03/2021	MORGAN STANLEY & CO INC, NY	XXX	500,000	500,000	9,368
902104-AC-2	II-VI INC 144A		12/08/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	125,000	125,000	.0
000000-00-0	INDOFOOD CBP SUKSES II 3.398 09JUN3		08/16/2021	BNP PARIBAS SECURITIES	XXX	1,592,417	1,513,000	9,854
457030-AK-0	INGLES MKTS INC 144A		06/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	825,000	825,000	.0
460690-BT-6	INTERPUBLIC GROUP COS INC		02/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	164,723	165,000	.0
46188B-AA-0	INVITATION HOMES OPER PARTNERS		08/03/2021	JP MORGAN SECS INC-FI	XXX	98,396	100,000	.0
46188B-AB-8	INVITATION HOMES OPER PARTNERS		11/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	74,903	75,000	.0
46285M-AA-8	IRON MOUNTAIN INFORMATION MANA144A		12/14/2021	VARIOUS	XXX	173,218	173,000	.0
47232M-AF-9	JEFFERIES FINANCE LLC/JFIN CP 144A		10/04/2021	JEFFERIES & CO INC, NEW YORK	XXX	603,000	600,000	1,750
46591V-AC-3	JP MORGAN MRTG TR 2020-INV1 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	17,278	17,278	.34
46645G-AZ-1	JP MORGAN MTG TR 2015-6 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	58,913	58,913	115
46648C-AL-8	JP MORGAN MTG TR 2017-1 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	49,071	49,071	.91
46648H-BA-0	JP MORGAN MTG TR 2017-2 144A		05/25/2021	JP MORGAN SECS INC-FI	XXX	2,344,071	2,270,287	6,037
46649C-BH-5	JP MORGAN MTG TR 2018-4 144A		06/07/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,155,524	2,108,092	1,762
46649Y-AC-9	JP MORGAN MTG TR 2018-9 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	5,810	5,810	.13
46650Q-AC-2	JP MORGAN MTG TR 2019-3 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	5,577	5,577	.12
46651Y-BV-1	JP MORGAN MTG TR 2019-9 144A		05/25/2021	VARIOUS	XXX	2,525,004	2,430,810	6,837
46591L-AC-5	JP MORGAN MTG TR 2019-INV3 144A		09/23/2021	BOFA SECURITIES, INC./FIXED INC	XXX	622,591	607,406	1,535
46591L-BF-7	JP MORGAN MTG TR 2019-INV3 144A		09/23/2021	VARIOUS	XXX	977,261	954,007	2,412
46652F-AC-4	JP MORGAN MTG TR 2020-4 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	11,465	11,465	.19
46652F-BK-5	JP MORGAN MTG TR 2020-4 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	5,733	5,733	.10
46653J-BK-6	JP MORGAN MTG TR 2020-5 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	15,762	15,762	.26
46653J-BM-2	JP MORGAN MTG TR 2020-5 144A		12/17/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	15,762	15,762	.26
46647P-BL-9	JPMORGAN CHASE & CO		03/10/2021	JP MORGAN SECS INC-FI	XXX	140,889	140,000	1,373
46647P-BX-3	JPMORGAN CHASE & CO		01/28/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	.0
46647P-CC-8	JPMORGAN CHASE & CO		04/15/2021	JP MORGAN SECS INC-FI	XXX	65,000	65,000	.0
46647P-CR-5	JPMORGAN CHASE & CO		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	145,000	145,000	.0
48121@-AQ-4	JRD HOLDINGS LLC		10/14/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	.0
48661W-AQ-1	KAYNE CLO II 2.85576 15APR32 144A		05/07/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	1,206
48666K-AZ-2	KB HOME		11/04/2021	VARIOUS	XXX	1,237,963	1,210,000	12,077
49456B-AU-5	KINDER MORGAN INC DEL		10/26/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	74,871	75,000	.0
50050N-AA-1	KONTOOR BRANDS INC 144A		11/10/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	50,000	50,000	.0
50076Q-AE-6	KRAFT FOODS GROUP INC SR GLBL NT 5		02/17/2021	CREDIT SUISSE FIRST BOS	XXX	243,188	200,000	2,045
50077L-AZ-9	KRAFT HEINZ FOODS CO		02/23/2021	VARIOUS	XXX	573,549	475,000	8,900
50077L-BJ-4	KRAFT HEINZ FOODS CO		04/20/2021	VARIOUS	XXX	1,145,156	900,000	15,369
50077L-AB-2	KRAFT HEINZ FOODS CO SR NT		02/24/2021	VARIOUS	XXX	811,750	725,000	7,015
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5%35		02/19/2021	CREDIT SUISSE FIRST BOS	XXX	154,125	125,000	646
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT 5.2%45		02/23/2021	VARIOUS	XXX	215,531	175,000	961
501797-AR-5	L BRANDS INC		02/26/2021	VARIOUS	XXX	129,308	114,000	1,721
50168Q-AC-9	LABL INC 144A		11/09/2021	GOLDMAN SACHS & CO, NY	XXX	275,190	275,000	265
513272-AE-4	LAMB WESTON HLDGS INC		10/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	275,000	275,000	.0
513272-AD-6	LAMB WESTON HLDGS INC 144A		10/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	275,000	275,000	.0
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LL144A		10/04/2021	VARIOUS	XXX	252,000	250,000	.0
521088-AC-8	LD HOLDINGS GROUP LLC 144A		08/16/2021	VARIOUS	XXX	443,469	450,000	6,410
52607M-AA-7	LENMARK FDG 2021-1 TR 144A		05/19/2021	BANK OF NYC/NSIMBS	XXX	819,852	820,000	.0
527298-BT-9	LEVEL 3 FING INC 144A		08/18/2021	VARIOUS	XXX	240,998	249,000	707

E137

ANNUAL STATEMENT FOR THE YEAR 2021 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
529537-AA-0	LEXINGTON RLTY TR		08/16/2021	JP MORGAN SECS INC-FI	XXX	261,366	262,000	.0
50203T-AA-4	LFS TOPCO LLC 144A		10/18/2021	VARIOUS	XXX	306,563	300,000	.563
53218C-AA-8	LIFE MORTGAGE TRUST 2021-BMR 144A		03/18/2021	DEUTSCHE BANK SECS	XXX	640,000	640,000	.0
534187-BN-8	LINCOLN NATL CORP IND		08/02/2021	RECEIVED IN EXCHANGE	XXX	636,319	719,000	.0
53627N-AE-1	LIONS GATE CAPITAL HOLDINGS 144A		04/22/2021	VARIOUS	XXX	273,418	273,000	.485
50210L-AA-2	LMREC LLC 2021-CRE4 144A		05/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,500,000	1,500,000	.0
548661-DY-0	LOWES COS INC		03/10/2021	JP MORGAN SECS INC-FI	XXX	794,422	840,000	5,553
50212Y-AC-8	LPL HLDGS INC 144A		07/13/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	168,364	162,000	1,189
50212Y-AD-6	LPL HLDGS INC 144A		05/04/2021	VARIOUS	XXX	742,215	742,000	.487
50212Y-AF-1	LPL HLDGS INC 144A		06/09/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	430,185	425,000	1,188
50220M-AA-8	LSF9 ATLANTIS HLDGS LLC / VICT144A		05/10/2021	VARIOUS	XXX	302,944	297,000	1,248
550241-AA-1	LUMEN TECHNOLOGIES INC 144A		06/02/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	247,000	247,000	.0
55760L-AA-5	MADISON IAQ LLC 144A		08/11/2021	VARIOUS	XXX	159,131	160,000	.750
55760L-AB-3	MADISON IAQ LLC 144A		06/16/2021	GOLDMAN SACHS & CO	XXX	47,000	47,000	.0
55822E-AA-7	MADISON PK F 1.3851 18JAN34 144A F		12/16/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	.0
65864M-AB-2	MAF GLOBAL SECURITIES LTD BOND FIX		08/12/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	263,898	243,000	3,174
56577P-AL-3	MARATHON CLO IX LTD 2017-9A 144A		01/29/2021	CITIGROUP GLOBAL	XXX	2,400,000	2,400,000	.0
56848D-AA-7	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	399,923	400,000	.0
56848D-AC-3	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	149,927	150,000	.0
56848D-AD-1	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	139,935	140,000	.0
57164P-AH-9	MARRIOTT OWNERSHIP RESORTS INC144A		06/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	81,000	81,000	.0
571748-BP-6	MARSH & MCLENNAN COS INC		12/01/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	94,882	95,000	.0
577081-BE-1	MATTEL INC 144A		03/09/2021	BANC OF AMERICA SEC LLC	XXX	100,000	100,000	.0
58013M-FJ-8	MCDONALDS CORP		03/11/2021	GOLDMAN SACHS & CO	XXX	154,334	150,000	.153
58403Y-AR-7	MED TR 2021-MDLN 144A		11/01/2021	GOLDMAN SACHS & CO, NY	XXX	400,000	400,000	.0
58502B-AC-0	MEDNAX INC 144A		05/27/2021	VARIOUS	XXX	769,375	725,000	9,878
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION144A		01/29/2021	JEFFRIES	XXX	100,000	100,000	.0
58933Y-BE-4	MERCK & CO INC		12/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	229,526	230,000	.0
59001A-AY-8	MERITAGE HOMES CORP		01/08/2021	WELLS FARGO SECURITIES, LLC	XXX	65,830	58,000	.396
59189A-CC-2	METROPOLITAN EDISON CO 144A		03/03/2021	JP MORGAN SECS INC-FI	XXX	560,960	500,000	2,986
55284D-AJ-1	MF1 2021-W10 1.72288 15DEC34 144A		12/17/2021	CREDIT SUISSE	XXX	649,433	650,000	.0
55284D-AL-6	MF1 2021-W10 2.02288 15DEC34 144A		12/17/2021	CITIGROUP GLOBAL	XXX	749,348	750,000	.0
552953-CF-6	MGM RESORTS INTERNATIONAL		04/15/2021	JP MORGAN SECS INC-FI	XXX	491,625	450,000	.275
552953-CH-2	MGM RESORTS INTERNATIONAL		07/15/2021	VARIOUS	XXX	562,063	525,000	7,039
59833D-AB-6	MIDWEST GAMING BORROWER 144A		04/21/2021	VARIOUS	XXX	399,500	400,000	.0
61768H-AX-4	MORGAN STAN CAP I TR 2019-L2		05/11/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	180,790	.0	1,104
61744E-8X-0	MORGAN STANLEY		01/20/2021	MORGAN STANLEY & CO INC	XXX	335,000	335,000	.0
61747Y-EC-5	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	960,000	960,000	.0
61747Y-ED-3	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	120,000	120,000	.0
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY & CO INC, NY	XXX	100,000	100,000	.0
61772B-AB-9	MORGAN STANLEY		04/19/2021	VARIOUS	XXX	1,405,000	1,405,000	.0
61772W-AA-5	MORGAN STANLEY CAP 230P A 144A		11/23/2021	MORGAN STANLEY & CO INC	XXX	1,994,997	2,000,000	.0
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	395,000	395,000	.0
62482B-AA-0	MOZART DEBT MERGER SUB INC 144A		12/14/2021	VARIOUS	XXX	1,809,250	1,821,000	5,350
553283-AD-4	MPH ACQUISITION HLDGS LLC 144A		11/09/2021	VARIOUS	XXX	613,625	625,000	5,065
55342U-AM-6	MPT OPER PTPSH LP/MPT FIN CORP		11/23/2021	VARIOUS	XXX	163,635	164,000	.999
55354G-AK-6	MSCI INC 144A		03/12/2021	MORGAN STANLEY & CO INC	XXX	398,970	396,000	.997
55368M-AA-9	MSG III SEC TR 2021-1 144A		06/17/2021	NOMURA SECS, NEW YORK	XXX	80,000	80,000	.0
62957H-AJ-4	NABORS INDS INC 144A		11/18/2021	GOLDMAN SACHS & CO, NY	XXX	325,000	325,000	.0
63938C-AM-0	NAVIENT CORPORATION		11/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	421,000	421,000	.0
63942G-AA-1	NAVIENT PRIVATE ED LN 2021-F 144A		09/21/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,799,487	2,800,000	.0
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A		07/19/2021	JP MORGAN SECS INC-FI	XXX	2,909,361	2,910,000	.0
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A		05/14/2021	CREDIT SUISSE	XXX	1,120,000	1,120,000	.0
63942C-AB-8	NAVIENT PRIVATE EDUC DA B 144A		05/14/2021	CREDIT SUISSE	XXX	439,959	440,000	.0
63942C-AC-6	NAVIENT PRIVATE EDUC DA C 144A		05/14/2021	CREDIT SUISSE	XXX	1,549,812	1,550,000	.0
63942C-AD-4	NAVIENT PRIVATE EDUC DA D 144A		05/14/2021	CREDIT SUISSE	XXX	641,562	660,000	.0
63942K-AA-2	NAVIENT PVT ED RF LN TR 144A		11/17/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	489,261	490,000	.0
62886E-AZ-1	NCR CORP NEW 144A		01/25/2021	CITIGROUP GBL MKT INC/SAL	XXX	121,613	115,000	2,633
62886E-BA-5	NCR CORP NEW 144A		03/29/2021	BANC OF AMERICA SEC LLC	XXX	561,250	561,000	.0
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A		05/13/2021	BOFA SECURITIES, INC./FIXED INC	XXX	769,098	770,000	.0
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A		08/12/2021	MORGAN STANLEY & CO INC	XXX	539,837	540,000	.0
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A		10/21/2021	WIZUHO SEC	XXX	1,759,867	1,760,000	.0

E138

ANNUAL STATEMENT FOR THE YEAR 2021 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
64083Y-AA-9	NESCO HOLDINGS II INCORPORATED 144		06/15/2021	VARIOUS	XXX	358,055	350,000	2,299
64831E-AB-6	NEW RESIDENT 1.14689 25SEP58 144A		05/13/2021	GOLDMAN SACHS & CO, NY	XXX	1,000,000	1,000,000	.605
651587-AG-2	NEWMARKET CORP		03/04/2021	BANC OF AMERICA SEC LLC	XXX	395,052	400,000	.0
651639-AZ-9	NEWMONT CORP		12/06/2021	VARIOUS	XXX	314,679	315,000	.0
65249B-AA-7	NEWS CORP NEW 144A		04/08/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	200,000	200,000	.0
65336Y-AN-3	NEXSTAR BROADCASTING INC 144A		02/23/2021	DEUTSCHE BANK	XXX	272,950	265,000	5,245
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC		12/08/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	374,895	375,000	.0
65409Q-BD-3	NIELSEN FIN LLC/ NIELSEN FIN 144A		12/14/2021	VARIOUS	XXX	942,185	891,000	15,526
65409Q-BH-4	NIELSEN FIN LLC/ NIELSEN FIN 144A		09/13/2021	VARIOUS	XXX	182,515	184,000	1,617
654740-BT-5	NISSAN MTR ACCEP CORP 144A		03/04/2021	BANC OF AMERICA SEC LLC	XXX	419,815	420,000	.0
670001-AE-6	NOVELIS CORP 144A		03/09/2021	GOLDMAN SACHS & CO.	XXX	512,500	500,000	2,705
670001-AG-1	NOVELIS CORP 144A		09/21/2021	VARIOUS	XXX	257,531	255,000	.853
670001-AH-9	NOVELIS CORP 144A		11/03/2021	VARIOUS	XXX	177,625	181,000	1,356
629377-CC-4	NRG ENERGY INC		07/21/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	169,740	164,000	.241
629377-CH-3	NRG ENERGY INC 144A		11/26/2021	VARIOUS	XXX	521,875	500,000	6,344
629377-CQ-3	NRG ENERGY INC 144A		01/19/2021	JEFFERIES & COMPANY	XXX	25,406	25,000	.115
629377-CR-1	NRG ENERGY INC 144A		11/18/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	240,313	250,000	2,442
629377-CS-9	NRG ENERGY INC 144A		08/09/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	321,000	321,000	.0
62955H-AA-5	NYO COML MTG TR 2021-1290 144A		11/08/2021	JP MORGAN SECS INC-FI	XXX	2,985,000	3,000,000	.0
67421Q-AA-0	OASIS MIDSTREAM PARTNERS 144A		04/06/2021	VARIOUS	XXX	447,625	445,000	.50
674215-AL-2	OASIS PETROLEUM INC 144A		05/25/2021	VARIOUS	XXX	156,634	156,000	.0
674599-DF-9	OCCIDENTAL PETE CORP		01/21/2021	MARKETAXESS CORP	XXX	340,875	300,000	6,988
674599-DJ-1	OCCIDENTAL PETE CORP		12/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	204,120	168,000	2,662
674599-DL-6	OCCIDENTAL PETE CORP		09/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	292,388	230,000	.590
674599-DR-3	OCCIDENTAL PETE CORP		06/17/2021	VARIOUS	XXX	171,938	150,000	1,033
674599-EA-9	OCCIDENTAL PETE CORP		02/11/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	322,188	250,000	1,911
67097L-AH-9	OCP CLO 2017-13 13A A1AR 144A		08/19/2021	CREDIT SUISSE	XXX	350,000	350,000	.0
67577F-AJ-7	OCTAGON 54 L 3.18311 15JUL34 144A		10/07/2021	BNP PARIBAS SECURITIES	XXX	500,350	500,000	3,979
67578J-AA-7	OCTAGON INVT 0.00 20JUL34 144A FRN		04/16/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	1,020,000	1,020,000	.0
67115L-AA-2	OHA CREDIT PARTNERS 16A A 144A		08/18/2021	JP MORGAN SECS INC-FI	XXX	900,000	900,000	.0
67777J-AL-2	OHIOHEALTH CORP		10/19/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	521,000	521,000	.0
680665-AL-0	OLIN CORP		12/21/2021	VARIOUS	XXX	111,800	104,000	2,302
681639-AA-8	OLYMPUS WTR US HLDG CORP 144A		09/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	225,000	225,000	.0
681919-BD-7	OMNICO GROUP INC		04/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	49,912	50,000	.0
682691-AC-4	ONEMAIN FINANCIAL CORPORATION		08/04/2021	GOLDMAN SACHS & CO, NY	XXX	150,000	150,000	.0
68269M-AB-0	ONEMAIN FINL 0.77 16JUN36 144A FRN		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	100,000	100,000	.0
68269M-AC-8	ONEMAIN FINL ISSU 1.95 144A		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	4,697,450	4,700,000	.0
68269M-AD-6	ONEMAIN FINL ISSU 2.22 16JUN36 144		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	219,911	220,000	.0
68269M-AE-4	ONEMAIN FINL ISSU 2.47 144A		05/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	309,921	310,000	.0
68389X-BV-6	ORACLE CORP		12/02/2021	VARIOUS	XXX	674,460	654,000	3,633
68622T-AA-9	ORGANON FINANCE 1 LLC 144A		11/16/2021	MORGAN STANLEY & CO INC, NY	XXX	933,156	925,000	1,495
68622T-AB-7	ORGANON FINANCE 1 LLC 144A		11/15/2021	VARIOUS	XXX	635,381	625,000	.545
292505-AD-6	OVINTIV INC		01/20/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	61,750	50,000	1,417
69121K-AG-9	OWL ROCK CAPITAL CORPORATION		08/10/2021	BOFA SECURITIES, INC./FIXED INC	XXX	299,697	300,000	1,581
694308-JT-5	PACIFIC GAS & ELEC CO		03/08/2021	CREDIT SUISSE FIRST BOS	XXX	184,608	185,000	.0
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER 144A		09/20/2021	VARIOUS	XXX	224,844	225,000	.0
69689A-BQ-2	PALMER SQUARE 0.00 21MAY34 144A FR		05/24/2021	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	.0
70052L-AB-9	PARK INTER HLDGS LLC / PK 144A		04/21/2021	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	XXX	212,000	200,000	.718
703343-AD-5	PATRICK INDS INC 144A		06/09/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	325,500	325,000	1,346
70478J-AA-2	PEARL MERGER SUB INC 144A		10/04/2021	VARIOUS	XXX	285,131	283,000	.0
70715X-AA-4	PENINSULA PAC ENTMT LLC & PENI144A		11/18/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	408,188	375,000	.620
707569-AS-8	PENN NATL GAMING INC 144A		10/28/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	232,313	225,000	3,727
707569-AV-1	PENN NATL GAMING INC 144A		06/24/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	.0
70932M-AB-3	PENNYMAC FINL SVCS INC NEW 144A		02/08/2021	CREDIT SUISSE FIRST BOS	XXX	200,000	200,000	.0
69331C-AH-1	PG&E CORP		07/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	200,660	200,000	.528
72014T-AC-3	PIEDMONT HEALTHCARE INC		09/09/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	670,000	670,000	.0
72147K-AG-3	PILGRIMS PRIDE CORP 144A		08/19/2021	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	338,000	338,000	.0
72147K-AE-8	PILGRIMS PRIDE CORP NEW 144A		10/29/2021	VARIOUS	XXX	745,000	700,000	2,676
69356G-AG-4	PKHL COMMERCIAL MTG TR 2021-MF144A		07/09/2021	EMOCM/BONDS	XXX	194,000	194,000	.0
69356G-AJ-8	PKHL COMMERCIAL MTG TR 2021-MF144A		07/09/2021	EMOCM/BONDS	XXX	150,000	150,000	.0
69356G-AL-3	PKHL COMMERCIAL MTG TR 2021-MF144A		07/09/2021	EMOCM/BONDS	XXX	250,000	250,000	.0
69356M-AA-4	PM GENERAL PURCHASER LLC 144A		06/15/2021	VARIOUS	XXX	133,688	125,000	1,273

E139

ANNUAL STATEMENT FOR THE YEAR 2021 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
736508-TQ-1	PORTLAND GENERAL ELECTRIC CO		09/30/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	.0
737446-AN-4	POST HLDGS INC 144A		12/02/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	258,325	250,000	5,508
737446-AP-9	POST HLDGS INC 144A		12/14/2021	VARIOUS	XXX	469,785	449,000	544
737446-AQ-7	POST HLDGS INC 144A		07/30/2021	VARIOUS	XXX	216,756	213,000	2,514
737446-AR-5	POST HLDGS INC 144A		11/05/2021	VARIOUS	XXX	689,625	693,000	6,113
74052H-AA-2	PREMIER ENTMT SUB LLC / PREMIER144A		12/09/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	495,000	500,000	8,828
74112B-AM-7	PRESTIGE BRANDS IN 144A		02/10/2021	MORGAN STANLEY & CO INC	XXX	150,000	150,000	.0
74165H-AB-4	PRIME HEALTHCARE SVCS INC 144A		04/27/2021	VARIOUS	XXX	592,719	550,000	14,888
74168L-AA-4	PRIMO WTR HLDGS INC 144A		04/21/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	529,000	529,000	.0
742855-AA-7	PRODIGY FIN 1.351 25JUL51 144A FRN		07/12/2021	DEUTSCHE BANK	XXX	374,000	374,000	.0
74340X-BW-2	PROLOGIS L P		06/04/2021	PIERPOINT SECURITIES LLC	XXX	115,331	115,000	381
74460D-AJ-8	PUBLIC STORAGE		11/04/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	89,976	90,000	.0
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP		11/04/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	89,833	90,000	.0
74837H-DQ-2	QUESTAR GAS CO		08/16/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	1,000,000	1,000,000	.0
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL 144A		02/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	753,001	753,000	.0
75026J-AC-4	RADIATE HOLDCO LLC/RADIATE FI 144A		02/10/2021	VARIOUS	XXX	327,925	320,000	5,290
75079R-AC-2	RAIN CII CARBON LLC/ CII 144A		10/28/2021	VARIOUS	XXX	384,625	375,000	1,309
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	229,814	230,000	2,228
749357-AN-9	ROKT MORTGAGE TRUST 2019-1 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	20,235	20,235	.37
75575W-AA-4	READY CAP MTG FIN LLC 2021-FL7144A		11/12/2021	JP MORGAN SECS INC-FI	XXX	1,900,000	1,900,000	.0
756109-BK-9	REALTY INCOME CORP		11/09/2021	RECEIVED IN EXCHANGE	XXX	182,052	170,000	.0
75907V-AC-1	REGIONAL MTG ISS TR 2021-1 144A		02/08/2021	WELLS FARGO SECURITIES, LLC	XXX	119,975	120,000	.0
75907U-AA-7	REGIONAL MTG ISS TR 2021-2 144A		07/14/2021	JP MORGAN SECS INC-FI	XXX	205,984	206,000	.0
75907U-AB-5	REGIONAL MTG ISS TR 2021-2 144A		07/14/2021	JP MORGAN SECS INC-FI	XXX	99,949	100,000	.0
75907U-AC-3	REGIONAL MTG ISS TR 2021-2 144A		07/14/2021	JP MORGAN SECS INC-FI	XXX	127,999	128,000	.0
760759-AX-8	REPUBLIC SVCS INC		12/07/2021	GOLDMAN SACHS & CO, NY	XXX	67,159	72,000	.331
76174L-AA-1	REYNOLDS GROUP ISSUER LLC 144A		09/10/2021	VARIOUS	XXX	100,794	102,000	881
749571-AG-0	RHP HOTEL PPTY/ RHP FINANCE 144A		02/09/2021	JP MORGAN SECS INC-FI	XXX	125,000	125,000	.0
771196-BW-1	ROCHE HOLDINGS INC 144A		12/06/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	735,000	735,000	.0
775631-AD-6	ROLLER BEARING CO AMER INC 144A		09/24/2021	VARIOUS	XXX	201,750	200,000	.0
79546V-AM-8	SALLY HLDGS LLC 144A		01/21/2021	BANC OF AMERICA SEC LLC	XXX	1,057,748	950,000	18,533
78410G-AE-4	SBA COMMUNICATIONS CORP 144A		08/12/2021	VARIOUS	XXX	461,200	465,000	159
808513-BT-1	SCHWAB CHARLES CORP		08/24/2021	CREDIT SUISSE	XXX	628,898	630,000	.0
80874Y-BC-3	SCIENTIFIC GAMES INTL INC 144A		08/23/2021	UBS SECURITIES LLC, STAMFORD	XXX	160,500	150,000	2,858
810186-AT-3	SCOTTS MIRACLE-GRO CO 144A		05/04/2021	VARIOUS	XXX	894,661	900,000	2,889
810186-AV-8	SCOTTS MIRACLE-GRO CO 144A		08/10/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	125,000	125,000	.0
81211K-AZ-3	SEALED AIR CORPORATION 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	228,000	228,000	.0
81744Y-AA-4	SEQUOIA MTG TR 2013-4		12/17/2021	JP MORGAN SECS INC-FI	XXX	16,212	16,212	.21
81745B-AA-3	SEQUOIA MTG TR 2013-6		12/16/2021	JP MORGAN SECS INC-FI	XXX	24,783	24,783	.33
81746F-CE-3	SEQUOIA MTG TR 2017-6 144A		05/25/2021	PERSHING LLC	XXX	1,988,195	1,954,000	5,307
81747C-AA-9	SEQUOIA MTG TR 2019-CH2 144A		12/17/2021	JP MORGAN SECS INC-FI	XXX	8,603	8,603	.22
817565-CG-7	SERVICE CORP INTL		07/06/2021	VARIOUS	XXX	531,048	525,000	1,222
82089K-AG-3	SHEA HOMES LP/ SHEA HOMES 144A		04/15/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	254,375	250,000	594
829259-AW-0	SINCLAIR TELEVISION GROUP 144A		04/20/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	294,750	300,000	2,861
78444@-AA-6	SIP HOLDCO LLC SPV OF ONTARIO TEAC		12/29/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	2,000,000	2,000,000	.0
82967N-BA-5	SIRIUS XM RADIO INC 144A		03/19/2021	BANK OF AMERICA SECURITIES, INC	XXX	13,536	13,000	.94
82967N-BC-1	SIRIUS XM RADIO INC 144A		03/15/2021	BANC OF AMERICA SEC LLC	XXX	24,696	23,000	267
82967N-BG-2	SIRIUS XM RADIO INC 144A		03/22/2021	VARIOUS	XXX	52,540	53,000	496
82967N-BL-1	SIRIUS XM RADIO INC 144A		08/03/2021	VARIOUS	XXX	92,145	92,000	.0
78454L-AW-0	SM ENERGY COMPANY		06/09/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	24,000	24,000	.0
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	909,820	910,000	211
83208A-AE-3	SMB PRIVATE ED LN 2.3 15JAN53 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	249,960	250,000	.96
83208A-AF-0	SMB PRIVATE ED LN 3.0 15JAN53 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	249,873	250,000	125
83208A-AG-8	SMB PRIVATE ED LN 3.93 15JAN53144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	239,948	240,000	157
78448Y-AD-3	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS	XXX	1,119,638	1,120,000	.0
78448Y-AE-1	SMB PRIVATE ED LN TR 2021-A 144A		09/30/2021	CREDIT SUISSE	XXX	1,350,210	1,350,000	2,099
78449M-AA-4	SMB PRIVATE ED LN TR 2021-D 144A		08/10/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,999,907	2,000,000	.0
78449M-AC-0	SMB PRIVATE ED LN TR 2021-D 144A		08/10/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	399,663	400,000	.0
78450M-AA-0	SMB PVT ED LN TR 2021-E 144A		11/02/2021	JP MORGAN SECS INC-FI	XXX	1,999,917	2,000,000	.0
83609N-AN-0	SOUND POINT CLO XIV LTD 2016 144A		01/22/2021	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000	.0
83609R-AL-5	SOUND POINT CLO XV LTD 2017-1A ARR		03/24/2021	JP MORGAN SECS INC-FI	XXX	800,000	800,000	.0
83614X-AW-1	SOUND POINT CLO XXV 1A DR 144A		06/29/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	450,000	450,000	.0

E13.10

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

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
845467-AS-8	SOUTHWESTERN ENERGY CO		08/19/2021	VARIOUS	XXX	872,438	872,000	.0
845467-AT-6	SOUTHWESTERN ENERGY CO		12/09/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	364,760	364,000	.0
84762L-AX-3	SPECTRUM BRANDS INC 144A		05/04/2021	VARIOUS	XXX	430,293	438,000	1,644
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION		11/29/2021	VARIOUS	XXX	278,250	250,000	4,297
85207U-AH-8	SPRINT CORP		02/23/2021	BANC OF AMERICA SEC LLC	XXX	296,756	255,000	3,533
85207U-AJ-4	SPRINT CORP		11/03/2021	VARIOUS	XXX	494,400	420,000	4,596
78472U-AG-3	SREIT COMM MTG TR 2021-MFP 144A		11/16/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	984,205	990,000	.0
85237A-AG-8	SREIT TR 2021-PALM 144A		10/08/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	2,080,871	2,090,000	.0
85236F-AA-1	SRM ESCROW ISSUER LLC CALLABLE144A		06/14/2021	VARIOUS	XXX	485,020	463,000	3,365
853496-AC-1	STANDARD INDS INC 144A		08/26/2021	VARIOUS	XXX	535,746	517,000	4,376
853496-AG-2	STANDARD INDS INC 144A		12/08/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	61,613	62,000	1,168
857740-AA-2	STATION PLACE SECURITIZATION 144A		01/19/2021	JEFFRIES	XXX	110,000	110,000	.0
861036-AA-9	STL HLDG CO LLC 144A		11/10/2021	VARIOUS	XXX	369,829	350,000	7,266
78486E-AA-6	STWD TR 2021-LIH 144A		11/05/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,737,556	2,750,000	.0
86614W-AE-6	SUMMIT MIDSTREAM HLDGS LLC 144A		10/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	108,350	110,000	.0
866677-AF-4	SUN CMNTYS OPER LTD PARTNERSHP		09/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	154,737	155,000	.0
86745G-AF-0	SUNNOVA ENERGY CORP 144A		08/24/2021	VARIOUS	XXX	203,180	202,000	55
86765L-AN-7	SUNOCO LP/SUNOCO FIN CORP		02/05/2021	MARKETAXESS CORP	XXX	320,700	300,000	7,050
86765L-AU-1	SUNOCO LP/SUNOCO FIN CORP 144A		10/05/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	350,000	350,000	.0
78486Q-AH-4	SVB FINANCIAL GROUP		05/06/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	139,836	140,000	.0
87105N-AA-8	SWITCH LTD 144A		10/06/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	125,938	125,000	299
87105N-AC-4	SWITCH LTD 144A		06/03/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	282,490	282,000	.0
871503-AU-2	SYMANTEC CORP 144A		01/11/2021	CITIGROUP GBL MKT INC/SAL	XXX	260,100	255,000	3,117
87167N-DG-7	SYMPHONY CLO XXIII 23A CR 144A		11/17/2021	BNP PARIBAS SECURITIES	XXX	750,000	750,000	2,678
87264A-BR-5	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	XXX	55,000	55,000	.0
87264A-BS-3	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	XXX	56,000	56,000	.0
87264A-BT-1	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS	XXX	56,000	56,000	.0
87264A-CD-5	T MOBILE USA INC 144A		05/10/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	195,940	194,000	909
87264A-CR-4	T MOBILE USA INC 144A		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	529,650	530,000	.0
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		11/24/2021	VARIOUS	XXX	544,313	550,000	9,793
87470L-AJ-0	TALLGRASS ENERGY PARTNERS 144A		04/28/2021	VARIOUS	XXX	308,375	300,000	1,700
875127-BH-4	TAMPA ELEC CO		03/15/2021	WELLS FARGO SECURITIES, LLC	XXX	323,941	325,000	.0
87612B-BT-8	TARGA RES PARTNERS / TARGA 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	105,000	105,000	.0
879360-AE-5	TELEDYNE TECHNOLOGIES INC		03/08/2021	BANC OF AMERICA SEC LLC	XXX	288,788	290,000	.0
88023J-AD-8	TEMPO ACQUISITION LLC 144A		03/11/2021	VARIOUS	XXX	1,069,338	1,005,000	15,368
88023U-AH-4	TEMPUR SEALY INTL INC 144A		05/24/2021	VARIOUS	XXX	299,750	300,000	.994
88033G-DJ-6	TENET HEALTHCARE CORP 144A		10/22/2021	VARIOUS	XXX	282,740	268,000	1,140
88033G-DL-1	TENET HEALTHCARE CORP 144A		11/15/2021	VARIOUS	XXX	2,658,063	2,638,000	26,893
88033G-DN-7	TENET HEALTHCARE CORP 144A		11/16/2021	GOLDMAN SACHS & CO, NY	XXX	400,000	400,000	.0
880349-AT-2	TENNECO INC 144A		06/03/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	750,500	750,000	569
880451-AZ-2	TENNESSEE GAS PIPELINE CO 144A		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	357,520	345,000	4,808
880779-BA-0	TEREX CORP NEW 144A		06/17/2021	VARIOUS	XXX	843,438	825,000	6,389
883556-CK-6	THERMO FISHER SCIENTIFIC INC		08/09/2021	MORGAN STANLEY & CO INC, NY	XXX	69,966	70,000	.0
89055F-AB-9	TOPBUILD COR 144A		06/03/2021	VARIOUS	XXX	472,000	475,000	1,651
89055F-AC-7	TOPBUILD COR 144A		09/28/2021	MERRILL LYNCH	XXX	150,000	150,000	.0
89179X-AL-9	TOWD PT ASSET 0.01 20NOV61 144A FR		08/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,000,000	2,000,000	.0
893647-BH-9	TRANSIGM INC		11/29/2021	CREDIT SUISSE	XXX	287,375	275,000	4,354
893647-BL-0	TRANSIGM INC		12/15/2021	VARIOUS	XXX	582,653	566,000	8,645
893647-BP-1	TRANSIGM INC		01/14/2021	GOLDMAN SACHS & CO	XXX	275,000	275,000	.0
893647-BQ-9	TRANSIGM INC		04/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	525,823	526,000	.0
893647-BE-6	TRANSIGM INC 144A		11/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	285,313	275,000	3,676
893647-BK-2	TRANSIGM INC 144A		09/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	220,420	206,000	7,508
894164-AA-0	TRAVEL PLUS LEISURE CO 144A		11/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	181,000	181,000	.0
87265H-AF-6	TRI POINTE GROUP INC		09/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	273,325	250,000	3,974
87265H-AG-4	TRI POINTE GROUP INC		04/16/2021	MORGAN STANLEY & CO INC, NY	XXX	390,250	350,000	6,927
89616R-AB-5	TRIDENT TPI HLDGS INC 144A		09/22/2021	VARIOUS	XXX	88,410	84,000	1,123
896215-AH-3	TRIMAS CORP 144A		03/15/2021	BANC OF AMERICA SEC LLC	XXX	1,625,000	1,625,000	.0
89641J-AU-0	TRINITAS CLO 0.01 20JAN32 144A FRN		07/15/2021	JP MORGAN SECS INC-FI	XXX	1,800,000	1,800,000	.0
897051-AB-4	TRONOX INC 144A		09/14/2021	VARIOUS	XXX	399,050	375,000	8,614
897051-AC-2	TRONOX INC 144A		11/17/2021	VARIOUS	XXX	597,000	600,000	1,644
90353T-AK-6	UBER TECHNOLOGIES INC 144A		08/09/2021	MORGAN STANLEY & CO INC, NY	XXX	380,000	380,000	.0
90473L-AA-0	UNIFRAX ESCROW ISSUER CORPORA 144A		09/29/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	293,406	293,000	.4

E13.11

ANNUAL STATEMENT FOR THE YEAR 2021 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
90473L-AC-6	UNIFRAX ESCROW ISSUER CORPORA 144A		09/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	77,000	77,000	.0
90932L-AG-2	UNITED AIR LINES INC 144A		04/15/2021	VARIOUS	XXX	454,031	445,000	.0
90932L-AH-0	UNITED AIR LINES INC 144A		04/14/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	200,000	200,000	.0
911365-BP-8	UNITED RENTALS NORTH AMER INC		08/02/2021	VARIOUS	XXX	373,476	373,000	.0
913229-AC-4	UNITED WHOLESAL MORTGAGE LLC 144A		11/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	208,000	208,000	.0
91327A-AA-0	UNITI GROUP LP / UNITI FIBER 144A		11/04/2021	VARIOUS	XXX	1,034,063	975,000	13,808
91327B-AB-6	UNITI GROUP LP / UNITI FIBER 144A		11/22/2021	VARIOUS	XXX	323,925	325,000	.664
914906-AV-4	UNIVISION COMMUNICATIONS INC 144A		05/07/2021	JP MORGAN SECS INC-FI	XXX	150,000	150,000	.0
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP		08/11/2021	JP MORGAN SECS INC-FI	XXX	398,976	400,000	.0
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS 144A		10/05/2021	MORGAN STANLEY & CO INC	XXX	223,125	220,000	.667
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS 144A		07/29/2021	MORGAN STANLEY & CO INC	XXX	120,000	120,000	.0
92331E-AF-3	VENTURE XXIX CLO LTD 2017-29A 144A		02/24/2021	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	.0
92331L-BC-3	VENTURE XXVII CLO LTD 144A		02/04/2021	JP MORGAN SECS INC-FI	XXX	2,500,000	2,500,000	.0
92343V-FX-7	VERIZON COMMUNICATIONS INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	958,231	1,015,000	1,705
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	2,848,718	2,850,000	.0
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	512,883	515,000	.0
92537R-AA-7	VERTICAL U S NEWCO INC 144A		06/08/2021	VARIOUS	XXX	840,250	800,000	10,646
92535U-AB-0	VERTIV GROUP CORP 144A		10/14/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	223,000	223,000	.0
92538E-AC-1	VERUS SEC 2021-R3 TR 144A		05/19/2021	CREDIT SUISSE	XXX	1,699,998	1,700,000	1,564
91863@-AC-7	VHG CAPITAL, L.P		11/02/2021	PRIVATE PLACEMENT DUMMY BROKER	XXX	5,000,000	5,000,000	.0
92552V-AK-6	VIASAT INC 144A		10/06/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	197,681	195,000	.701
925550-AF-2	VIAYI SOLUTIONS INC 144A		10/04/2021	VARIOUS	XXX	235,000	235,000	.117
92735L-AA-0	VINE ENERGY HOLDINGS LLC 144A		08/02/2021	MORGAN STANLEY & CO INC, NY	XXX	288,688	275,000	4,720
927804-FZ-2	VIRGINIA ELEC & PWR CO		03/10/2021	GOLDMAN SACHS & CO	XXX	135,263	121,000	2,056
928377-AC-4	VISTA OUTDOOR INC 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	275,000	275,000	.0
92840V-AB-8	VISTRA OPERATIONS CO LLC 144A		06/08/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	30,015	29,000	.521
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		09/30/2021	VARIOUS	XXX	364,963	355,000	4,720
92840V-AH-5	VISTRA OPERATIONS CO LLC 144A		06/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	522,178	522,000	.250
91835R-AA-8	VMC FIN LL 2021-FL4 144A		05/18/2021	GOLDMAN SACHS & CO, NY	XXX	2,400,000	2,400,000	.0
928563-AK-1	VNWARE INC		07/20/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	149,222	150,000	.0
92943G-AC-5	W. R. GRACE HOLDINGS LLC 144A		12/07/2021	JEFFERIES & CO INC, NEW YORK	XXX	264,688	250,000	2,656
929566-AL-1	WABASH NATL CORP 144A		09/22/2021	VARIOUS	XXX	414,660	414,000	.0
95000U-2L-6	WELLS FARGO & CO		02/22/2021	JP MORGAN SECS INC-FI	XXX	231,459	195,000	3,396
95081Q-AP-9	WESCO DISTR INC 144A		04/16/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	83,768	75,000	1,888
09609*-AC-2	WESTCONNEX FINANCE CO PTY LTD		06/15/2021	ALLIANCE CAPITAL	XXX	2,000,000	2,000,000	.0
958254-AH-7	WESTERN MIDSTREAM OPER LP		04/20/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	263,750	250,000	1,594
958254-AL-8	WESTERN MIDSTREAM OPER LP		01/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	222,750	225,000	4,847
959802-AZ-2	WESTERN UN CO		02/23/2021	BANC OF AMERICA SEC LLC	XXX	219,745	220,000	.0
96467F-AQ-3	WHITEBOX CLO 3.15129 24JUL32 144A		08/17/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	.0
96467H-AJ-5	WHITEBOX CLO III LTD 3A D 144A		10/07/2021	GOLDMAN SACHS & CO, NY	XXX	750,000	750,000	.0
97655J-BU-5	WINWATER MTG LN TR 2016-1 144A		12/16/2021	JP MORGAN SECS INC-FI	XXX	34,075	34,075	.54
978097-AG-8	WOLVERINE WORLD WIDE INC 144A		12/15/2021	VARIOUS	XXX	342,125	350,000	2,775
92936U-AJ-8	WP CAREY INC		10/05/2021	JP MORGAN SECS INC-FI	XXX	227,810	230,000	.0
98262P-AA-9	NW INTL INC 144A		11/15/2021	UBS SECURITIES LLC, STAMFORD	XXX	360,143	363,000	2,122
983793-AH-3	XPO LOGISTICS INC 144A		01/05/2021	MORGAN STANLEY & CO INC	XXX	376,688	350,000	4,010
98919V-AA-3	ZAYO GROUP HLDGS INC 144A		12/07/2021	VARIOUS	XXX	825,635	838,000	11,028
68245X-AM-1	1011778 B.C. UNLIMITED LIABIL 144A	C	06/15/2021	VARIOUS	XXX	225,080	228,000	3,029
68245X-AH-2	1011778 B.C. UNLIMITED LIABIL 144	C	07/27/2021	VARIOUS	XXX	575,493	572,000	7,561
071734-AJ-6	BAUSCH HEALTH COS INC 144A	C	11/30/2021	VARIOUS	XXX	693,288	708,000	9,656
071734-AK-3	BAUSCH HEALTH COS INC 144A	C	05/26/2021	BOFA SECURITIES, INC /FIXED INC	XXX	122,344	125,000	2,235
071734-AM-9	BAUSCH HEALTH COS INC 144A	C	11/24/2021	JP MORGAN SECS INC-FI	XXX	85,625	100,000	1,444
071734-AN-7	BAUSCH HEALTH COS INC 144A	C	05/24/2021	GOLDMAN SACHS & CO, NY	XXX	150,000	150,000	.0
91911K-AP-7	BAUSCH HEALTH COS INC 144A	C	06/02/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	101,650	95,000	4,014
071734-AL-1	BAUSCH HEALTH COS INC 144A	C	04/07/2021	VARIOUS	XXX	778,283	750,000	6,913
0778FP-AG-4	BELL TEL CO CDA-BELL	C	08/09/2021	BNK OF NEW YORK MELLON/TORONTO DOMINION	XXX	383,310	385,000	.0
11283Y-AG-5	BROOKFIELD RESIDENTIAL PPTYS 144A	C	05/11/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	150,000	150,000	.0
13645R-BF-0	CANADIAN PAC RY CO NEW	C	11/17/2021	GOLDMAN SACHS & CO, NY	XXX	259,909	260,000	.0
14739L-AB-8	CASCADES INC 144A	C	04/29/2021	VARIOUS	XXX	164,828	158,000	2,497
15135U-AW-9	CENOVUS ENERGY INC	C	09/09/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	14,934	15,000	.0
284902-AF-0	ELDERADO GOLD CORP NEW 144A	C	08/12/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	575,000	575,000	.0
29250N-AZ-8	ENBRIDGE INC MTN CDS	C	03/01/2021	RBC DAIN RAUSCHER	XXX	881,705	820,000	7,047
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A	C	06/29/2021	VARIOUS	XXX	1,731,925	1,700,000	27,832

E13.12

ANNUAL STATEMENT FOR THE YEAR 2021 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
335934-AL-9	FIRST QUANTUM MINERALS LTD 144A	C	12/29/2021	CREDIT SUISSE	XXX	206,250	200,000	3,708
36485M-AL-3	GARDA WORLD SECURITY CORP 144A	C	05/17/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	207,000	207,000	.0
36168Q-AL-8	GFL ENVIRONMENTAL INC 144A	C	09/21/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	100,000	100,000	589
36168Q-AP-9	GFL ENVIRONMENTAL INC 144A	C	08/03/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	225,000	225,000	.0
380355-AD-9	GOEASY LTD 144A	C	02/19/2021	HARRIS NESBITT CORP-BONDS	XXX	130,313	125,000	1,530
380355-AF-4	GOEASY LTD 144A	C	04/22/2021	BMO CAPITAL MARKETS CORP, CHICAGO	XXX	200,000	200,000	.0
443628-AH-5	HUDBAY MINERALS INC 144A	C	05/24/2021	VARIOUS	XXX	365,850	345,000	1,789
443628-AJ-1	HUDBAY MINERALS INC 144A	C	02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	125,000	125,000	.0
450913-AF-5	IAMGOLD CORP 144A	C	01/20/2021	VARIOUS	XXX	51,063	50,000	910
45827M-AA-5	INTELLIGENT PACKAGING LT / INT144A	C	08/11/2021	VARIOUS	XXX	283,625	275,000	3,392
460919-AB-9	INTERTAPE POLYMER GROUP INC 144A	C	05/18/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,800,000	1,800,000	.0
575385-AE-9	MASONITE INTL CORP 144A	C	07/09/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	150,000	150,000	.0
575385-AD-1	MASONITE INTL CORP NEW 144A	C	04/19/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	265,625	250,000	2,986
57701R-AJ-1	MATTAMY GROUP CORP 144A	C	04/16/2021	JEFFERIES & CO INC, NEW YORK	XXX	263,125	250,000	4,557
57701R-AM-4	MATTAMY GROUP CORP 144A	C	04/13/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	199,130	200,000	1,131
552704-AE-8	MEG ENERGY CORP 144A	C	11/10/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	238,174	225,000	4,498
552704-AF-5	MEG ENERGY CORP 144A	C	01/19/2021	RBC DAIN RAUSCHER	XXX	200,000	200,000	.0
644535-AH-9	NEW GOLD INC CDA 144A	C	12/14/2021	VARIOUS	XXX	35,936	34,000	956
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR144A	C	10/07/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	197,884	200,000	.0
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144	C	08/11/2021	VARIOUS	XXX	41,048	39,000	596
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP / P 144	C	11/12/2021	VARIOUS	XXX	360,941	339,000	18
70137W-AG-3	PARKLAND CORP 144A	C	06/21/2021	VARIOUS	XXX	367,938	367,000	656
70137W-AL-2	PARKLAND CORP 144A	C	11/08/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	301,000	301,000	.0
740212-AM-7	PRECISION DRILLING CORP 144A	C	06/02/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	74,440	75,000	.0
86828L-AC-6	SUPERIOR PLUS LP / SUPERIOR 144A	C	12/07/2021	VARIOUS	XXX	481,848	475,000	2,888
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	C	02/10/2021	CITIGROUP GBL MKT INC/SAL	XXX	84,740	76,000	215
98462Y-AE-0	YAMANA GOLD INC 144A	C	08/04/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	115,000	115,000	.0
76123E-AA-9	RESIMAC TRIOMPHE TRUST IN 144A	C	03/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	2,500,000	2,500,000	.0
86964W-AJ-1	SUZANO AUSTRIA GMBH	C	05/06/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	1,497,966	1,463,000	17,526
62886H-BA-8	NCL CORP LTD 144A	C	03/01/2021	JP MORGAN SECS INC-FI	XXX	17,000	17,000	208
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII 144A	C	01/28/2021	WELLS FARGO SECURITIES, LLC	XXX	75,000	75,000	.0
33834W-AG-7	522 FDG CLO LTD 2019-4(A)R 144A	C	01/15/2021	BANC OF AMERICA SEC LLC	XXX	750,000	750,000	.0
00253X-AA-9	AADVANTAGE LOYALTY IP LTD 144A	C	03/10/2021	GOLDMAN SACHS & CO.	XXX	91,000	91,000	.0
00253X-AB-7	AADVANTAGE LOYALTY IP LTD 144A	C	03/10/2021	GOLDMAN SACHS & CO.	XXX	629,000	629,000	.0
008511-AS-6	AGL CLO 7R LTD 144A	C	06/28/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	.0
00142M-AC-4	AIG CLO 2019-2 LTD 2A AR 144A	C	10/27/2021	MORGAN STANLEY & CO INC	XXX	250,000	250,000	.0
01609W-AY-8	ALIBABA GROUP HLDG LTD	C	02/04/2021	MORGAN STANLEY & CO INC	XXX	1,091,915	1,100,000	.0
00166F-AJ-5	ALM I LTD 2020-1 144A	C	12/14/2021	CREDIT SUISSE	XXX	1,489,298	1,489,000	5,446
03330N-AJ-3	ANCHORAGE CAP CLO 2019-11A LTD144A	C	07/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,300,000	1,300,000	.0
03328T-BA-2	ANCHORAGE CAPITAL CLO 7 LTD 144A	C	09/15/2021	MORGAN STANLEY & CO INC	XXX	700,875	700,000	1,211
03328Y-AA-2	ANCHORAGE CAPITAL LTD 2018-1R 144A	C	09/29/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	750,375	750,000	1,864
03769H-AA-5	APIDOS CLO 2021-37 144A	C	10/01/2021	DEUTSCHE BANK	XXX	3,200,000	3,200,000	.0
04002P-AA-2	AREIT TRUST 2021-CRE5 144A	C	09/28/2021	GOLDMAN SACHS & CO, NY	XXX	2,400,000	2,400,000	.0
00190Y-BK-0	ARES CLO LTD 2013-27R2 144A	C	09/23/2021	MERRILL LYNCH	XXX	1,000,000	1,000,000	.0
04019D-AA-0	ARES LXI CLO LTD 61A A 144A	C	09/01/2021	NOMURA SECURITIES	XXX	1,050,000	1,050,000	.0
04966H-AE-6	ATRIUM XIII 2017-13 144A	C	10/27/2021	MORGAN STANLEY & CO INC	XXX	250,000	250,000	45
05683E-AU-6	BAIN CAP CR CLO 2020-2R LTD 144A	C	07/02/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	250,000	250,000	.0
05683N-AG-7	BAIN CAPITAL CR LTD 2021-3 144A	C	10/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	499,250	500,000	5,568
05875J-AQ-2	BALLYROCK CLO LTD 2019-1R 144A	C	06/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	500,000	500,000	.0
05875D-AJ-1	BALLYROCK CLO LTD 2020-2R 144A	C	10/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,050,000	1,050,000	.0
06744N-BG-1	BARDOT CLO LTD 2019R 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	650,000	650,000	.0
06744N-BN-6	BARDOT CLO LTD 2019R 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	.0
06763B-AA-7	BARINGS LN PARTNRS LTD 2021-2 144A	C	12/02/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	275,000	275,000	.0
070252-AA-9	BASSWOOD PARK CLO LTD 144A	C	03/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,680,000	1,680,000	.0
07132A-CC-5	BATT CLO VIII 2020-8R2 LTD 144A	C	03/04/2021	MORGAN STANLEY & CO INC	XXX	705,423	705,000	1,216
07133R-AA-3	BATTALION CLO 2018-12 LTD 144A	C	09/15/2021	MORGAN STANLEY & CO INC	XXX	300,375	300,000	309
08182F-AU-3	BENEFIT ST PTNRS CLO 2020-20R 144A	C	08/09/2021	BANK OF NYC/NSIMBS	XXX	1,260,000	1,260,000	.0
08186P-AJ-2	BENEFIT STR PRTN CLO 2019-18R144A	C	11/02/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	.0
09075J-AQ-2	BIRCH GROVE CLO LTD 2019-R 144A	C	07/01/2021	GOLDMAN SACHS & CO.	XXX	1,200,000	1,200,000	.0
09075J-AS-8	BIRCH GROVE CLO LTD 2019-R 144A	C	09/16/2021	JP MORGAN SECS INC-FI	XXX	250,950	250,000	121
09628W-BA-9	BLUEMOUNT CLO 2016-2R2 LTD 144A	C	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	500,000	500,000	.0
09629L-AE-5	BLUEMOUNTAIN CLO XXI 2018-23144A	C	11/17/2021	JP MORGAN SECS INC-FI	XXX	1,897,150	1,900,000	2,900

ANNUAL STATEMENT FOR THE YEAR 2021 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
09628F-AE-9	BLUEMOUNTAIN FUJI US CLO 2018 144A	C	11/16/2021	DEUTSCHE BANK	XXX	546,838	550,000	.779
12232K-AJ-9	BURNHAM PARK 2016-R 144A	C	11/17/2021	MORGAN STANLEY & CO INC	XXX	1,897,625	1,900,000	2,583
124166-AL-3	BUTTERMILK PK CLO 2018 144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	247,875	250,000	1,067
141312-AA-6	CARBONE CLO LTD 2017 144A	C	08/26/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	250,338	250,000	.363
143133-AA-4	CARLYLE US CLO 2021-6 LTD 144A	C	08/02/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,250,000	1,250,000	.0
15033L-AS-1	CEDAR FDG 2019-11R LTD 144A	C	05/12/2021	JEFFERIES & COMPANY	XXX	300,000	300,000	.0
12553S-AC-8	CIFC FUNDING 2021-6 LTD 144A	C	09/22/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	300,000	300,000	.0
12552M-AG-3	CIFC FUNDING LTD 2013-11R 144A	C	06/21/2021	PERSHING LLC	XXX	249,063	250,000	.816
12548M-BF-1	CIFC FUNDING LTD 2015-1RR 144A	C	10/06/2021	GOLDMAN SACHS & CO, NY	XXX	650,650	650,000	1,758
12550G-AG-8	CIFC FUNDING LTD 2018-5 144A	C	05/18/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	250,378	250,000	.774
22616C-AJ-2	CRESTLINE DENAL XV 2017-15R 144A	C	07/13/2021	BANK OF NYC/NSIMBS	XXX	300,000	300,000	.0
24380L-AC-7	DEER CREEK CLO 2017-1 LTD 144A	C	08/24/2021	MORGAN STANLEY & CO INC	XXX	850,765	850,000	1,148
628288-AC-5	DP WORLD CRESCENT LTD 3.875% SNR P	C	05/06/2021	VARIOUS	XXX	1,498,520	1,401,000	16,890
27830B-BS-2	EATON VANCE CLO LTD 2013-1RRR 144A	C	07/13/2021	JP MORGAN SECS INC-FI	XXX	501,225	500,000	.0
29002V-AE-8	ELMWOOD CLO LTD 2021-10 144A	C	11/03/2021	JP MORGAN SECS INC-FI	XXX	500,485	500,000	1,813
33883P-AC-1	FLATIRON CLO LTD 2021-21 144A	C	05/20/2021	CREDIT SUISSE FIRST BOS	XXX	2,250,000	2,250,000	.0
36321J-AJ-3	GALAXY XXVIII CLO 2018-28 144A	C	05/14/2021	BOFA SECURITIES, INC./FIXED INC.	XXX	200,000	200,000	.391
36361U-AL-4	GALLATIN CLO 1.17739 15JUL31 144A	C	12/16/2021	PERSHING LLC	XXX	989,208	990,000	.0
375415-AE-6	GILBERT PARK CLO 2017 144A	C	09/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,150	250,000	.822
38138D-AN-6	GOLDENTREE LN MGT US CLO 5 LTD144A	C	09/24/2021	MERRILL LYNCH	XXX	1,000,000	1,000,000	.0
36264B-AA-8	GPMT LTD 2021-FL3 144A	C	05/05/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,500,000	2,500,000	.0
39729R-AB-4	GREENWOOD PARK CLO 2018-1 144A	C	09/28/2021	MORGAN STANLEY & CO INC	XXX	1,101,320	1,100,000	2,673
40256G-AA-9	GULFSTREAM MERIDIAN 2021-6 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	900,000	900,000	.0
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL 144A	C	11/15/2021	VARIOUS	XXX	304,148	300,000	.431
47048R-AE-5	JAMESTOWN CL 1.92492 25JUL34 144A	C	11/16/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	999,850	1,000,000	5,935
47048X-AN-2	JAMESTOWN CLO XI 14A A1AR 144A	C	09/24/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	.0
48661Y-AC-8	KAYNE CLO 2019-4 CLTD 144A	C	08/05/2021	GOLDMAN SACHS & CO, NY	XXX	502,275	500,000	569
55820B-AJ-6	MADISON PARK FDG XLVR LTD 144A	C	06/16/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	2,950,000	2,950,000	.0
55282X-AA-8	MF1 LTD 2021-FL5 144A	C	03/05/2021	CREDIT SUISSE FIRST BOS	XXX	2,000,000	2,000,000	.0
55317A-AA-7	MKS CLO 2017-1R LTD 144A	C	03/05/2021	JEFFERIES & COMPANY	XXX	2,000,000	2,000,000	.0
631707-AL-0	NASSAU 2017-1R LTD 144A	C	01/04/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	2,100,000	2,100,000	6,574
64133C-AJ-8	NEUBERGER BER LN ADV CLO 19-35144A	C	11/01/2021	CREDIT SUISSE	XXX	450,675	450,000	.443
67516C-AQ-2	OCEAN TRAILS CLO 2020-10R 144A	C	11/15/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	250,025	250,000	.0
671078-AN-3	OCP CLO 2020-18R LTD 144A	C	04/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,039,064	1,040,000	.0
67113D-BC-7	OZLM LTD 2019-24R 144A	C	09/10/2021	BNP PARIBAS SECURITIES	XXX	1,000,000	1,000,000	3,775
69290L-AA-5	PFP 2021-7 LTD 144A	C	03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	1,900,000	1,900,000	.0
721327-AA-2	PIKES PEAK CLO 2018-1 144A	C	03/01/2021	MORGAN STANLEY & CO INC	XXX	1,501,600	1,500,000	1,417
72133C-AC-6	PIKES PEAK CLO LLC 2021-8 144A	C	10/26/2021	CREDIT SUISSE	XXX	500,575	500,000	3,169
73742D-AG-6	POST CLO 2018-1 LTD 144A	C	09/16/2021	mitsubishi UFJ SECURITIES (USA), INC	XXX	500,800	500,000	2,820
75888T-AE-5	REGATTA XVI FDG LTD 2019-16 144A	C	12/01/2021	CREDIT SUISSE	XXX	550,275	550,000	1,594
77341D-AA-5	ROCKFORD TOWER CLO 2017-3 144A	C	04/22/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	275,083	275,000	.63
77341N-AA-3	ROCKFORD TOWER CLO 3A A1 144A	C	09/22/2021	GOLDMAN SACHS & CO, NY	XXX	650,000	650,000	.0
811244-AC-6	SCULPTOR CLO 2021-25 LTD 144A	C	01/21/2021	BANC OF AMERICA SEC LLC	XXX	3,500,000	3,500,000	.0
830120-AA-2	SIXTH STREET CLO LTD 2021-20 144A	C	09/08/2021	GOLDMAN SACHS & CO, NY	XXX	800,000	800,000	.0
83012K-AA-5	SIXTH STREET CLO LTD 2021-9 144A	C	06/04/2021	JP MORGAN SECS INC-FI	XXX	700,000	700,000	.0
83615C-AA-4	SOUND POINT CLO LTD 2020-28 144A	C	05/25/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	501,550	500,000	3,197
83610C-BA-8	SOUND PT CLO 2016-12R2 LTD 144A	C	09/10/2021	GOLDMAN SACHS & CO, NY	XXX	1,901,900	1,900,000	6,456
85816B-DC-1	STEELE CREEK CLO LTD 144A	C	03/05/2021	BNP PARIBAS SEC CORP	XXX	1,000,000	1,000,000	1,002
87190C-AW-0	TCW CLO LTD 2020-1RR LTD 144A	C	05/10/2021	JEFFRIES	XXX	2,000,000	2,000,000	.0
87190C-BE-9	TCW CLO LTD 2020-1RR LTD 144A	C	05/10/2021	JEFFRIES	XXX	250,000	250,000	.0
87250A-AN-1	TICP CLO XIII LTD 2019-13R 144A	C	06/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,004,500	1,000,000	1,849
NABNBO-WL-1	TINGYI CAYMAN ISLANDS HOL REGS	C	05/11/2021	JP MORGAN SECS INC-FI	XXX	1,015,058	1,012,000	.0
89531F-AL-1	TRESTLES CLO 2017-1R LTD 144A	C	03/01/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	1,000,000	1,000,000	.0
89531F-AN-7	TRESTLES CLO 2017-1R LTD 144A	C	03/01/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	500,000	500,000	.0
89532T-AJ-5	TRESTLES CLO III LTD 2020-3 144A	C	08/05/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	501,105	500,000	.662
89532T-AL-0	TRESTLES CLO III LTD 2020-3 144A	C	01/29/2021	DEUTSCHE BANK SECS	XXX	251,000	250,000	.314
92331M-AE-8	VENTURE 2017-26R CLO LTD 144A	C	01/12/2021	JEFFERIES & COMPANY	XXX	2,000,000	2,000,000	.0
92332N-AS-4	VENTURE 38 CLO LTD 2019-38R 144A	C	11/05/2021	BANK OF NYC/NSIMBS	XXX	2,400,000	2,400,000	.0
92330W-BJ-5	VENTURE CLO LTD 2016-24RR 144A	C	03/05/2021	JEFFERIES & COMPANY	XXX	1,000,000	1,000,000	.0
98313R-AH-9	WYNN MACAU LTD 144A	C	06/30/2021	VARIOUS	XXX	600,375	575,000	7,219
01538T-AA-3	ALFA DESARROLLO SPA 144A	C	10/28/2021	VARIOUS	XXX	1,056,849	1,078,000	5,506
05890M-AB-9	BANCO DE CREDITO E INVERSIONES144A	C	10/26/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,051,362	1,069,000	1,195

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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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
30607F-AA-8	FALABELLA SA 144A	C	10/13/2021	VARIOUS	XXX	1,048,193	1,057,000	.0
45846A-AA-8	INTERCHILE S A 144A	C	07/19/2021	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	XXX	1,490,000	1,490,000	.0
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE	C	05/21/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,001,312	928,000	13,475
279158-AJ-8	ECOPETROL S A	C	08/11/2021	VARIOUS	XXX	1,039,757	991,000	16,544
279158-AN-9	ECOPETROL S A	C	06/17/2021	VARIOUS	XXX	383,941	319,000	1,916
02156L-AA-9	ALTICE FRANCE S A 144A	C	09/14/2021	VARIOUS	XXX	679,915	625,000	11,759
02156L-AH-4	ALTICE FRANCE S A 144A	C	09/24/2021	JP MORGAN SECS INC-FI	XXX	251,000	251,000	.0
05583J-AK-8	BPCE S A 144A	C	10/12/2021	MORGAN STANLEY & CO INC, NY	XXX	345,000	345,000	.0
21039C-AA-2	CONSTELLUM SE 144A	C	10/27/2021	CREDIT SUISSE	XXX	281,105	269,000	5,632
449691-AA-2	ILIAD HLDG S A S 144A	C	10/13/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	678,000	678,000	.0
449691-AC-8	ILIAD HLDG S A S 144A	C	10/13/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	689,000	689,000	.0
65559C-AD-3	NORDEA BK ABP MED TERM NTS 144A	C	08/24/2021	GOLDMAN SACHS & CO, NY	XXX	355,000	355,000	.0
7846EL-AE-7	SPCM SA 144A	C	09/13/2021	VARIOUS	XXX	399,750	400,000	.0
251526-CF-4	DEUTSCHE BK AG N Y	C	01/11/2021	DEUTSCHE BANK SECS	XXX	200,000	200,000	.0
69370R-AL-1	PT PERTAMINA PERSERO	C	10/27/2021	BNP PARIBAS SECURITIES	XXX	1,053,140	1,100,000	5,622
00774M-AW-5	AERCAP IRELAND CAPITAL LIMITED	C	10/21/2021	GOLDMAN SACHS & CO, NY	XXX	329,399	330,000	.0
03969Y-AB-4	ARDAGH METAL PACKAGING FIN 144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	200,000	200,000	.0
03969Y-AA-6	ARDAGH METAL PACKAGING FIN144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	201,000	201,000	.0
47216F-AA-5	JAZZ SECURITIES DESIGNATED 144A	C	11/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	405,000	400,000	4,813
50201D-AD-5	LCPR SR SEC2 FING DESIGNATED 144A	C	03/23/2021	JP MORGAN SECS INC-FI	XXX	200,000	200,000	.0
Y72570-AN-7	RELIANCE INDS LTD	C	11/10/2021	VARIOUS	XXX	1,038,720	960,000	15,955
03512T-AE-1	ANGLOGOLD ASHANTI HDLS PLC	C	05/21/2021	BANK OF NYC/NSIMBS	XXX	1,039,200	1,000,000	5,625
03512T-AF-8	ANGLOGOLD ASHANTI HDLS PLC	C	10/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,047,270	1,050,000	689
NABNRR-5X-6	BANK HAPOALIM B.M. 3.255%-FRN LT2	C	10/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,565,060	1,566,000	1,536
06326B-AA-7	BANK LEUMI LE ISRAEL B M LW TIER I	D	08/17/2021	BARCLAYS BK PLC WHOLESALE, LONDON	XXX	2,156,223	2,104,000	8,169
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD 144A	C	05/06/2021	JP MORGAN SECS INC-FI	XXX	1,512,049	1,476,000	1,709
46115H-BQ-9	INTESA SANPAOLO S P A 144A	C	05/24/2021	JP MORGAN SECS INC-FI	XXX	200,000	200,000	.0
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP	C	07/12/2021	MITSUBISHI UFJ SECS (USA) INC	XXX	560,000	560,000	.0
625790-AA-7	GALAXY PIPELINE A 2.625% SNR SEC 3	D	08/12/2021	VARIOUS	XXX	2,071,466	2,100,000	12,075
049362-AA-4	ATLAS LUXCO 4 S A R L / ALLIED 144	D	05/05/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	205,000	205,000	.0
05351C-AA-5	AVATION CAPITAL SA CALLABLE MEDIUM	D	11/15/2021	VARIOUS	XXX	3,079	3,202	.0
29280B-AA-3	ENDO LUXEMBOURG FIN CO / ENDO 144A	C	03/11/2021	JP MORGAN SECS INC-FI	XXX	194,000	194,000	.0
29977L-AA-9	EVERARC ESCROW S AR L 144A	C	11/30/2021	VARIOUS	XXX	174,156	175,000	233
46590X-AA-4	JBS USA LUX S A / JBS USA 144A	C	12/07/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	442,500	400,000	3,900
46590X-AC-0	JBS USA LUX S A / JBS USA FOOD144A	C	05/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	175,000	175,000	.0
87927V-AF-5	TELECOM ITALIA CAP	C	08/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	171,255	147,000	2,447
87927V-AM-0	TELECOM ITALIA CAP	C	08/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	166,500	148,000	3,429
21989D-AA-0	CORPORACION INMOBILIARIA VESTA144A	C	05/07/2021	VARIOUS	XXX	990,800	1,000,000	.0
P57908-AH-1	MEXICHEM SAB DE CV MEXICHEM	C	05/06/2021	VARIOUS	XXX	996,685	875,000	12,035
68560E-AB-4	ORBIA ADVANCE CORP S A B DE CV144A	C	05/21/2021	GOLDMAN SACHS & CO, NY	XXX	1,013,760	1,024,000	1,145
P9406G-AB-4	TRUST F/1401 SR REGS NT 144A	D	06/10/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	244,250	200,000	5,174
10554T-AD-7	BRASKEM NETH FIN B V 144A	C	08/11/2021	CHARITABLE DONATION	XXX	525,210	492,000	800
210383-AG-0	CONSTELLUM NV 144A	C	12/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	511,125	500,000	8,772
74977R-DL-5	COOPERATIEVE RABOBANK U.A. 144A	C	12/08/2021	MORGAN STANLEY & CO INC, NY	XXX	529,000	529,000	.0
29278G-AP-3	ENEL FIN INTL N.V. 144A	C	07/07/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	208,694	210,000	.0
67777L-AD-5	O1 EUROPEAN GROUP BV 144A	C	11/08/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	150,000	150,000	.0
81725W-AK-9	SENSATA TECH BV 144A	C	03/15/2021	GOLDMAN SACHS & CO	XXX	211,000	211,000	.0
82620K-BD-4	SIEMENS FIN NV 144A	C	03/02/2021	MORGAN STANLEY & CO INC	XXX	625,928	627,000	.0
82620K-BE-2	SIEMENS FIN NV 144A	C	03/02/2021	MORGAN STANLEY & CO INC	XXX	1,997,320	2,000,000	.0
90320B-AA-7	UPC BROADBAND FINCO B V 144A	C	04/15/2021	VARIOUS	XXX	610,500	610,000	.0
90320L-AG-2	UPC HLDG BV 144A	C	03/15/2021	GOLDMAN SACHS & CO	XXX	204,750	200,000	1,894
98954U-AB-9	ZIGGO BD FIN B V 144A	C	10/20/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	155,250	150,000	2,425
780153-BG-6	ROYAL CARIBBEAN GROUP 144A	C	03/24/2021	BANC OF AMERICA SEC LLC	XXX	117,000	117,000	.0
780153-BH-4	ROYAL CARIBBEAN GROUP 144A	C	06/15/2021	MORGAN STANLEY & CO INC, NY	XXX	73,000	73,000	.0
00787C-AE-2	AEROPUERTO INTERNACIONAL 144A	C	08/09/2021	VARIOUS	XXX	1,017,633	997,000	.0
05971V-2D-6	BANCO DE CREDITO DEL PERU	C	08/11/2021	VARIOUS	XXX	1,580,903	1,596,000	13,976
143658-BR-2	CARNIVAL CORP 144A	C	10/19/2021	MERRILL LYNCH	XXX	264,000	264,000	.0
P7808B-AA-5	PETROLEOS DEL PERU - PETROPERU	C	10/19/2021	VARIOUS	XXX	1,053,275	1,005,000	15,755
P7808B-AB-3	PETROLEOS DEL PERU - PETROPERU	C	12/13/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	252,884	249,000	6,848
05964H-AL-9	BANCO SANTANDER S.A.	C	03/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,500,000	1,500,000	.0
05964H-AM-7	BANCO SANTANDER S.A.	C	03/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	200,000	200,000	.0
39843U-AA-0	GRIFOLS ESCROW ISSUER S A U 144A	C	12/01/2021	CANTOR CRO	XXX	280,878	283,000	2,166

E13.15

ANNUAL STATEMENT FOR THE YEAR 2021 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
225401-AT-5	CREDIT SUISSE INTERNATIONAL 144A	C	01/26/2021	CREDIT SUISSE	XXX	315,000	315,000	.0
225401-AU-2	CREDIT SUISSE INTERNATIONAL 144A	C	05/10/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	750,000	750,000	.0
902613-AE-8	UBS GROUP AG 144A	C	02/02/2021	UBS WARBURG LLC	XXX	385,000	385,000	.0
902613-AH-1	UBS GROUP AG 144A	C	08/03/2021	UBS SECURITIES LLC, STAMFORD	XXX	200,000	200,000	.0
00388W-AJ-0	ABU DHABI NATL ENERGY CO PJSC 144A	C	04/20/2021	BANK OF NYC/NSIMBS	XXX	454,085	455,000	.0
60222Q-AA-5	ALDAR SUKUK NO 2 LTD REGS	C	08/12/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,306,802	1,207,000	6,092
M72005-AA-5	NATIONAL CENTRAL COOLING REGS	C	05/21/2021	JEFFERIES & CO INC, NEW YORK	XXX	998,750	1,000,000	2,361
06738E-BH-7	BARCLAYS PLC	C	08/12/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	484,632	450,000	4,866
28228P-AA-9	EG GLOBAL FIN PLC 144A	C	12/13/2021	JEFFERIES & CO INC, NEW YORK	XXX	202,750	200,000	1,125
404280-CT-4	HSBC HLDGS PLC	C	05/17/2021	HSBC	XXX	200,000	200,000	.0
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY 144A	C	02/19/2021	MARKETAXESS CORP	XXX	445,400	400,000	.578
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY 144A	C	04/13/2021	MARKETAXESS CORPORATION, NEW YORK	XXX	316,875	300,000	3,938
460599-AF-0	INTL GAME TECH PLC 144A	C	03/16/2021	JP MORGAN SECS INC-FI	XXX	200,000	200,000	.0
46567T-AB-0	ITHACA ENERGY NORTH SEA PLC 144A	C	07/23/2021	MORGAN STANLEY & CO INC, NY	XXX	324,000	324,000	.0
53944Y-AP-8	LLOYDS TSB GROUP PLC	C	03/04/2021	CITIGROUP GBL MKT INC/SAL	XXX	605,000	605,000	.0
80281L-AN-5	SANTANDER UK GROUP HOLDINGS	C	03/08/2021	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	.0
92769V-AJ-8	VIRGIN MEDIA FIN PLC 144A	C	03/23/2021	BANC OF AMERICA SEC LLC	XXX	224,438	225,000	2,188
92858R-AB-6	VMED O2 UK FING I PLC 144A	C	07/12/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	401,500	400,000	.317
12674C-AA-1	CA MAGNUM HOLDINGS 144A	C	10/27/2021	GOLDMAN SACHS & CO, NY	XXX	200,000	200,000	.0
3899999	- Bonds - Industrial and Miscellaneous (Unaffiliated)					504,117,873	495,926,124	1,557,919
Bonds - Hybrid Securities								
25746U-DW-8	DOMINION ENERGY INC PERP GLBL -C N		12/01/2021	JP MORGAN SECS INC-FI	XXX	495,000	495,000	.0
4899999	- Bonds - Hybrid Securities					495,000	495,000	0
Bonds - Subtotals - Unaffiliated Bank Loans								
LX1904-22-1	ADEVINTA BANK LOAN		08/02/2021	PER CLIENTS REQUEST	XXX	48,765	50,000	.0
LX1933-80-8	AMERICAN AIRLINES INC TERM LOAN		11/01/2021	PER CLIENTS REQUEST	XXX	504,300	496,500	.0
LX1963-95-3	ASURION LLC BANK LOAN		08/10/2021	PER CLIENTS REQUEST	XXX	731,736	740,000	.0
LX1927-80-0	AVAYA TERM LOAN		03/02/2021	PER CLIENTS REQUEST	XXX	100,000	100,000	.0
LX2006-47-1	BASS PRO (GREAT OUTDOORS) TERM LOAN		03/12/2021	PER CLIENTS REQUEST	XXX	271,219	274,313	.0
LX1927-61-0	BOXER PARENT CO INC (BANFF MERGER)		10/20/2021	PER CLIENTS REQUEST	XXX	74,438	75,000	.0
LX1596-95-1	CHANGE HEALTHCARE (EMDEON) TERM LOAN		05/11/2021	PER CLIENTS REQUEST	XXX	359,932	360,000	.0
LX1941-07-4	CROWN SUBSEA COMMS HLDG INC TL		05/11/2021	PER CLIENTS REQUEST	XXX	296,010	299,000	.0
LX1931-48-9	EG AMER LLC TERM LOAN		05/26/2021	PER CLIENTS REQUEST	XXX	121,719	147,000	.0
LX1942-13-0	FRONTIER COMM TERM LOAN		06/24/2021	PER CLIENTS REQUEST	XXX	189,679	190,000	.0
LX1986-28-5	LSF11 A5 HOLDCO LLC TERM LOAN		10/26/2021	PER CLIENTS REQUEST	XXX	502,475	505,000	.0
LX1766-23-2	MCAFFEE LLC TERM LOAN		07/07/2021	PER CLIENTS REQUEST	XXX	247,541	250,000	.0
LX1924-68-2	PERATON CORP TERM LOAN		08/13/2021	PER CLIENTS REQUEST	XXX	915,359	920,000	.0
LX1959-84-5	SKILLSOFT US CORP TERM LOAN		07/23/2021	PER CLIENTS REQUEST	XXX	394,000	400,000	.0
LX1982-15-1	SUNSET DEBT MERGER (SWF HOLDINGS)		10/18/2021	PER CLIENTS REQUEST	XXX	391,388	395,000	.0
LX1858-25-2	TIBCO SOFTWARE TERM LOAN		02/23/2021	PER CLIENTS REQUEST	XXX	300,750	300,000	.0
LX1942-89-0	UNITED AIRLINES INC TERM LOAN		06/25/2021	PER CLIENTS REQUEST	XXX	752,715	745,000	.0
LX1727-02-8	WEST CORP 4.5 TERM LOAN		03/24/2021	PER CLIENTS REQUEST	XXX	248,679	254,346	.0
LX1687-59-4	WEST CORP TERM LOAN		06/16/2021	PER CLIENTS REQUEST	XXX	726,442	750,000	.0
LX1983-84-5	XPLORNET COMMS INC TERM LOAN		10/21/2021	PER CLIENTS REQUEST	XXX	686,550	690,000	.0
8299999	- Bonds - Subtotals - Unaffiliated Bank Loans					7,863,698	7,941,159	0
8399997	- Bonds - Subtotals - Bonds - Part 3					1,248,207,475	1,237,218,413	1,967,680
8399998	- Bonds - Summary item from Part 5 for Bonds					1,287,347,517	1,260,328,809	426,096
8399999	- Bonds - Subtotals - Bonds					2,535,554,993	2,497,547,222	2,393,776
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
172967-MV-0	CITIGROUP INC ALT TIER I PERP		02/10/2021	CITIGROUP GLOBAL	2,750,000	275,000	100.00	.0
8499999	- Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					275,000	XXX	0
8999997	- Preferred Stocks - Subtotals - Preferred Stocks - Part 3					275,000	XXX	0
8999999	- Preferred Stocks - Subtotals - Preferred Stocks					275,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
X3078L-10-8	GALP ENERGIA SGPS SA	B	09/21/2021	VARIOUS		58,298,000	640,927	.0
124830-87-8	CBL & ASSOC PPTYS INC		11/02/2021	RECEIVED IN EXCHANGE		6,402,000	192,060	.0
G31989-10-9	ESR CAYMAN LIMITED	B	09/27/2021	VARIOUS		88,000,000	269,312	.0
464287-62-2	ISHARES RUSSELL 1000 ETF		01/11/2021	JP MORGAN		3,125,000	671,227	.0
464287-63-0	ISHARES TR		01/11/2021	JP MORGAN		245,000	34,198	.0
BAE4KF-F7-7	ULTRA RESOURCES INC		03/31/2021	RECEIVED IN EXCHANGE		130,000	.0	.0
05577W-95-2	BRP INC COM SUN VTG	B	08/06/2021	VARIOUS		7,008,000	561,043	.0

E13.16

ANNUAL STATEMENT FOR THE YEAR 2021 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
124765-10-8	CAE INC COMMON STOCK CAD 0	B	05/04/2021	VARIOUS	29,097,000	834,993	XXX	.0
19239C-95-7	COGECO COMMUNICATIONS INC.	B	03/01/2021	VARIOUS	6,812,000	615,401	XXX	.0
867224-10-7	SUNCOR ENERGY INC NEW	B	09/17/2021	NESBITT BURNS TORONTO	8,101,000	155,471	XXX	.0
87262K-10-5	TMX GROUP LTD	B	02/12/2021	TORONTO DOMINION SECS	2,325,000	235,437	XXX	.0
F49730-10-1	CAPGEWINI SE	B	06/15/2021	VARIOUS	6,047,000	1,078,489	XXX	.0
F5548N-10-1	SANOFI SHS	B	10/25/2021	VARIOUS	3,832,000	371,805	XXX	.0
D0066B-18-5	ADIDAS AG	B	05/25/2021	VARIOUS	2,311,000	853,688	XXX	.0
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	11/12/2021	VARIOUS	4,395,000	601,611	XXX	.0
D5665H-10-4	MTU AERO ENGINES AG	B	12/22/2021	VARIOUS	6,624,000	1,667,229	XXX	.0
D1764R-10-0	VONOVIA SE	B	12/09/2021	VARIOUS	6,748,000	337,455	XXX	.0
783513-20-3	RYANAIR HLDGS PLC	C	05/06/2021	VARIOUS	2,715,000	318,262	XXX	.0
J03234-15-0	ASICS CORP	B	06/10/2021	VARIOUS	25,100,000	613,086	XXX	.0
Y0606D-10-2	BANDAI NAMCO HLDGS INC	B	10/19/2021	VARIOUS	10,100,000	799,248	XXX	.0
J10038-11-5	DAIKIN INDUSTRIES LTD	B	07/15/2021	VARIOUS	4,400,000	836,658	XXX	.0
J1229F-10-9	DIGITAL GARAGE INC TOKYO	B	06/24/2021	MERRILL LYNCH	14,800,000	645,807	XXX	.0
J12327-10-2	DISCO CORP SHS	B	12/28/2021	NOMURA SECURITIES	1,700,000	504,750	XXX	.0
J12432-22-5	DOWA HOLDINGS CO LTD	B	03/23/2021	VARIOUS	13,500,000	584,366	XXX	.0
J39584-10-7	MAKITA CORP	B	02/18/2021	VARIOUS	8,000,000	362,407	XXX	.0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	12/07/2021	VARIOUS	29,400,000	1,301,574	XXX	.0
J4914X-10-4	NEXON CO LTD TOKYO	B	12/28/2021	VARIOUS	12,700,000	267,790	XXX	.0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	07/01/2021	VARIOUS	7,800,000	164,280	XXX	.0
J72262-10-8	SHIMANO INC	B	07/05/2021	VARIOUS	4,000,000	916,399	XXX	.0
J78529-13-8	SUZUKI MOTOR CORP	B	02/16/2021	VARIOUS	4,400,000	206,275	XXX	.0
J95732-10-3	YAMAHA CORP	B	08/11/2021	VARIOUS	5,200,000	289,825	XXX	.0
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	06/17/2021	VARIOUS	5,435,000	636,733	XXX	.0
N90313-10-2	UNIVERSAL MUSIC GROUP NV	B	09/23/2021	SPIN OFF	29,694,000	558,824	XXX	.0
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	05/11/2021	VARIOUS	35,853,000	1,324,870	XXX	.0
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	02/17/2021	VARIOUS	11,951,000	314,451	XXX	.0
G88473-14-8	3I GROUP PLC	B	08/02/2021	VARIOUS	19,544,000	330,696	XXX	.0
G03764-13-4	ANGLO AMERICAN PLC GBP	B	06/17/2021	VARIOUS	29,836,000	1,218,428	XXX	.0
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	10/25/2021	VARIOUS	521,855,000	1,301,648	XXX	.0
G23296-20-8	COMPASS GROUP PLC	B	12/15/2021	VARIOUS	42,724,000	853,191	XXX	.0
G52314-10-4	PETERSHILL PARTNERS PLC	B	10/01/2021	VARIOUS	125,889,000	595,268	XXX	.0
G82343-16-4	SMITH & NEPHEW PLC	B	12/03/2021	VARIOUS	43,912,000	724,546	XXX	.0
G8167X-10-2	TESCO PLC ORD	B	10/27/2021	CREDIT SUISSE	62,099,000	235,466	XXX	.0
K9773J-20-1	VESTAS WIND SYS AS	B	06/17/2021	VARIOUS	13,539,000	511,553	XXX	.0
9099999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					25,536,744	XXX	0
	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							
000000-00-0	FHLB ACTIVITY STOCK		10/28/2021	CITIGROUP GLOBAL	11,700,000	1,170,000	XXX	.0
9199999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,170,000	XXX	0
	Common Stocks - Parent, Subsidiaries and Affiliates Other							
000000-00-0	Capital Contribution HPPHC			Horizon Healthcare Services, Inc	.000	10,000,000	XXX	.0
000000-00-0	Capital Contribution MISL			Horizon Healthcare Services, Inc	.000	15,335,000	XXX	.0
000000-00-0	Capital Contribution 3PP			Horizon Healthcare Services, Inc	.000	70,486,227	XXX	.0
000000-00-0	Capital Contribution EPH			Horizon Healthcare Services, Inc	.000	1,943,218	XXX	.0
9399999	- Common Stocks - Parent, Subsidiaries and Affiliates Other					97,764,445	XXX	0
	Common Stocks - Mutual Funds							
02368A-20-8	ABF LARGE CAP VAL R5		12/30/2021	FIDELITY INVESTMENTS	8,986,548	258,865	XXX	.0
24610B-81-8	DELAWARE GROUP EQUITY FDS V		12/30/2021	FIDELITY INVESTMENTS	675,486	53,898	XXX	.0
315911-75-0	FID 500 INDEX IPR?		12/30/2021	FIDELITY INVESTMENTS	7,590,716	1,132,270	XXX	.0
315911-74-3	FID EXT MKT IDX IPR		12/30/2021	FIDELITY INVESTMENTS	9,717,520	859,187	XXX	.0
31635T-10-4	FID INFL PR BD IDX		12/30/2021	FIDELITY INVESTMENTS	43,742,448	492,069	XXX	.0
315911-72-7	FID INTL INDEX IPR		12/30/2021	FIDELITY INVESTMENTS	13,233,486	649,788	XXX	.0
315911-69-3	FID TOT MKT IDX IPR		12/30/2021	FIDELITY INVESTMENTS	5,183,857	625,869	XXX	.0
316146-35-6	FID US BOND IDX		12/31/2021	FIDELITY INVESTMENTS	64,497,278	780,060	XXX	.0
316345-60-2	FIDELITY BALANCED K		12/30/2021	FIDELITY INVESTMENTS	17,183,769	513,958	XXX	.0
316071-70-3	FIDELITY CONTRAFUND INC K		12/30/2021	FIDELITY INVESTMENTS	79,134,251	1,442,378	XXX	.0
316128-65-1	FIDELITY EQUITY INCOME K		12/30/2021	FIDELITY INVESTMENTS	7,430,073	516,961	XXX	.0
315794-82-6	FIDELITY FREEDOM 2005 K		12/30/2021	FIDELITY INVESTMENTS	1,588,531	20,221	XXX	.0
315794-81-8	FIDELITY FREEDOM 2010 K		12/30/2021	FIDELITY INVESTMENTS	1,137,270	18,330	XXX	.0
315794-79-2	FIDELITY FREEDOM 2015 K		12/30/2021	FIDELITY INVESTMENTS	6,153,135	82,157	XXX	.0
315794-78-4	FIDELITY FREEDOM 2020 K		12/30/2021	FIDELITY INVESTMENTS	50,109,495	862,658	XXX	.0

E13.17

ANNUAL STATEMENT FOR THE YEAR 2021 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
315794-77-6	FIDELITY FREEDOM 2025 K		12/30/2021	FIDELITY INVESTMENTS	170,075.362	2,688,066	XXX	.0
315794-76-8	FIDELITY FREEDOM 2030 K		12/30/2021	FIDELITY INVESTMENTS	190,151.508	3,818,420	XXX	.0
315794-75-0	FIDELITY FREEDOM 2035 K		12/30/2021	FIDELITY INVESTMENTS	51,855.226	898,652	XXX	.0
315794-74-3	FIDELITY FREEDOM 2040 K		12/30/2021	FIDELITY INVESTMENTS	14,840.489	185,729	XXX	.0
315794-73-5	FIDELITY FREEDOM 2045 K		12/30/2021	FIDELITY INVESTMENTS	4,472.780	64,342	XXX	.0
315794-72-7	FIDELITY FREEDOM 2050 K		12/30/2021	FIDELITY INVESTMENTS	3,163.526	46,016	XXX	.0
315794-71-9	FIDELITY FREEDOM 2055 K		12/30/2021	FIDELITY INVESTMENTS	1,052.730	17,646	XXX	.0
315794-69-3	FIDELITY FREEDOM 2060 K		12/30/2021	FIDELITY INVESTMENTS	685.214	10,348	XXX	.0
315796-63-1	FIDELITY FREEDOM 2065 K		12/30/2021	FIDELITY INVESTMENTS	1,085.481	14,638	XXX	.0
315794-83-4	FIDELITY FREEDOM INCM K		12/30/2021	FIDELITY INVESTMENTS	652.176	7,858	XXX	.0
316146-40-6	FIDELITY HIGH INCOME		12/31/2021	FIDELITY INVESTMENTS	21,198.701	183,554	XXX	.0
315910-26-5	FIDELITY INTL DISCOVERY K		12/30/2021	FIDELITY INVESTMENTS	6,400.138	350,180	XXX	.0
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/30/2021	FIDELITY INVESTMENTS	3,932.078	190,463	XXX	.0
315910-50-5	FIDELITY WORLDWIDE FD		12/30/2021	FIDELITY INVESTMENTS	21,215.089	777,034	XXX	.0
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/30/2021	FIDELITY INVESTMENTS	5,542.396	352,040	XXX	.0
63872R-57-4	LOOMIS CORE PL BD N		12/30/2021	FIDELITY INVESTMENTS	30,058.165	414,806	XXX	.0
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		12/30/2021	FIDELITY INVESTMENTS	23,364.875	645,571	XXX	.0
55273W-47-5	MFS SER TR XI MD CP VALUE R5		12/30/2021	FIDELITY INVESTMENTS	2,626.145	82,168	XXX	.0
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/30/2021	FIDELITY INVESTMENTS	4,834.398	364,016	XXX	.0
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND		12/14/2021	TIMESQUARE	92,772.800	1,357,266	XXX	.0
9499999	- Common Stocks - Mutual Funds					20,777,481	XXX	0
9799997	- Common Stocks - Subtotals - Common Stocks - Part 3					145,248,670	XXX	0
9799998	- Common Stocks - Summary item from Part 5 for Common Stocks					6,310,234	XXX	0
9799999	- Common Stocks - Subtotals - Common Stocks					151,558,904	XXX	0
9899999	- Common Stocks - Subtotals - Preferred and Common Stocks					151,833,904	XXX	0
9999999	Totals					2,687,388,897	XXX	2,393,776

E13.18

ANNUAL STATEMENT FOR THE YEAR 2021 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

Table with columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11-15 Change in Book/Adjusted Carrying Value, 16 Book/Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest/Stock Dividends Received During Year, 21 Stated Contractual Maturity Date.

E14

ANNUAL STATEMENT FOR THE YEAR 2021 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
46625H-KC-3	JPMORGAN CHASE & CO.		02/24/2021	MARKETAXESS CORP.	XXX	2,439,338	2,250,000	2,195,691	2,217,542	0	996	0	996	0	2,218,538	0	220,799	220,799	41,602	01/23/2025
46625H-QW-3	JPMORGAN CHASE & CO.		06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	296,268	270,000	254,510	258,536	0	838	0	838	0	259,373	0	36,895	36,895	6,113	04/01/2026
48121@-AD-3	JRD HOLDINGS INC		03/29/2021	Principal Receipt	XXX	143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	2,953	03/27/2024
48666K-AY-5	KB HOME		02/08/2021	CREDIT SUISSE FIRST BOS.	XXX	133,200	120,000	102,450	103,448	0	140	0	140	0	103,587	0	29,613	29,613	1,360	11/15/2029
49271V-AG-5	KEURIG DR PEPPER INC		03/18/2021	CALLED @ 107.7980000	XXX	385,917	358,000	372,795	367,017	0	(806)	0	(806)	0	366,211	0	(8,211)	(8,211)	30,144	05/25/2023
48253Q-AA-3	KKR INDST PRTFOL TR 2020-AIP 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	954,564	954,564	924,734	927,846	0	26,718	0	26,718	0	954,564	0	0	0	9,219	03/16/2037
482480-AJ-9	KLA CORPORATION		04/07/2021	MORGAN STANLEY & CO INC, NY	XXX	379,914	385,000	384,854	384,856	0	1	0	1	0	384,857	0	(4,943)	(4,943)	7,694	03/01/2050
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5X35		12/06/2021	TENDERED BACK TO COMPANY	XXX	19,862	16,000	19,760	0	0	(178)	0	(178)	0	19,582	0	280	280	1,193	07/15/2035
501066-AF-9	KRONOS ACQUISITION HLDGS INC 144A		04/07/2021	MILW. BARCLAYS CAPITAL INC, NEW YORK	XXX	22,224	23,000	23,000	23,000	0	0	0	0	0	23,000	0	(776)	(776)	483	12/31/2027
501066-AE-2	KRONOS ACQUISITION HLDGS INC144A		04/07/2021	YORK	XXX	63,315	63,000	63,000	63,000	0	0	0	0	0	63,000	0	315	315	945	12/31/2026
501797-AS-3	L BRANDS INC 144A		04/12/2021	CALLED @ 111.0467200	XXX	63,297	57,000	57,000	57,000	0	0	0	0	0	57,000	0	0	0	9,497	07/01/2025
501797-AU-8	L BRANDS INC 144A		09/03/2021	TENDERED BACK TO COMPANY	XXX	22,500	18,000	18,000	18,000	0	0	0	0	0	18,000	0	4,500	4,500	2,939	07/01/2025
50540R-AP-7	LABORATORY CORP AMER HLDGS		03/30/2021	MARKETAXESS CORP.	XXX	51,184	50,000	50,234	50,040	0	(9)	0	(9)	0	50,031	0	1,153	1,153	1,067	02/01/2022
505742-AF-3	LADDER CAPITAL FIN HLDGS 144A		09/15/2021	CALLED @ 100.0000000	XXX	325,000	325,000	332,244	326,023	1,948	(2,971)	0	(1,023)	0	325,000	0	0	0	17,063	03/15/2022
518613-AJ-3	LAUREATE EDUCATION INC 144A		06/03/2021	VARIOUS	XXX	2,238,688	2,150,000	2,281,650	2,255,258	0	(19,705)	0	(19,705)	0	2,235,552	0	(85,552)	(85,552)	184,196	05/01/2025
526057-BV-5	LENNAR CORP.		06/04/2021	FENNER SM	XXX	165,335	147,000	158,209	155,823	0	(849)	0	(849)	0	154,974	0	10,361	10,361	3,646	05/30/2025
527298-BK-8	LEVEL 3 FING INC		02/12/2021	CALLED @ 100.0000000	XXX	134,000	134,000	132,504	132,107	466	(1,112)	0	(646)	0	131,461	0	2,539	2,539	4,141	01/15/2024
527298-BP-7	LEVEL 3 FING INC 144A		07/26/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	159,713	150,000	150,560	150,484	0	(42)	0	(42)	0	150,442	0	9,271	9,271	4,633	03/01/2027
527298-BR-3	LEVEL 3 FING INC 144A		08/18/2021	WELLS FARGO SECURITIES LLC, CH	XXX	65,650	65,000	65,000	65,000	0	0	0	0	0	65,000	0	650	650	3,261	07/01/2028
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS 144A		01/19/2021	BANC OF AMERICA SEC LLC	XXX	604,042	590,000	586,775	587,761	0	26	0	26	0	587,787	0	16,255	16,255	7,703	11/01/2024
53983Q-BH-1	LOCKHEED MARTIN CORP.		04/07/2021	CHARITABLE DONATION	XXX	997,776	900,000	877,725	883,756	0	779	0	779	0	884,535	0	113,241	113,241	23,430	01/15/2026
53983Q-BP-3	LOCKHEED MARTIN CORP.		04/07/2021	FENNER SM	XXX	259,862	265,000	264,417	264,450	0	14	0	14	0	264,464	0	(4,603)	(4,603)	1,552	06/15/2030
548661-DP-9	LOWES COS INC		02/22/2021	DEUTSCHE BANK SECS.	XXX	564,978	510,000	548,449	544,190	0	(751)	0	(751)	0	543,439	0	21,539	21,539	4,875	05/03/2027
548661-DY-0	LOWES COS INC		06/04/2021	CHARITABLE DONATION	XXX	402,713	425,000	401,940	0	0	502	0	502	0	402,441	0	272	272	4,536	10/15/2030
50212Y-AB-0	LPL HLDGS INC 144A		03/15/2021	VARIOUS	XXX	1,029,300	1,000,000	988,750	989,901	0	335	0	335	0	990,237	0	39,064	39,064	27,632	09/15/2025
55305B-AO-4	M/I HOMES INC SR NT 5.625%25		08/24/2021	CALLED @ 102.8130000	XXX	303,298	295,000	295,000	295,000	0	0	0	0	0	295,000	0	0	0	25,952	08/01/2025
55618P-AA-2	MACY'S INC 144A		08/17/2021	CALLED @ 110.5940000	XXX	74,098	67,000	67,000	67,000	0	0	0	0	0	67,000	0	0	0	10,870	06/15/2025
55616X-AF-4	MACY'S RETAIL HLDGS INC		03/17/2021	TENDERED BACK TO COMPANY	XXX	68,256	67,000	66,830	66,519	459	0	0	0	0	66,982	4	463	463	1,745	01/15/2022
56165E-AA-0	MAN GLG US CLO 2018-2 LTD 2018-2A		10/15/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,497	10/15/2028
56577P-AL-3	MARATHON CLO IX LTD 2017-9A 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	395,314	395,314	395,314	0	0	0	0	0	0	395,314	0	0	0	3,462	04/15/2029
56576Q-AN-8	MARATHON CLO V LTD 2013-5A 144A		11/22/2021	PRINCIPAL RECEIPT	XXX	565,003	565,003	565,003	565,003	0	0	0	0	0	565,003	0	0	0	3,456	11/21/2027
565849-AL-0	MARATHON OIL CORP.		09/03/2021	VARIOUS	XXX	720,987	650,000	633,364	638,567	0	1,603	0	1,603	0	640,170	0	9,830	9,830	89,895	06/01/2025
571903-BD-4	MARRIOTT INTL INC NEW		03/05/2021	DEUTSCHE BANK SECS.	XXX	434,304	377,000	381,199	380,644	0	(137)	0	(137)	0	380,506	0	53,798	53,798	7,708	05/01/2025
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC.		09/15/2021	VARIOUS	XXX	314,056	302,000	301,720	301,782	0	22	0	22	0	301,804	0	196	196	29,206	09/15/2026
57643Q-AE-5	MASTR REPERFORMING LN 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	158,836	158,836	73,373	78,578	0	80,258	0	80,258	0	158,836	0	0	0	356	05/25/2035
577081-BB-7	MATTEL INC 144A		07/01/2021	CALLED @ 105.0630000	XXX	288,923	275,000	274,203	274,333	0	(217)	0	(217)	0	274,116	0	884	884	18,972	12/31/2025
58013M-ES-9	MCDONALDS CORP MED TERM NT BE		04/07/2021	MERRILL LYNCH PIERCE	XXX	1,078,190	1,000,000	974,970	984,162	0	1,153	0	1,153	0	985,316	0	92,874	92,874	10,743	06/10/2024
58502B-AA-4	MINERALS TECHNOLOGIES INC 144A		01/07/2021	FENNER SM	XXX	506,565	500,000	472,500	477,018	0	117	0	117	0	477,135	0	22,865	22,865	9,190	12/01/2023
589433-AD-3	MEREDITH CORP.		12/01/2021	CALLED @ 101.3130000	XXX	292,291	274,000	274,363	274,321	0	(77)	0	(77)	0	274,244	0	(244)	(244)	43,634	07/01/2025
59001K-AD-2	MERITOR INC		06/03/2021	VARIOUS	XXX	269,782	267,000	269,506	267,191	0	(419)	0	(419)	0	266,773	0	227	227	16,132	02/15/2024
552751-AA-7	MFA 2020-NQM2 TRUST 2020-NQM2144A		12/25/2021	CALLED @ 101.0420000	XXX	1,139,171	1,139,171	1,139,156	1,139,145	0	26	0	26	0	1,139,171	0	0	0	8,438	04/25/2065
552953-BX-8	MGM RESORTS INTERNATIONAL		03/30/2021	PRINCIPAL RECEIPT	XXX	1,356,425	1,288,000	1,443,363	1,365,416	394	(15,787)	0	(15,393)	0	1,350,023	0	6,402	6,402	54,346	03/15/2022
552953-CE-9	MGM RESORTS INTERNATIONAL		07/15/2021	GOLDMAN SACHS & CO.	XXX	304,813	275,000	260,329	261,977	0	680	0	680	0	262,657	0	42,155	42,155	5,151	06/15/2025
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019		12/25/2021	PRINCIPAL RECEIPT	XXX	278,518	278,518	280,271	280,145	0	(1,627)	0	(1,627)	0	278,518	0	0	0	4,021	08/25/2059
603158-AA-4	MINERALS TECHNOLOGIES INC 144A		03/24/2021	SEAPORT GROUP SECURITIES LLC	XXX	154,500	150,000	150,563	150,515	0	(24)	0	(24)	0	150,491	0	4,009	4,009	5,542	07/01/2028
60712Q-F1-1	MOBILE AIRPORT AUTHORITY 2019 A1		11/09/2021	Principal Receipt	XXX	39,235	39,235	39,235	39,235	0	0	0	0	0	39,235	0	0	0	787	05/09/2039
60712Q-FN-7	MOBILE AIRPORT AUTHORITY 2019 B1		11/09/2021	Principal Receipt	XXX	39,235	39,235	39,235	39,235	0	0	0	0	0	39,235	0	0	0	783	05/09/2039
60858R-AG-5	MOLINA HEALTHCARE INC		12/01/2021	CALLED @ 103.3560000	XXX	180,873	175,000	185,063	181,752	0	(3,774)	0	(3,774)	0	177,978	0	(2,978)	(2,978)	15,697	11/15/2022
60909G-AA-8	MONARCH GROVE CLO 144A		04/25/2021	PRINCIPAL RECEIPT	XXX	766,870	766,870	766,870	766,870	0	0	0	0	0	766,870	0	0	0	3,869	01/25/2028
61744Y-AO-1	MORGAN STANLEY		02/01/2021	JP MORGAN SECS INC-FI	XXX															

ANNUAL STATEMENT FOR THE YEAR 2021 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

Table with 21 columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/ Adjusted Carrying Value, 11-15 Change in Book/Adjusted Carrying Value (Unrealized Valuation, Current Year, Other-Temporary, Total, Total Foreign), 16 Book/ Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain, 18 Realized Gain, 19 Total Gain, 20 Bond Interest/Stock Dividends Received, 21 Stated Contractual Maturity Date.

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ANNUAL STATEMENT FOR THE YEAR 2021 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	
68267L-AB-4	ONEMAIN FINL ISSUE TR 2017-1 144A		06/16/2021	PRINCIPAL RECEIPT BK OF NEW YORK	XXX	46,962	46,962	40,152	21,983	0	24,979	0	24,979	0	46,962	0	0	0	0	0	09/14/2032
68268N-AJ-2	ONEOK PARTNERS LP		12/09/2021	MELLON/TORONTO	XXX	1,014,270	1,000,000	982,330	991,355	0	4,563	0	4,563	0	995,918	0	18,352	18,352	40,500	10/01/2022	
68389X-BN-4	ORACLE CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	904,308	810,000	809,101	809,353	0	12	0	12	0	809,365	0	94,944	94,944	7,239	11/15/2027	
68389X-BU-8	ORACLE CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	923,117	850,000	848,173	848,352	0	34	0	34	0	848,386	0	74,731	74,731	9,454	04/01/2027	
68902V-AK-3	OTIS WORLDWIDE CORP		02/22/2021	BNP PARIBAS SEC CORP	XXX	2,138,033	2,060,000	2,059,835	2,059,848	0	2	0	2	0	2,059,850	0	78,183	78,183	27,740	02/15/2030	
292505-AD-6	OVINTIV INC		12/15/2021	CANTOR FITZGERALD & CO/DEBT CA	XXX	196,017	150,000	161,775	161,726	0	(560)	0	(560)	0	161,165	0	34,852	34,852	13,018	08/15/2034	
292505-AE-4	OVINTIV INC		11/17/2021	SEAPORT GROUP SECURITIES LLC	XXX	100,313	75,000	79,375	79,361	0	(138)	0	(138)	0	79,222	0	21,090	21,090	6,266	08/15/2037	
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING		10/22/2021	PRINCIPAL RECEIPT	XXX	494,611	494,611	494,611	494,611	0	0	0	0	0	494,611	0	0	0	7,377	10/20/2031	
67113D-AJ-3	OZLM LTD 2019-24A A2A FLOATING 144		09/15/2021	Principal Receipt	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,431	07/20/2032	
694308-JR-9	PACIFIC GAS & ELEC CO		06/02/2021	STATE STREET BANK & TRUST CO	XXX	501,145	500,000	500,000	500,000	0	0	0	0	0	500,000	0	1,145	1,145	4,358	11/15/2021	
70052L-AB-9	PARK INTER HDGS LLC / PK 144A		06/10/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	267,188	250,000	249,813	249,817	0	8	0	8	0	249,825	0	17,362	17,362	10,795	10/01/2028	
701885-AJ-8	PARSLEY ENERGY LLC 144A		01/29/2021	TENDERED BACK TO COMPANY	XXX	499,931	455,000	464,262	461,296	0	(91)	0	(91)	0	461,205	0	38,726	38,726	7,394	10/15/2027	
70213H-AD-0	PARTNERS HEALTHCARE SYS INC		03/03/2021	BANK OF AMERICA	XXX	335,688	302,000	302,000	302,000	0	0	0	0	0	302,000	0	33,688	33,688	7,707	07/01/2048	
69318F-AK-4	PBF HLDG CO LLC / PBF FIN 144A		03/11/2021	SECURITIES, IN	XXX	246,413	245,000	245,000	241,546	3,455	0	0	3,455	0	245,000	0	1,413	1,413	7,355	05/15/2025	
69327R-AG-6	PDC ENERGY INC		11/02/2021	VARIOUS	XXX	266,011	262,000	270,308	265,700	0	(1,259)	0	(1,259)	0	264,441	0	(2,441)	(2,441)	21,803	09/15/2024	
69346V-AA-7	PFG ESCROW CORPORATION 144A		05/27/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	355,725	340,000	340,000	340,000	0	0	0	0	0	340,000	0	15,725	15,725	11,739	10/15/2027	
717081-EW-9	PFIZER INC 144A		04/07/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	312,744	300,000	298,950	299,021	0	25	0	25	0	299,046	0	13,698	13,698	4,113	04/01/2030	
69335P-DB-8	PFS FINANCING CORP 2018-F A 3.52%		04/08/2021	VARIOUS	XXX	4,065,312	4,000,000	3,998,876	4,001,138	0	(99)	0	(99)	0	4,001,039	0	64,273	64,273	43,804	10/16/2023	
69335P-DX-0	PFS FINANCING CORP 2020-G 144A		03/18/2021	JP MORGAN SECS INC-FI	XXX	713,051	710,000	709,907	709,914	0	5	0	5	0	709,919	0	3,132	3,132	1,856	02/17/2026	
720186-EG-0	PIEDMONT NATURAL GAS CO INC		06/06/2021	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	1,413	06/06/2021	
72147K-AC-2	PIGRIHMS PRIDE CORP 144A		03/19/2021	VARIOUS	XXX	510,625	500,000	504,750	503,752	0	(352)	0	(352)	0	503,401	0	7,224	7,224	14,934	03/15/2025	
72353P-AA-4	PIONEER AIR FIN 2019 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	67,178	67,178	67,178	67,252	0	(74)	0	(74)	0	67,178	0	0	0	1,208	06/15/2044	
72431P-AA-0	PISCES MIDCO INC 144A		04/15/2021	CALLED @ 104.00000000	XXX	977,600	940,000	927,023	928,208	0	(322)	0	(322)	0	927,887	0	12,113	12,113	75,200	04/15/2026	
73179P-AM-8	POLYONE CORP 144A		12/29/2021	VARIOUS	XXX	111,589	107,000	107,000	107,000	0	0	0	0	0	107,000	0	4,589	4,589	6,844	05/15/2025	
737446-AK-0	POST HDGS INC 144A		03/11/2021	VARIOUS	XXX	293,305	281,000	264,319	268,931	0	356	0	356	0	269,287	0	11,713	11,713	20,345	08/15/2026	
69352P-AE-3	PPL CAP FDG INC		06/30/2021	TENDERED BACK TO COMPANY	XXX	243,079	240,000	233,813	238,502	0	377	0	377	0	238,880	0	4,199	4,199	12,077	12/01/2022	
69352P-AK-9	PPL CAP FDG INC		07/15/2021	TENDERED BACK TO COMPANY	XXX	1,307,916	1,200,000	1,201,452	1,200,855	0	(149)	0	(149)	0	1,200,706	0	107,210	107,210	39,500	03/15/2024	
742855-AA-7	PRODIGY FIN 1.351 25JUL51 144A FRN		12/25/2021	PRINCIPAL RECEIPT	XXX	76,784	76,784	76,784	76,784	0	0	0	0	0	76,784	0	0	0	253	07/25/2051	
74331M-AA-4	PROGRESS RESIDENTIAL 2018-SFR3 TRU		11/30/2021	VARIOUS	XXX	1,497,432	1,497,432	1,497,383	1,498,756	0	(1,324)	0	(1,324)	0	1,497,432	0	0	0	43,575	10/18/2035	
74340X-BN-0	PROLOGIS		04/07/2021	FENNER, C	XXX	628,514	610,000	616,716	615,977	0	(246)	0	(246)	0	615,731	0	12,782	12,782	6,265	04/15/2027	
74340X-BR-1	PROLOGIS L P		06/04/2021	PIERPONT SECURITIES LLC	XXX	106,059	115,000	114,563	114,579	0	17	0	17	0	114,596	0	(8,538)	(8,538)	1,150	10/15/2030	
745867-AP-6	PULTE GROUP INC		03/11/2021	US BANCORP INVESTMENTS INC	XXX	366,664	285,000	354,825	351,355	0	(812)	0	(812)	0	350,544	0	16,120	16,120	6,056	05/15/2033	
745867-AX-9	PULTE GROUP INC		03/10/2021	VARIOUS	XXX	270,719	230,000	243,050	240,765	0	(255)	0	(255)	0	240,510	0	30,209	30,209	7,104	01/15/2027	
747525-AT-0	QUICKEN INC		02/22/2021	US BANCORP INVESTMENTS INC	XXX	1,342,275	1,250,000	1,198,088	1,217,983	0	1,258	0	1,258	0	1,219,241	0	123,034	123,034	9,465	05/20/2024	
74841C-AB-7	QUICKEN LNS LLC/QUICKEN LNS 144A		06/08/2021	VARIOUS	XXX	243,688	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(6,313)	(6,313)	6,703	03/01/2031	
75026J-AE-0	RADIATE HOLDCO LLC/RADIATE 144A		03/05/2021	CREDIT SUISSE FIRST BOS	XXX	147,175	140,000	140,000	140,000	0	0	0	0	0	140,000	0	7,175	7,175	4,146	09/15/2028	
75026J-AC-4	RADIATE HOLDCO LLC/RADIATE F1 144A		03/26/2021	GOLDMAN SACHS & CO	XXX	141,400	140,000	140,000	140,000	0	0	0	0	0	140,000	0	1,400	1,400	3,228	09/15/2026	
75281A-BG-3	RANGE RES CORP		04/27/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	219,000	200,000	208,000	207,832	0	(528)	0	(528)	0	207,304	0	11,696	11,696	13,772	02/01/2026	
75281A-AS-8	RANGE RESOURCES CORP		05/06/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	75,344	75,000	69,000	69,129	0	397	0	397	0	69,526	0	5,818	5,818	1,743	05/15/2025	
75419T-AA-1	RATTLER MIDSTREAM LP 144A		04/29/2021	BANK OF NYC/NSIMBS	XXX	121,181	115,000	115,000	115,000	0	0	0	0	0	115,000	0	6,181	6,181	5,193	07/15/2025	
75575W-AA-4	READY CAP MTG FIN LLC 2021-FL7144A		12/27/2021	PRINCIPAL RECEIPT	XXX	102	102	102	102	0	0	0	0	0	102	0	0	0	0	11/25/2036	
760759-AS-9	REPUBLIC SVCS INC		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	229,738	210,000	209,647	209,745	0	9	0	9	0	209,754	0	19,984	19,984	2,835	11/15/2027	
76120G-AA-7	RESIMAC TRIOMPHE TRS LT 144A		12/07/2021	PRINCIPAL RECEIPT	XXX	422,948	422,948	422,948	422,948	0	0	0	0	0	422,948	0	0	0	2,947	02/07/2052	
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		02/14/2021	VARIOUS	XXX	29,371	29,000	29,073	29,002	0	(5)	0	(5)	0	28,998	0	2	2	1,234	07/15/2023	
749571-AD-7	RHP HOTEL PPTY/ RHP FINANCE		02/17/2021	TENDERED BACK TO COMPANY	XXX	335,670	334,000	260,520	275,853	0	2,792	0	2,792	0	278,644	0	57,026	57,026	5,659	04/15/2023	
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		08/17/2021	MILW	XXX	271,250	250,000	214,063	214,551	0	485	0	485	0	215,036	0	56,214	56,214	14,514	04/15/2040	
781090-AJ-7	RR 2 LTD 2017-2A C FLOATING 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,105	10/15/2029	
781090-AG-3	RR 2 LTD 2017-2A FLOATING CLO 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	13,916	10/15/2029	

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ANNUAL STATEMENT FOR THE YEAR 2021 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
78512-AA-5	S&E REPLACEMENT POWER LLC		12/01/2021	Sink PMT @ 100.000000 MITSUBISHI UFJ SECURITIES	XXX	133,748	133,748	133,748	133,748	.0	.0	.0	.0	.0	133,748	.0	.0	.0	1,446	05/31/2029
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		02/17/2021	(USA	XXX	857,370	750,000	796,212	779,610	.0	(1,131)	.0	(1,131)	.0	778,479	.0	78,891	78,891	11,260	05/15/2024
79546V-AK-2	SALLY HLDGS LLC		03/01/2021	BANC OF AMERICA SEC LLC	XXX	505,800	500,000	451,875	459,745	.0	2,104	.0	2,104	.0	461,850	.0	43,950	43,950	9,243	11/01/2023
79546V-AL-0	SALLY HLDGS LLC		12/01/2021	VARIOUS	XXX	721,438	700,000	713,125	712,300	.0	(217)	.0	(217)	.0	712,084	.0	9,354	9,354	5,906	12/01/2025
80285W-AB-3	SANTANDER DRIVE AUTO TR 2020-3		09/15/2021	PRINCIPAL RECEIPT WELLS FARGO SECURITIES	XXX	2,100,000	2,100,000	2,099,923	2,099,937	.0	.63	.0	.63	.0	2,100,000	.0	.0	.0	3,882	09/15/2023
78388J-AV-8	SBA COMMUNICATIONS CORP		03/11/2021	LLC	XXX	154,125	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	4,125	4,125	3,941	09/01/2024
784106-AB-0	SBA COMMUNICATIONS CORP		02/11/2021	CALLED @ 101.000000	XXX	261,590	259,000	253,224	256,428	.0	158	.0	158	.0	256,586	.0	2,414	2,414	6,331	10/01/2022
784106-AD-6	SBA COMMUNICATIONS CORP NEW		12/01/2021	GOLDMAN SACHS & CO. NY MORGAN STANLEY & CO INC.	XXX	463,500	450,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	13,500	13,500	22,669	02/15/2027
78403D-AN-0	SBA TOWER TRUST 2019-1 144A		12/09/2021	NY	XXX	1,029,340	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	1,000,000	.0	29,340	29,340	28,202	01/15/2050	
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A		01/05/2021	CANTOR FITZGERALD/MBS	XXX	17,065	15,000	14,897	14,925	.0	.0	.0	.0	.0	14,926	.0	2,140	2,140	2,140	12/21/2025
80874Y-BE-9	SCIENTIFIC GAMES INTL INC 144A		08/23/2021	VARIOUS	XXX	305,000	275,000	171,875	175,857	.0	3,054	.0	3,054	.0	178,910	.0	126,090	126,090	13,156	11/15/2029
81105D-AA-3	SCRIPPS ESCROW II INC 144A		12/27/2021	VARIOUS	XXX	37,026	37,000	37,000	37,000	.0	.0	.0	.0	.0	37,000	.0	.26	.26	1,418	01/15/2029
81105D-AB-1	SCRIPPS ESCROW II INC 144A		12/17/2021	VARIOUS	XXX	63,345	62,000	62,000	62,000	.0	.0	.0	.0	.0	62,000	.0	1,345	1,345	3,249	01/15/2031
81377G-AB-5	SECURITIZED ASSET REC 2006-FR4		12/27/2021	PRINCIPAL RECEIPT JEFFERIES & CO INC. NEW	XXX	225,516	225,516	154,057	98,606	50,294	76,616	.0	126,911	.0	225,516	.0	.0	.0	2,173	08/25/2036
78397K-AA-0	SEG HOLDING LLC / SEG FINANCE 144A		04/23/2021	YORK	XXX	52,625	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	2,625	2,625	1,547	10/15/2028
817565-CF-9	SERVICE CORP INTL		01/29/2021	GOLDMAN SACHS & CO. JPMORGAN SECURITIES INC.	XXX	116,802	115,000	115,000	115,000	.0	.0	.0	.0	.0	115,000	.0	1,802	1,802	1,854	08/15/2030
817565-CG-7	SERVICE CORP INTL		10/18/2021	NEW Y.	XXX	25,656	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	656	656	406	05/15/2031
81761L-AA-0	SERVICE PPTYS TR		05/20/2021	VARIOUS	XXX	80,072	71,000	71,000	71,000	.0	.0	.0	.0	.0	71,000	.0	9,072	9,072	3,441	09/15/2025
82453A-AA-5	SHIFT4 PMTS LLC / SHIFT4 PMTS 144A		03/22/2021	VARIOUS	XXX	442,406	425,000	437,869	437,673	.0	(694)	.0	(694)	.0	436,979	.0	5,428	5,428	7,891	11/01/2026
82652W-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		03/20/2021	VARIOUS	XXX	50,865	49,595	49,582	49,619	.0	(1)	.0	(1)	.0	49,619	.0	1,246	1,246	305	05/20/2036
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		03/20/2021	VARIOUS	XXX	58,563	57,250	57,249	57,281	.0	(1)	.0	(1)	.0	57,280	.0	1,283	1,283	319	08/20/2036
82967N-BE-7	SIRIUS XM RADIO INC 144A		08/16/2021	VARIOUS	XXX	153,470	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	.0	.0	11,004	07/15/2024
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	122,110	122,110	122,086	122,000	.0	.24	.0	.24	.0	122,110	.0	.0	.0	551	01/15/2053
78449T-AB-7	SMB PRIVATE ED LN 2019-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	95,714	95,714	95,684	95,749	.0	(35)	.0	(35)	.0	95,714	.0	.0	.0	1,631	07/15/2036
78449V-AA-4	SMB PRIVATE ED LN TR 2020 144A		09/26/2021	PRINCIPAL RECEIPT	XXX	1,055,178	1,049,048	1,049,048	1,044,765	.0	10,413	.0	10,413	.0	1,055,178	.0	.0	.0	1,618	09/15/2054
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	24,730	24,730	24,729	24,740	.0	(10)	.0	(10)	.0	24,730	.0	.0	.0	528	09/15/2037
78449U-AC-2	SMB PRIVATE ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	5,620	5,620	5,620	5,620	.0	.0	.0	.0	.0	5,620	.0	.0	.0	51	09/15/2037
78449M-AA-4	SMB PRIVATE ED LN TR 2021-D 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	181,490	181,490	181,482	181,490	.0	.8	.0	.8	.0	181,490	.0	.0	.0	510	03/17/2053
83406C-AA-7	SOFI CONSUMER LN PRGRM 2019-2 144A		11/30/2021	VARIOUS	XXX	237,752	237,752	237,722	238,670	.0	(918)	.0	(918)	.0	237,752	.0	.0	.0	2,658	04/25/2028
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	714,584	714,584	714,562	715,379	.0	(795)	.0	(795)	.0	714,584	.0	.0	.0	7,386	01/25/2029
83404W-AB-3	SOFI PRFSNAL LN PRGRM 2019-B 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	118,608	118,608	118,601	118,628	.0	(20)	.0	(20)	.0	118,608	.0	.0	.0	2,103	08/17/2048
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	34,161	34,161	34,156	34,155	.0	.6	.0	.6	.0	34,161	.0	.0	.0	316	02/15/2046
83609N-AN-0	SOUND POINT CLO XIV LTD 2016 144A		10/23/2021	PRINCIPAL RECEIPT MORGAN STANLEY & CO INC.	XXX	309,119	309,119	309,119	309,119	.0	.0	.0	.0	.0	309,119	.0	.0	.0	1,942	01/29/2029
84265V-AH-8	SOUTHERN COPPER CORP		08/02/2021	NY	XXX	544,695	500,000	499,485	499,753	.0	31	.0	31	.0	499,784	.0	44,911	44,911	15,123	04/23/2025
84546T-AM-1	SOUTHWESTERN ENERGY CO		09/14/2021	VARIOUS MERRILL LYNCH PIERCE	XXX	377,081	357,000	357,032	353,862	.0	(341)	.0	(341)	.0	353,520	.0	3,480	3,480	45,592	04/01/2026
84546T-AS-8	SOUTHWESTERN ENERGY CO		09/14/2021	FENNER, C	XXX	26,656	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	1,656	1,656	60	03/15/2030
84762L-AU-9	SPECTRUM BRANDS INC		03/25/2021	VARIOUS	XXX	619,192	600,000	617,880	616,051	.0	(554)	.0	(554)	.0	615,497	.0	3,695	3,695	22,000	07/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION		07/01/2021	VARIOUS MERRILL LYNCH PIERCE	XXX	326,466	279,000	280,095	279,810	.0	(43)	.0	(43)	.0	279,767	.0	46,699	46,699	13,347	03/15/2026
852060-AD-4	SPRINT CAP CORP		04/08/2021	FENNER, C	XXX	575,438	450,000	466,395	464,630	.0	(408)	.0	(408)	.0	464,222	.0	111,215	111,215	12,633	11/15/2028
852060-AT-9	SPRINT CAP CORP		01/06/2021	VARIOUS	XXX	640,560	408,000	520,970	514,425	.0	(100)	.0	(100)	.0	514,325	.0	126,235	126,235	11,206	03/15/2032
85207U-AE-5	SPRINT CORP		09/15/2021	MATURITY	XXX	554,000	554,000	582,535	560,791	.0	(6,791)	.0	(6,791)	.0	554,000	.0	.0	.0	40,165	09/15/2021
852061-AS-9	SPRINT NEXTEL CORP		03/19/2021	MORGAN STANLEY & CO INC.	XXX	411,090	386,000	361,260	379,052	.0	731	.0	731	.0	379,782	.0	31,308	31,308	8,235	11/15/2022
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		08/20/2021	VARIOUS	XXX	461,250	461,250	464,432	467,876	.0	(2,073)	.0	(2,073)	.0	465,803	.0	(4,553)	(4,553)	7,319	03/20/2023
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A		12/20/2021	Sink PMT @ 100.000000	XXX	96,563	96,563	96,563	96,563	.0	.0	.0	.0	.0	96,563	.0	.0	.0	3,455	03/20/2025
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	52,892	52,892	52,694	52,846	.0	.46	.0	.46	.0	52,892	.0	.0	.0	1,831	12/15/2037
78472E-AA-7	SSL ROBOTICS LLC 144A		12/15/2021	VARIOUS	XXX	177,795	162,000	158,760	159,480	.0	.176	.0	.176	.0	159,656	.0	2,344	2,344	17,603	12/31/2023
85434V-AA-6	STANFORD HEALTH CARE		01/26/2021	PERSHING LLC	XXX	214,770	174,000	174,000	174,000	.0	.0	.0	.0	.0	174,000	.0	40,770	40,770	1,339	11/15/2048
85747T-AW-3	STATE STR CORP		02/22/2021	NATIONAL FINL SVCS CORP.	XXX	1,093,790	1,000,000	920,820	941,771	.0	1,380	.0	1,380	.0	943,151	.0	150,639	150,639	6,993	05/19/2026
85774D-AA-2	STATION PLACE SECURITIZATION 144A		12/02/2021	PRINCIPAL RECEIPT	XXX	73,333	73,333	73,333	73,333	.0	.0	.0	.0	.0	73,333	.0	.0	.0	491	01/26/2054
85858E-HH-0	STEPAN CO		12/01/2021	Principal Receipt	XXX	142,857	142,857	142,857												

ANNUAL STATEMENT FOR THE YEAR 2021 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
864486-AK-1	SUBURBAN PROPANE PARTNERS.....		07/28/2021	MARKETAXESS CORPORATION, NEW Y.....	XXX	420,600	400,000	385,500	386,663	0	1,033	0	1,033	0	387,696	0	32,904	32,904	21,476	03/01/2027
864486-AH-8	SUBURBAN PROPANE PARTNERS L P.....		03/16/2021	BANC OF AMERICA SEC LLC.....	XXX	122,100	120,000	118,050	118,333	0	92	0	92	0	118,425	0	3,675	3,675	1,962	06/01/2024
864486-AJ-4	SUBURBAN PROPANE PARTNERS L P.....		05/18/2021	TENDERED BACK TO COMPANY.....	XXX	198,084	200,000	194,000	194,690	0	428	0	428	0	195,118	0	2,966	2,966	14,401	03/01/2025
86765L-AL-1	SUNOCO LP/SUNOCO FIN CORP SR GLBL.....		10/14/2021	VARIOUS.....	XXX	249,875	250,000	254,688	253,730	0	(1,338)	0	(1,338)	0	252,393	0	(2,518)	(2,518)	23,733	02/15/2026
87264A-AP-0	T MOBILE USA INC.....		03/27/2021	VARIOUS.....	XXX	1,706,723	1,653,000	1,751,648	1,709,035	0	(5,528)	0	(5,528)	0	1,703,507	0	(50,507)	(50,507)	128,934	01/15/2026
87264A-AQ-8	T MOBILE USA INC.....		05/23/2021	VARIOUS.....	XXX	884,000	884,000	905,911	891,801	1,458	(9,259)	0	(7,801)	0	884,000	0	0	0	32,119	04/15/2024
87264A-AU-9	T MOBILE USA INC.....		08/23/2021	VARIOUS.....	XXX	112,475	110,000	111,200	110,814	0	(245)	0	(245)	0	110,569	0	(569)	(569)	7,728	02/01/2026
87264A-AV-7	T MOBILE USA INC.....		10/28/2021	BARCLAYS CAPITAL INC, NEW YORK.....	XXX	110,775	105,000	105,000	105,000	0	0	0	0	0	105,000	0	5,775	5,775	6,234	02/01/2028
87264A-BD-6	T MOBILE USA INC.....		06/04/2021	VARIOUS.....	XXX	1,300,000	1,300,000	1,299,441	1,299,494	0	15	0	15	0	1,299,509	0	154,501	154,501	21,016	04/15/2027
87264A-CB-9	T MOBILE USA INC.....		02/05/2021	GOLDMAN SACHS & CO.....	XXX	614,964	600,000	598,758	598,813	0	10	0	10	0	598,822	0	16,142	16,142	9,563	02/15/2031
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A.....		05/12/2021	NY.....	XXX	401,000	400,000	367,750	365,910	0	1,149	0	1,149	0	370,747	0	30,253	30,253	13,460	01/15/2028
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A.....		08/13/2021	VARIOUS.....	XXX	449,126	440,000	242,000	263,813	0	13,279	0	13,279	0	277,092	0	167,964	167,964	20,950	09/15/2024
87612B-BS-0	TARGA RES PARTNERS / TARGA.....		08/23/2021	MERRILL LYNCH.....	XXX	26,938	25,000	25,094	25,091	0	(6)	0	(6)	0	25,085	0	1,853	1,853	1,242	02/01/2031
87612B-BB-7	TARGA RES PARTNERS / TARGA RES.....		02/01/2021	CALLED @ 102.5630000.....	XXX	169,229	165,000	170,359	168,043	0	(70)	0	(70)	0	167,972	0	(2,972)	(2,972)	8,856	02/01/2025
87724R-AJ-1	TAYLOR MORRISON CMNTYS INC 144A.....		12/14/2021	GOLDMAN SACHS & CO, NY.....	XXX	77,390	71,000	71,000	71,000	0	0	0	0	0	71,000	0	6,390	6,390	5,094	08/01/2030
87901J-AF-2	TEGNA INC144A.....		03/01/2021	GOLDMAN SACHS & CO.....	XXX	133,125	125,000	125,000	125,000	0	0	0	0	0	125,000	0	8,125	8,125	2,853	03/15/2026
879360-AE-5	TELEDYNE TECHNOLOGIES INC.....		07/23/2021	(NWSC BK SECS INC, NY.....	XXX	119,996	115,000	114,519	114,519	0	16	0	16	0	114,535	0	5,461	5,461	1,098	04/01/2031
88023U-AH-4	TEMPUR SEALY INTL INC 144A.....		10/28/2021	VARIOUS.....	XXX	51,531	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,531	1,531	1,067	04/15/2029
880336-CS-7	TENET HEALTHCARE CORP.....		09/09/2021	VARIOUS.....	XXX	896,242	886,000	873,507	875,327	0	1,931	0	1,931	0	877,259	0	8,741	8,741	55,722	07/15/2024
880336-CU-2	TENET HEALTHCARE CORP.....		06/17/2021	VARIOUS.....	XXX	825,301	815,000	819,953	815,586	0	(1,801)	0	(1,801)	0	813,784	0	6,841	6,841	28,207	05/01/2025
880336-CY-4	TENET HEALTHCARE CORP 144A.....		09/23/2021	VARIOUS.....	XXX	569,688	550,000	576,813	573,332	0	(5,747)	0	(5,747)	0	567,585	0	2,102	2,102	31,931	01/01/2026
880336-DA-5	TENET HEALTHCARE CORP 144A.....		07/26/2021	BOFA SECURITIES INC, /FIXED INC.....	XXX	445,719	425,000	436,610	436,471	0	(1,794)	0	(1,794)	0	434,677	0	11,042	11,042	16,154	11/01/2027
880336-DE-7	TENET HEALTHCARE CORP 144A.....		10/13/2021	JPMORGAN SECURITIES INC, NEW Y.....	XXX	1,002,351	937,000	1,004,963	1,000,031	0	(16,612)	0	(16,612)	0	983,419	0	18,932	18,932	57,895	04/01/2025
880349-AS-4	TENNECO INC 144A.....		06/03/2021	BNP PARIBAS SECS CP/FIXED INCO.....	XXX	56,250	50,000	50,000	50,000	0	0	0	0	0	50,000	0	6,250	6,250	2,045	01/15/2029
88146L-AA-1	TERRIER MEDIA BUYER INC 144A.....		04/16/2021	CITIGROUP GBL MKTS/SALOMON, NE.....	XXX	210,843	194,000	194,000	194,000	0	0	0	0	0	194,000	0	16,843	16,843	5,915	12/15/2027
623115-AD-4	THE MOUNT SINAI HOSPITAL.....		03/03/2021	RBC DAIN RAUSCHER.....	XXX	250,729	232,000	232,000	232,000	0	0	0	0	0	232,000	0	18,729	18,729	6,260	07/01/2048
883556-BR-2	THERMO FISHER SCIENTIFIC INC.....		12/30/2021	CALLED @ 106.6330000.....	XXX	319,899	300,000	290,157	292,186	0	1,255	0	1,255	0	293,441	0	6,559	6,559	31,232	09/19/2026
87249F-AC-8	TICP CLO III - 2 LTD 2018 144A.....		10/22/2021	PRINCIPAL RECEIPT.....	XXX	459,958	459,958	459,958	459,958	0	0	0	0	0	459,958	0	0	0	2,893	04/20/2028
88947E-AT-7	TOLL BROS FIN CORP.....		10/27/2021	CITIGROUP GBL MKTS/SALOMON, NE.....	XXX	103,586	95,000	95,238	95,201	0	(21)	0	(21)	0	95,180	0	8,406	8,406	4,982	02/15/2028
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A.....		12/25/2021	PRINCIPAL RECEIPT.....	XXX	271,913	271,913	274,549	274,332	0	(2,419)	0	(2,419)	0	271,913	0	0	0	4,275	10/25/2059
89179X-AL-9	TOWD PT ASSET 0.01 ZONOV61 144A FR.....		12/20/2021	PRINCIPAL RECEIPT.....	XXX	218,995	218,995	218,995	218,995	0	0	0	0	0	218,995	0	0	0	333	11/20/2061
892231-AB-7	TOWNSQUARE MEDIA INC 144A.....		03/23/2021	VARIOUS.....	XXX	79,250	75,000	75,000	75,000	0	0	0	0	0	75,000	0	4,250	4,250	1,103	02/01/2026
89300A-BA-4	TRALEE CLO III LTD 144A.....		05/13/2021	VARIOUS.....	XXX	563,839	563,839	563,839	563,839	0	0	0	0	0	563,839	0	0	0	3,257	10/20/2027
893647-BQ-9	TRANSDIGM INC.....		10/26/2021	CITIGROUP GBL MKTS/SALOMON, NE.....	XXX	191,955	191,000	191,000	191,000	0	0	0	0	0	191,000	0	955	955	4,837	05/01/2029
89469A-AC-8	TREEHOUSE FOODS INC 144A.....		02/24/2021	VARIOUS.....	XXX	147,418	145,000	150,683	147,460	0	(315)	0	(315)	0	147,145	0	(448)	(448)	5,248	02/15/2024
896215-AG-5	TRIMAS CORP 144A.....		03/19/2021	BANC OF AMERICA SEC LLC.....	XXX	410,320	400,000	409,400	407,656	0	(902)	0	(902)	0	406,754	0	3,566	3,566	8,504	10/15/2025
896215-AH-3	TRIMAS CORP 144A.....		03/16/2021	ST IFEEL NICOLAUS & CO INC.....	XXX	300,750	300,000	300,000	300,000	0	0	0	0	0	300,000	0	750	750	0	04/15/2029
896818-AS-0	TRIUMPH GROUP INC NEW 144A.....		10/21/2021	CALLED @ 106.6560000.....	XXX	17,065	16,000	16,000	16,000	0	0	0	0	0	16,000	0	0	0	1,360	06/01/2024
897051-AA-6	TRONOX INC 144A.....		03/01/2021	CREDIT SUISSE FIRST BOS, BAIRD, ROBERT W & CO INC.....	XXX	389,213	375,000	373,318	373,752	0	33	0	33	0	373,786	0	15,427	15,427	9,276	04/15/2026
90333L-AP-7	U S CONCRETE INC.....		06/18/2021	MILW.....	XXX	406,580	400,000	377,000	380,102	0	2,398	0	2,398	0	382,501	0	24,079	24,079	14,167	06/01/2024
90333L-AT-9	U S CONCRETE INC 144A.....		09/10/2021	CALLED @ 105.1250000.....	XXX	157,688	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	14,991	03/01/2029
904ESC-AA-8	ULTRA RESOURCES INC 144A.....		03/31/2021	RECEIVED IN EXCHANGE.....	XXX	0	125,000	0	0	6,094	(2,960)	0	3,134	0	3,134	0	(3,134)	(3,134)	0	04/15/2025
90473L-AA-0	UNIFRAX ESCROW ISSUER CORPORA 144A.....		09/17/2021	VARIOUS.....	XXX	77,250	75,000	75,000	75,000	0	0	0	0	0	75,000	0	2,250	2,250	0	09/30/2028
907818-EH-7	UNION PAC CORP.....		06/04/2021	VARIOUS.....	XXX	774,009	725,000	670,324	684,715	0	2,387	0	2,387	0	687,102	0	86,907	86,907	13,606	03/01/2026
907818-FJ-2	UNION PAC CORP.....		02/22/2021	GOLDMAN SACHS & CO.....	XXX	449,221	425,000	440,776	438,946	0	(319)	0	(319)	0	438,628	0	10,593	10,593	5,051	02/05/2027
907818-FK-9	UNION PAC CORP.....		06/29/2021	MORGAN STANLEY & CO INC.....	XXX	178,325	170,000	160,567	160,692	0	92	0	92	0	160,784	0	17,541	17,541	5,003	02/05/2050
73019H-AA-0	UNION PACIFIC CORP - SERIES A.....		03/15/2021	Principal Receipt.....	XXX	33,495	33,495	33,495	33,495	0	0	0	0	0	33,495	0	0	0	502	09/13/2027
73019H-AB-8	UNION PACIFIC CORP - SERIES B.....		03/15/2021	Principal Receipt.....	XXX	34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	521	09/13/2027
73019H-AC-6	UNION PACIFIC CORP - SERIES C.....		03/15/2021	Principal Receipt.....	XXX	31,748	31,748	31,748	31,748	0	0	0	0	0	31,748	0	0	0	476	09/13/2027
90931E-AA-2	UNITED AIRLINES PTC 2019-1 2033022.....		08/25/																	

ANNUAL STATEMENT FOR THE YEAR 2021 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	15 Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
911363-AM-1..	UNITED RENTALS INC		.04/01/2021..	VARIOUS	XXX	931,781	925,000	941,250	940,600		(442)		(442)		940,158		(8,377)		23,118		02/15/2031..
911365-BN-3..	UNITED RENTALS NORTH AMER INC		.04/06/2021..	VARIOUS	XXX	663,063	650,000	649,038	649,083		20		20		649,103		13,960		18,608		07/15/2030..
91324P-DX-7..	UNITEDHEALTH GROUP INC		.04/07/2021..	US BANCORP INVESTMENTS INC ST	XXX	409,285	415,000	411,502	411,702		85		85		411,787		(2,502)		3,320		05/15/2030..
91679U-AA-0..	UPSTART SEC TR 2020-1 144A		.12/20/2021..	PRINCIPAL RECEIPT	XXX	713,643	713,643	713,643	713,647		(4)		(4)		713,643				8,836		04/22/2030..
90345W-AD-6..	US AIRWAYS PT TRUST 2012-2		.12/03/2021..	PRINCIPAL RECEIPT	XXX	47,202	47,202	47,753	47,071		(133)		(133)		47,202				1,568		12/03/2026..
90345W-AE-4..	US AIRWAYS PT TRUST 2012-2		.06/03/2021..	PRINCIPAL RECEIPT	XXX	71,974	71,974	77,732	69,973		(230)		(229)		71,974				2,429		12/03/2022..
90363G-AB-6..	USTA NATIONAL TENNIS CENTER INC		.12/01/2021..	Principal Receipt	XXX	29,497	29,497	29,497	29,497						29,497				602		09/08/2039..
92047W-AB-7..	VALVOLINE INC		.01/14/2021..	CALLED @ 103.2810000	XXX	134,265	130,000	129,350	129,422		4		4		129,426		574		6,619		08/15/2025..
92239M-A@-0..	TECTREN UTILITY HOLDINGS INC		.12/01/2021..	MATURITY	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				140,100		11/30/2021..
92331X-AC-8..	VENTURE 35 CLO LTD 2018-35A AS FLO		.04/22/2021..	PRINCIPAL RECEIPT	XXX	2,185,000	2,185,000	2,185,000	2,185,000						2,185,000				20,646		10/22/2031..
92330M-AL-3..	VENTURE XXI CLO LTD 2015 144A		.10/15/2021..	PRINCIPAL RECEIPT	XXX	1,123,640	1,123,640	1,123,640	1,123,640						1,123,640				7,476		07/15/2027..
92340L-AA-7..	VEREIT OPER PARTNERSHIP L P		.02/17/2021..	SECURITIES, IN	XXX	1,174,330	1,000,000	1,000,000	1,000,000						1,000,000		174,330		174,330		06/01/2026..
92343V-BY-9..	VERIZON COMMUNICATIONS INC		.11/12/2021..	CALLED @ 107.7740000	XXX	3,594,263	3,335,000	3,417,141	3,382,799		(13,440)		(13,440)		3,369,359		(34,359)		419,579		03/15/2024..
92538E-AC-1..	VERUS SEC 2021-R3 TR 144A		.12/25/2021..	PRINCIPAL RECEIPT	XXX	585,731	585,731	585,731							585,731				2,579		04/25/2064..
92552V-AL-4..	VIASAT INC 144A		.11/16/2021..	NEW Y	XXX	206,000	200,000	210,500	210,000	267	(3,126)		(2,859)		207,141		(1,141)		12,281		04/15/2027..
92564R-AD-7..	VICI PPTYS INC 144A		.10/29/2021..	UBS	XXX	77,400	75,000	75,000	75,000						75,000		2,400		3,414		02/15/2027..
92564R-AE-5..	VICI PPTYS INC 144A		.10/14/2021..	UBS SECURITIES LLC, STAMFORD	XXX	345,313	325,000	325,000	325,000						325,000		20,313		15,752		08/15/2030..
92783R-AA-4..	VIRGINIA INTERNATIONAL GATEWAY 144A		.10/28/2021..	Principal Receipt	XXX	22,414	22,414	22,414	22,414						22,414				442		06/30/2030..
92826C-AK-8..	VISA INC		.06/08/2021..	LLC, CH	XXX	20,028	20,000	19,853	19,857		2		2		19,859		169		353		04/15/2040..
92838@-AA-1..	VISTA RIDGE LLC		.04/01/2021..	Sink PMT @ 100.0000000	XXX	2,897	2,897	2,897	2,897						2,897				29		10/14/2049..
91835R-AA-8..	VMC FIN LL 2021-FL4 144A		.12/20/2021..	PRINCIPAL RECEIPT	XXX	405,210	405,210	405,210							405,210				2,127		06/18/2036..
91832V-AA-6..	VMC FINANCE 2018-FL2 LLC 2018-FL2		.08/31/2021..	VARIOUS	XXX	478,041	478,041	478,041	478,041						478,041				1,683		10/15/2035..
92866@-AP-7..	VOLKSWAGEN GROUP AMER FIN LLC		.11/12/2021..	MATURITY	XXX	215,000	215,000	214,179	214,754		246		246		215,000				8,600		11/12/2021..
92925C-BB-7..	WAMU MTG CERT 2005-AR19		.12/27/2021..	PRINCIPAL RECEIPT	XXX	126,191	126,191	112,468	120,039		6,152		6,152		126,191				479		12/25/2045..
92925C-DA-7..	WAMU MTG CERT 2006-AR3		.12/25/2021..	PRINCIPAL RECEIPT	XXX	231,737	231,737	206,352	207,760		23,976		23,976		231,737				1,746		02/25/2046..
90716H-AH-2..	WASTE CONNECTIONS INC SER 2015		.09/20/2021..	JP MORGAN	XXX	3,260,154	3,000,000	3,000,000	3,000,000						3,000,000		260,154		110,825		08/20/2025..
94949L-AL-4..	WELLFLEET CLO 2016-2 LTD 2016 144A		.10/22/2021..	PRINCIPAL RECEIPT	XXX	159,347	159,347	159,347	159,347						159,347				1,535		10/20/2028..
95000U-ZB-8..	WELLS FARGO & CO		.03/02/2021..	TENDERED BACK TO COMPANY	XXX	2,093,562	2,023,000	2,001,225	2,014,815		888		888		2,015,683		77,879		32,452		07/22/2022..
94974B-FC-9..	WELLS FARGO CO MTN BE		.04/07/2021..	VARIOUS	XXX	692,058	670,000	672,747	670,868		(134)		(134)		670,734		21,324		11,737		03/08/2022..
94974B-GP-9..	WELLS FARGO CO MTN BE		.05/18/2021..	MKTS/SALOMON, NE	XXX	2,366,011	2,150,000	2,272,409	2,251,648		(7,723)		(7,723)		2,243,925		122,085		48,975		09/29/2025..
95000D-BE-0..	WELLS FARGO COML TR 2016-C34		.12/17/2021..	VARIOUS	XXX	1,405,296	1,369,233	1,341,046	1,353,476		4,703		4,703		1,358,179		47,117		39,786		06/17/2049..
95002C-AA-9..	WELLS FARGO COMMERCIAL MORTGAGE TR		.06/15/2021..	PRINCIPAL RECEIPT	XXX	1,400,000	1,400,000	1,398,411	1,400,096		(96)		(96)		1,400,000				8,918		01/15/2035..
98665H-AB-2..	WELLSPAN HEALTH OBLIGATED GROUP		.06/01/2021..	Sink PMT @ 100.0000000	XXX	5,574	5,574	5,574	5,574						5,574				81		06/01/2044..
956254-AB-0..	WESTERN GAS PARTNERS LP		.01/19/2021..	JEFFERIES & COMPANY	XXX	232,031	225,000	216,296	218,809		195		195		219,005		13,027		5,000		07/01/2022..
965249-AF-2..	WHITEHORSE IX LTD 2014 144A		.04/17/2021..	PRINCIPAL RECEIPT	XXX	100,646	100,646	100,646	100,646						100,646				395		07/17/2026..
97382W-AA-1..	WINDSTREAM ESCROW LLC/ WINDST144A		.09/17/2021..	VARIOUS	XXX	478,100	465,000	465,206	465,199		(14)		(14)		465,184		12,916		20,663		08/15/2028..
978097-AD-5..	WOLVERINE WORLD WIDE INC 144A		.08/26/2021..	CALLED @ 102.5613300	XXX	410,245	400,000	390,750	391,672		652		652		392,324		7,676		29,968		09/01/2026..
978097-AF-0..	WOLVERINE WORLD WIDE INC 144A		.08/26/2021..	CALLED @ 107.3379900	XXX	364,949	340,000	351,550	350,725	498	(2,798)		(2,300)		348,425		(8,425)		41,868		05/15/2025..
98163D-AB-4..	WORLD OMNI SELECT AUTO 2020-A		.12/15/2021..	VARIOUS	XXX	1,499,870	1,500,000	1,499,867	1,499,888		99		99		1,499,987		(117)		4,367		03/01/2024..
98212B-AE-3..	WPX ENERGY INC		.06/09/2021..	RECEIVED IN EXCHANGE	XXX	1,407,004	1,269,000	1,224,056	1,229,419		4,186		4,186		1,233,605		173,398		34,580		09/15/2024..
98212B-AJ-2..	WPX ENERGY INC		.06/09/2021..	VARIOUS	XXX	569,160	535,000	527,500	527,951		377		377		528,328		30,962		24,124		10/15/2027..
98212B-AM-5..	WPX ENERGY INC		.06/09/2021..	VARIOUS	XXX	98,780	91,000	91,135	91,121		(11)		(11)		91,111		5,789		2,466		06/15/2028..
98310W-AG-3..	WYNDHAM DESTINATIONS INC		.03/01/2021..	MATURITY	XXX	100,000	100,000	101,250	100,100		(100)		(100)		100,000				2,813		03/01/2021..
98310W-AJ-7..	WYNDHAM DESTINATIONS INC		.12/01/2021..	CALLED @ 100.0000000	XXX	62,000	62,000	62,233	62,084		(84)		(84)		62,000				3,433		03/01/2022..
983793-AD-2..	XPO LOGISTICS INC 144A		.01/22/2021..	CALLED @ 100.0000000	XXX	346,000	346,000	347,398	346,000						346,000				2,311		06/15/2022..
983793-AF-7..	XPO LOGISTICS INC 144A		.09/01/2021..	CALLED @ 100.0200000	XXX	10,000	10,000	10,025	10,007		(7)		(7)		10,000				613		09/01/2023..
983793-AG-5..	XPO LOGISTICS INC 144A		.04/07/2021..	JP MORGAN CHASE BNY/SUNTRUST CAPITAL	XXX	747,275	710,000	723,860	718,730		(824)		(824)		717,906		29,369		31,151		08/15/2024..
98919V-AB-1..	ZAYO GROUP HLDGS INC 144A		.01/07/2021..	VARIOUS	XXX	998,156	945,000	948,881	948,295		(12)		(12)		948,284		49,873		20,902		03/01/2028..
68245X-AC-3..	1011778 B.C. UNLIMITED LIABIL 144A		.07/15/2021..	VARIOUS	XXX	3,032	3,000	2,895	2,940		9		9		2,949		51		159		05/15/2024..
009089-AA-1..	AIR CANADA 2013-1A PTC 144A		.11/15/2021..	Sink PMT @ 100.0000000	XXX	66,772	66,772	67,900	67,524		(752)		(752)		66,772				2,066		11/15/2026..
00908@-AC-9..	AIR CANADA 2015-2 144A		.12/15/2021..	PRINCIPAL RECEIPT	XXX	65,333	65,333	66,282	64,557	1,199	(423)				65,333				2,450		06/15/2025

ANNUAL STATEMENT FOR THE YEAR 2021 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

E14.22

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 Identif- ication	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- 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
071734-AD-9	BAUSCH HEALTH COS INC 144A	C.	.04/07/2021	MERRILL LYNCH PIERCE FENNER, C.	XXX	.27,344	.25,000	26,750	26,644	.0	(.98)	.0	(.98)	.0	26,546	.0	.798	.798	1,283	.01/15/2028
071734-AK-3	BAUSCH HEALTH COS INC 144A	C.	.04/12/2021	CITIGROUP GBL MKTG/SALOMON, NE.	XXX	53,500	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	3,500	3,500	2,075	.02/15/2029
071734-AN-7	BAUSCH HEALTH COS INC 144A	C.	.06/28/2021	CITIGROUP GBL MKTG/SALOMON, NE. /FIXED	XXX	51,063	50,000	50,000	.0	.0	.0	.0	.0	.0	50,000	.0	1,063	1,063	149	.06/01/2028
071734-AL-1	BAUSCH HEALTH COS INC 144AA	C.	.11/30/2021	VARIOUS	XXX	171,375	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	(28,625)	(28,625)	10,427	.02/15/2031
097751-BF-7	BOMBARDIER INC 144A	C.	.04/07/2021	VARIOUS	XXX	468,900	450,000	317,250	346,264	.0	11,069	.0	11,069	.0	357,333	.0	111,567	111,567	20,167	.01/15/2023
097751-BJ-9	BOMBARDIER INC 144A	C.	.09/13/2021	VARIOUS	XXX	43,000	43,000	32,250	34,915	.0	2,565	.0	2,565	.0	37,481	.0	5,519	5,519	2,234	.10/15/2022
097751-BT-7	BOMBARDIER INC 144A	C.	.04/12/2021	MKTG/SALOMON, NE. SEAPORT GROUP SECURITIES	XXX	248,404	250,000	166,838	172,037	.0	2,076	.0	2,076	.0	174,113	.0	74,291	74,291	9,645	.04/15/2027
29163V-AC-7	EMPIRE COMMUNITIES CORPORATION 144A	C.	.01/21/2021	LLC	XXX	52,688	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	2,688	2,688	321	.12/15/2025
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A	C.	.12/06/2021	VARIOUS	XXX	814,504	800,000	811,920	200,239	.0	(6,729)	.0	(6,729)	.0	804,790	.0	(4,790)	(4,790)	58,197	.04/01/2023
362438-AA-1	GW HONOS SEC CORP 144A	C.	.05/19/2021	CANTOR FITZGERALD & CO/DEBT CA	XXX	360,732	345,000	353,458	350,468	.0	(476)	.0	(476)	.0	349,991	.0	10,741	10,741	15,513	.05/15/2025
450913-AF-5	IAMGOLD CORP 144A	C.	.12/21/2021	FENNER, C.	XXX	259,019	260,000	260,075	260,074	.0	(11)	.0	(11)	.0	260,063	.0	(1,045)	(1,045)	15,612	.10/15/2028
552704-AC-2	MEG ENERGY CORP 144A	D.	.02/18/2021	CALLED @ 101.1670000	XXX	177,042	175,000	172,625	172,805	.0	.78	.0	.78	.0	172,884	.0	2,116	2,116	6,738	.03/31/2024
65548P-AE-6	NORBORD INC 144A	C.	.06/07/2021	CALLED @ 108.9910000	XXX	526,427	483,000	509,853	496,956	.0	(2,857)	.0	(2,857)	.0	494,099	.0	(11,099)	(11,099)	62,882	.04/15/2023
66977N-AN-9	NOVA CHEMICALS CORP	C.	.05/05/2021	TENDERED BACK TO COMPANY	XXX	44,109	45,000	44,494	44,730	.0	34	.0	34	.0	44,764	.0	(655)	(655)	3,188	.08/01/2023
683715-AC-0	OPEN TEXT CORP 144A	C.	.09/09/2021	VARIOUS	XXX	287,040	278,000	279,239	279,033	.0	(159)	.0	(159)	.0	278,873	.0	8,167	8,167	11,407	.02/15/2028
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144	C.	.06/04/2021	CALLED @ 103.0000000	XXX	18,540	18,000	18,000	18,000	.0	.0	.0	.0	.0	18,000	.0	.0	.0	1,127	.05/15/2026
74819R-AP-1	QUEBECOR MEDIA INC	C.	.03/30/2021	GOLDMAN SACHS & CO.	XXX	716,063	670,000	700,081	681,428	.0	(1,328)	.0	(1,328)	.0	680,100	.0	35,962	35,962	11,343	.01/15/2023
86828L-AA-0	SUPERIOR PLUS LP / SUPERIOR 144A	C.	.03/11/2021	CALLED @ 107.4440000	XXX	644,664	600,000	617,250	615,026	.0	(740)	.0	(740)	.0	614,287	.0	(14,287)	(14,287)	72,197	.07/15/2026
878742-AW-5	TECK RESOURCES LTD	C.	.06/17/2021	MORGAN STANLEY & CO INC	XXX	38,238	29,000	31,030	30,900	.0	(24)	.0	(24)	.0	30,876	.0	7,362	7,362	1,692	.07/15/2041
878742-AS-4	TECK RESOURCES LTD GTD SR NT 6%40	C.	.07/14/2021	JP MORGAN SECURITIES INC.	XXX	397,020	310,000	319,465	318,819	.0	(127)	.0	(127)	.0	318,692	.0	78,328	78,328	16,682	.08/15/2040
87952V-AM-8	TELESAT CDA / TELESAT LLC 144A	C.	.02/11/2021	LLC	XXX	549,405	522,000	526,530	525,552	.0	(93)	.0	(93)	.0	525,458	.0	23,947	23,947	11,404	.10/15/2027
91911X-AV-6	VALEANT PHARMACEUTICALS 144A	C.	.02/10/2021	CITIGROUP GBL MKT INC/SAL.	XXX	84,835	76,000	76,136	76,085	.0	(3)	.0	(3)	.0	76,082	.0	8,753	8,753	2,558	.04/01/2026
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	C.	.07/16/2021	VARIOUS	XXX	220,969	200,000	206,500	204,575	.0	(460)	.0	(460)	.0	204,115	.0	16,854	16,854	14,255	.01/31/2027
91831A-AC-5	VRX ESCROW CORP 144A	C.	.09/02/2021	VARIOUS	XXX	910,019	891,000	847,524	860,870	.0	2,649	.0	2,649	.0	863,519	.0	41,069	41,069	40,496	.04/15/2025
98462Y-CH-5	YAMANA GOLD INC	C.	.09/08/2021	BANK OF AMERICA	XXX	3,214,874	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	214,874	214,874	98,787	.06/10/2023
Q0458-AF-6	AQUASURE FINANCE PTY. LTD	C.	.01/12/2021	Principal Receipt	XXX	35,135	35,135	35,135	35,135	.0	.0	.0	.0	.0	35,135	.0	.0	.0	759	.01/12/2034
Q0832-AB-2	AUSTRALIA PACIFIC AIRPORTS PTY LIM.	C.	.09/15/2021	MATURITY	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	93,400	.09/15/2021
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018	C.	.12/06/2021	PRINCIPAL RECEIPT	XXX	87,321	87,321	87,321	87,321	.0	.0	.0	.0	.0	87,321	.0	.0	.0	459	.12/05/2059
76123E-AA-9	RESIMAC TRIOMPHE TRUST IN 144A	C.	.12/10/2021	Principal Receipt	XXX	621,681	621,681	621,681	.0	.0	.0	.0	.0	.0	621,681	.0	.0	.0	1,991	.07/10/2052
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A	C.	.02/22/2021	MATURITY	XXX	1,200,000	1,200,000	1,289,240	1,202,981	.0	(2,981)	.0	(2,981)	.0	1,200,000	.0	.0	.0	30,750	.02/22/2021
980888-AF-8	WOOLWORTHS LTD 144A	C.	.04/12/2021	MATURITY	XXX	1,486,000	1,486,000	1,482,107	1,485,864	.0	136	.0	136	.0	1,486,000	.0	.0	.0	33,807	.04/12/2021
067316-AE-9	BACARDI LTD 144A	C.	.01/11/2021	BANK OF AMERICA SECURITIES, IN.	XXX	1,140,550	1,000,000	986,980	990,614	.0	54	.0	54	.0	990,668	.0	149,882	149,882	7,169	.05/15/2025
44962L-AH-0	IHS MARKIT LTD	C.	.02/05/2021	MARKETAXESS CORP.	XXX	1,359,025	1,250,000	1,246,075	1,247,341	.0	71	.0	71	.0	1,247,412	.0	111,613	111,613	12,335	.05/01/2024
62886H-AR-2	NCL CORP LTD 144A	C.	.11/24/2021	VARIOUS	XXX	131,088	115,000	114,470	114,535	.0	.51	.0	.51	.0	114,586	.0	5,476	5,476	22,724	.05/15/2024
62886H-AY-7	NCL CORP LTD 144A	C.	.11/24/2021	CALLED @ 110.2500000	XXX	143,325	130,000	130,000	130,000	.0	.0	.0	.0	.0	130,000	.0	.0	.0	28,495	.02/01/2026
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	C.	.12/15/2021	Sink PMT @ 100.0000000	XXX	61,540	61,540	61,540	61,540	.0	.0	.0	.0	.0	61,540	.0	.0	.0	1,448	.08/15/2042
92676X-AD-9	VIKING CRUISES LTD 144A	C.	.01/07/2021	VARIOUS	XXX	53,295	55,000	41,869	42,096	.0	.21	.0	.21	.0	42,118	.0	11,178	11,178	1,033	.09/15/2027
001199-AA-6	AGL CORE CLO 2020-4 144A	C.	.04/20/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	495,000	495,533	.0	4,467	.0	4,467	.0	500,000	.0	.0	.0	6,145	.04/20/2028
017496-AL-2	ALLEGRO CLO I LTD 144A	C.	.02/01/2021	VARIOUS	XXX	137,986	137,986	137,917	136,884	.0	35	.0	35	.0	136,919	.0	1,066	1,066	672	.01/30/2026
02014P-DJ-0	ALM XVII LTD 2016-17R	C.	.04/15/2021	PRINCIPAL RECEIPT	XXX	4,114,018	4,114,016	4,100,440	4,105,495	.0	8,522	.0	8,522	.0	4,114,018	.0	.0	.0	21,991	.01/18/2028
02014P-DN-1	ALM XVII LTD 2016-17R 144A	C.	.04/15/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	990,000	992,612	.0	7,388	.0	7,388	.0	1,000,000	.0	.0	.0	8,786	.01/18/2028
033291-AA-3	ANCHORAGE CPA CLO 13 LTD 144A	C.	.04/15/2021	PRINCIPAL RECEIPT	XXX	1,265,000	1,265,000	1,271,958	1,270,614	.0	(5,614)	.0	(5,614)	.0	1,265,000	.0	.0	.0	10,449	.04/15/2032
03835J-BA-0	APRES STATIC 2019-1R LTD 144A	C.	.10/15/2021	PRINCIPAL RECEIPT	XXX	731,112	731,112	731,112	731,112	.0	.0	.0	.0	.0	731,112	.0	.0	.0	5,804	.10/16/2028
04964K-AL-5	ATRIUM IX LLC 2013-9R 144A	C.	.02/28/2021	PRINCIPAL RECEIPT	XXX	922,000	922,000	923,383	922,401	.0	(401)	.0	(401)	.0	922,000	.0	.0	.0	3,150	.05/28/2030
05683E-AJ-1	BAIN CAPITAL CREDIT CLO 144A	C.	.07/19/2021	PRINCIPAL RECEIPT	XXX	250,000	250,000	250,313	251,629	.0	(1,629)	.0	(1,629)	.0	250,000	.0	.0	.0	9,518	.07/29/2031
07131X-AV-6	BATTALION CLO VII LTD 2014-7RR 144	C.	.10/29/2021	VARIOUS	XXX	456,168	456,168	452,291	452,981	.0	3,187	.0	3,187	.0	456,168	.0	.0	.0	4,116	.07/17/2028
07131X-AX-2	BATTALION CLO VII LTD 2014-7RR 144	C.	.10/17/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	498,500	498,313	.0	1,687	.0	1,687	.0	500,000	.0	.0	.0	10,224	.07/17/2028
07132J-AN-4	BATTALION CLO X LTD / BATTAL I SR S	C.	.03/05/2021	Principal Receipt	XXX	1,500,000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	.0	1,500,000	.0	.0	.0	11,338	

ANNUAL STATEMENT FOR THE YEAR 2021 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
13876L-AA-5...	CANYON CLO LTD 2020-1 144A	C.	03/24/2021	VARIOUS	XXX	495,067	493,327	488,394	489,736	.0	246	.0	246	.0	489,982	.0	5,084	5,084	4,701	07/17/2028
14317X-AE-6...	CARLYLE US CLO 2020-1 LTD 144A	C.	07/20/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	26,397	07/21/2031
12482X-AA-7...	CBAM 2019-11 LTD 144A	C.	11/19/2021	Principal Receipt	XXX	250,000	250,000	244,975	245,209	.0	780	.0	780	.0	245,989	.0	4,011	4,011	4,242	10/20/2032
12650Y-AC-8...	CIFC FUNDING 2017-11 LTD 2017-2A A	C.	06/10/2021	Principal Receipt	XXX	4,000,000	4,000,000	4,005,000	4,003,919	.0	(211)	.0	(211)	.0	4,003,708	.0	(3,708)	(3,708)	37,641	04/20/2030
12565D-AA-1...	CLNC 2019-FL1 144A	C.	12/19/2021	PRINCIPAL RECEIPT	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	08/17/2035
175011-84-0...	COUNTRY GARDEN HLD 5.125% GTD SNR	C.	11/05/2021	VARIOUS	XXX	1,548,390	1,500,000	1,506,308	1,505,131	.0	(546)	.0	(546)	.0	1,504,585	.0	43,804	43,804	52,428	01/17/2025
26246B-AJ-3...	DRYDEN 85 CLO 2020-85 144A	C.	10/15/2021	PRINCIPAL RECEIPT	XXX	275,000	275,000	275,000	275,000	.0	(140)	.0	(140)	.0	275,000	.0	.0	.0	10,932	10/15/2032
28623D-AA-7...	ELEVATION CLO 2015-4R 144A	C.	03/01/2021	VARIOUS	XXX	262,115	262,115	262,115	262,115	.0	.0	.0	.0	.0	262,115	.0	.0	.0	911	04/19/2027
29001L-AC-5...	ELMWOOD CLO 2019 144A	C.	04/20/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	502,225	501,696	.0	(1,696)	.0	(1,696)	.0	500,000	.0	.0	.0	5,867	04/20/2031
38136F-BC-6...	GOLDENTREE LN MGMT US CL 144A	C.	04/20/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	13,477	04/20/2029
38136F-BA-0...	GOLDENTREE LN MGMT US CL 17-1R 144	C.	04/20/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	9,722	04/20/2029
38138D-AC-0...	GOLDENTREE LOAN MGT US 2019-5 144A	C.	10/21/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,005,200	1,003,402	.0	(3,402)	.0	(3,402)	.0	1,000,000	.0	.0	.0	15,118	10/20/2032
36255C-AA-7...	GPMT LTD 2018-FL1 144A	C.	08/31/2021	VARIOUS	XXX	131,409	131,409	131,121	129,863	.0	1,545	.0	1,545	.0	131,409	.0	.0	.0	551	11/15/2035
36259B-AA-5...	GPMT LTD 2019-FL2 144A	C.	12/15/2021	PRINCIPAL RECEIPT	XXX	535,221	535,221	535,221	535,221	.0	.0	.0	.0	.0	535,221	.0	.0	.0	5,504	02/21/2036
36264B-AA-8...	GPMT LTD 2021-FL3 144A	C.	12/16/2021	PRINCIPAL RECEIPT	XXX	320,696	320,696	320,696	320,696	.0	.0	.0	.0	.0	320,696	.0	.0	.0	1,540	07/16/2035
46651N-AA-2...	JOL AIR LTD 2019-1 144A	C.	12/15/2021	PRINCIPAL RECEIPT	XXX	49,383	49,383	49,383	49,446	.0	(63)	.0	(63)	.0	49,383	.0	.0	.0	1,074	04/15/2044
50188W-AE-8...	LCM XX LP 20A AR FLOATING 144A	C.	10/22/2021	PRINCIPAL RECEIPT	XXX	2,200,052	2,200,052	2,196,738	2,196,884	.0	3,168	.0	3,168	.0	2,200,052	.0	.0	.0	15,659	10/20/2027
203326-28-5...	LONGFOR GROUP HLDG 3.95% SNR 16/09	C.	11/08/2021	GOLDMAN SAACHS & CO	XXX	932,960	952,000	986,748	984,184	.0	(2,740)	.0	(2,740)	.0	981,444	.0	(48,484)	(48,484)	43,245	09/16/2029
55820T-AA-6...	MADISON PARK FDG XXIII 2017-23 144	C.	06/15/2021	VARIOUS	XXX	4,000,000	4,000,000	4,010,000	4,004,501	.0	(216)	.0	(216)	.0	4,004,285	.0	(4,285)	(4,285)	36,386	07/29/2030
55818H-BG-2...	MADISON PARK FUNDING X LTD 2012-10	C.	01/22/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	5,552	01/20/2029
55282L-AA-4...	MF1 2019-FL2 LTD 144A	C.	09/26/2021	PRINCIPAL RECEIPT	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	10,862	11/27/2034
55282X-AA-8...	MF1 LTD 2021-FL5 144A	C.	12/16/2021	PRINCIPAL RECEIPT	XXX	89,927	89,927	89,927	89,927	.0	.0	.0	.0	.0	89,927	.0	.0	.0	678	03/17/2031
62405C-AN-4...	MOUNTAIN HAWK CLO III 144A	C.	04/30/2021	VARIOUS	XXX	556,726	556,726	556,426	555,049	.0	1,677	.0	1,677	.0	556,726	.0	.0	.0	2,576	04/18/2025
65504L-AG-2...	NOBLE HOLD INT LTD	C.	02/08/2021	RECEIVED IN EXCHANGE	XXX	5,250	350,000	1,750	1,750	.0	.0	.0	.0	.0	1,750	.0	3,500	3,500	.0	03/01/2041
67092R-AE-8...	OCF CLO 2016-12R 144A	C.	10/18/2021	PRINCIPAL RECEIPT	XXX	134,044	134,044	134,044	134,044	.0	.0	.0	.0	.0	134,044	.0	.0	.0	1,001	10/18/2028
670881-AG-6...	OCF CLO LTD 2020-19 144A	C.	09/01/2021	Principal Receipt	XXX	500,000	500,000	490,000	490,965	.0	1,170	.0	1,170	.0	492,134	.0	7,866	7,866	28,279	07/21/2031
67590E-AO-7...	OCTAGON INV PRTNRS XV 2017-15R 144	C.	07/28/2021	VARIOUS	XXX	1,500,000	1,500,000	1,501,875	1,498,999	.0	188	.0	188	.0	1,499,187	.0	813	813	16,660	07/19/2030
67109W-AJ-7...	OZLM XII LTD 2015-12R	C.	11/01/2021	VARIOUS	XXX	990,831	990,831	990,831	990,831	.0	.0	.0	.0	.0	990,831	.0	.0	.0	7,343	04/30/2027
67110A-AO-6...	OZLM XIII LTD 2015-13R 144A	C.	11/01/2021	VARIOUS	XXX	1,393,412	1,393,412	1,393,412	1,393,412	.0	.0	.0	.0	.0	1,393,412	.0	.0	.0	12,536	07/30/2027
69689A-AY-6...	PALMER SQUARE CLO 2015-1RR 144A	C.	01/12/2021	Principal Receipt	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	3,626	05/21/2029
69689A-BA-7...	PALMER SQUARE CLO 2015-1RR 144A	C.	06/17/2021	Principal Receipt	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	38,240	05/21/2029
69701K-AE-2...	PALMER SQUARE LN FDG LT 144A	C.	07/20/2021	PRINCIPAL RECEIPT	XXX	400,000	400,000	398,000	398,290	.0	1,710	.0	1,710	.0	400,000	.0	.0	.0	10,648	07/20/2028
69689H-AA-3...	PALMER SQUARE LN FNDG 2019-4 144A	C.	10/24/2021	PRINCIPAL RECEIPT	XXX	489,108	489,108	489,108	489,108	.0	.0	.0	.0	.0	489,108	.0	.0	.0	3,354	10/25/2027
69290L-AA-5...	PPF 2021-7 LTD 144A	C.	12/16/2021	PRINCIPAL RECEIPT	XXX	95	95	95	95	.0	.0	.0	.0	.0	95	.0	.0	.0	.0	04/16/2038
69346T-AA-2...	PPF LTD 2019-5 CLO 144A	C.	12/16/2021	PRINCIPAL RECEIPT	XXX	564,676	564,676	564,676	564,676	.0	.0	.0	.0	.0	564,676	.0	.0	.0	2,970	04/16/2036
69346W-AA-5...	PPF LTD 2019-6 144A	C.	12/16/2021	PRINCIPAL RECEIPT	XXX	1,170,103	1,170,103	1,170,103	1,170,103	.0	.0	.0	.0	.0	1,170,103	.0	.0	.0	6,558	04/16/2037
81180W-AT-8...	SEAGATE HDD CAYMAN	C.	12/27/2021	VARIOUS	XXX	22,287	21,000	20,790	20,873	.0	37	.0	37	.0	20,910	.0	1,376	1,376	1,358	03/01/2029
82253B-AE-4...	SHELF DRILLING HLDGS LTD 144A	C.	03/04/2021	VARIOUS	XXX	123,840	172,000	67,940	70,611	.0	2,062	.0	2,062	.0	72,673	.0	51,167	51,167	8,002	02/15/2025
175917-90-5...	SHIMAO PROPERTY HOLDINGS LTD CALLA	C.	11/03/2021	VARIOUS	XXX	975,875	1,000,000	1,022,000	1,018,681	.0	(2,984)	.0	(2,984)	.0	1,015,698	.0	(39,822)	(39,822)	38,067	01/30/2025
830867-AA-5...	SKYWILES IP LTD & DELTA AIR 144A	C.	05/03/2021	(NWS)	XXX	108,323	101,000	101,000	101,000	.0	.0	.0	.0	.0	101,000	.0	7,323	7,323	2,803	10/20/2025
830867-AB-3...	SKYWILES IP LTD & DELTA AIR 144A	C.	05/03/2021	VARIOUS	XXX	92,095	84,000	84,000	84,000	.0	.0	.0	.0	.0	84,000	.0	8,095	8,095	2,461	10/20/2028
83609R-AJ-0...	SOUND POINT CLO 2017-15R 144A	C.	04/23/2021	PRINCIPAL RECEIPT	XXX	800,000	800,000	789,600	790,031	.0	9,969	.0	9,969	.0	800,000	.0	.0	.0	5,514	01/23/2029
85816B-DC-1...	STEELE CREEK CLO LTD 144A	C.	11/22/2021	VARIOUS	XXX	216,490	216,490	216,490	216,490	.0	.0	.0	.0	.0	216,490	.0	.0	.0	1,587	05/21/2029
87244A-BL-3...	TDL CHT WD RIVER CLO 2012-1R2 144A	C.	01/15/2021	PRINCIPAL RECEIPT	XXX	82,360	82,360	82,360	82,360	.0	.0	.0	.0	.0	82,360	.0	.0	.0	235	01/15/2026
87248W-AC-2...	TICP CLO VIII LTD 2017-8 144A	C.	11/15/2021	Principal Receipt	XXX	250,000	250,000	246,125	246,841	.0	590	.0	590	.0	247,431	.0	2,569	2,569	4,988	10/21/2030
893830-BL-2...	TRANSOCEAN INC 144A	C.	06/25/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	311,125	375,000	105,000	107,879	.0	6,271	.0	6,271	.0	114,150	.0	196,975	196,975	27,328	02/01/2027
89385A-AA-3...	TRANSOCEAN SENTRY LTD 144A	C.	04/23/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	140,276	147,942	99,121	100,911	.0	9,571	.0	9,571	.0	110,482	.0	29,794	29,794	3,572	05/15/2023
89531F-AE-7...	TRESTLES CLO 2017-1 144A	C.	03/26/2021	BOND CALLED	XXX	500,000	500,000	498,250	498,177	.0	125	.0	125	.0	498,302	.0	1,698	1,698	4,368	07/25/2029
92330K-BJ-5...	VENTURE CLO LTD 2016-24RR 144A	C.	10/20/2021	PRINCIPAL RECEIPT	XXX	70,176	70,176	70,176	70,176											

ANNUAL STATEMENT FOR THE YEAR 2021 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 F o r e i g n	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	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	
45846A-AA-8...	INTERCHILE S A 144A	.09/27/2021	VARIOUS	XXX	564,764	528,000	528,000	528,000	.0	.0	.0	.0	.0	528,000	.0	.0	36,764	36,764	2,190	06/30/2056
51817T-AB-8...	LATAM AIRLINES GROUP SA	.03/01/2021	VARIOUS	XXX	688,653	688,653	571,582	579,467	.0	5,121	.0	5,121	.0	584,588	.0	104,065	104,065	8,677	11/15/2027	
279158-AC-3...	ECOPETROL S A	.07/14/2021	VARIOUS	XXX	920,168	850,000	919,513	879,660	.0	(5,582)	.0	(5,582)	.0	874,078	.0	46,090	46,090	41,337	09/18/2023	
279158-AN-9...	ECOPETROL S A	.01/27/2021	VARIOUS	XXX	1,424,218	1,142,000	1,154,704	1,154,076	.0	(83)	.0	(83)	.0	1,153,993	.0	270,225	270,225	19,628	04/29/2030	
29246B-AF-5...	EMPRESAS PUBLICAS DE MEDELLIN 144A	.05/06/2021	CHARITABLE DONATION BARCLAYS BANK PLC LONDON	XXX	379,080	390,000	385,913	386,059	.0	108	.0	108	.0	386,166	.0	(7,086)	(7,086)	13,982	02/15/2031	
680617-AC-1...	OLEODUCTO CENT S A 144A	.05/10/2021	BRANC	XXX	1,246,020	1,197,000	1,201,911	1,201,613	.0	(242)	.0	(242)	.0	1,201,371	.0	44,649	44,649	39,462	07/14/2027	
654902-AD-7...	NOKIA CORP	.12/16/2021	CALLED @ 101.4650000	XXX	411,948	406,000	395,621	401,967	.0	2,644	.0	2,644	.0	404,611	.0	1,389	1,389	19,803	06/12/2022	
67054K-AA-7...	NUMERICABLE GROUP SA 144A	.10/07/2021	CALLED @ 103.6880000	XXX	907,270	875,000	895,440	890,123	.0	(5,765)	.0	(5,765)	.0	884,358	.0	(9,358)	(9,358)	90,663	05/01/2026	
83368J-KG-4...	SOCIETE GENERALE NY 144A	.09/13/2021	CALLED @ 100.0000000	XXX	400,000	400,000	426,440	409,612	6,166	(15,778)	.0	(9,612)	.0	400,000	.0	.0	.0	29,500	06/01/2024	
251526-BX-6...	DEUTSCHE BK AG N Y BRH	.10/14/2021	MATURITY	XXX	2,000,000	2,000,000	1,989,903	1,997,672	.0	2,328	.0	2,328	.0	2,000,000	.0	.0	.0	85,000	10/14/2021	
D2736F-AM-1...	FRITZ DRAXLMAYER GMBH & CO. KG	.04/06/2021	VARIOUS	XXX	500,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	11,347	04/06/2021	
256258-AA-0...	DORIC NIMROD AIR FIN ALPH LTD 144A	.12/07/2021	VARIOUS	XXX	136,882	136,882	143,173	129,478	10,681	(3,271)	.0	7,410	.0	136,888	.0	(5)	(5)	5,283	11/30/2024	
Y93541-AE-3...	VANKE PROPERTY HK 5.35% GTD SNR 11	.11/05/2021	MKTS/SALOMON, NE	XXX	1,318,907	1,254,000	1,288,822	1,276,668	.0	(5,665)	.0	(5,665)	.0	1,271,003	.0	47,904	47,904	77,898	03/11/2024	
98422H-AA-3...	XIAOMI BEST TIME INTERNATIONAL 144A	.04/09/2021	VARIOUS	XXX	1,251,898	1,250,000	1,230,110	1,231,235	.0	282	.0	282	.0	1,231,517	.0	20,381	20,381	13,383	04/29/2030	
361640-6M-5...	GE CAPITAL INTERNATIONAL FDG	.02/05/2021	GOLDMAN SACHS & CO.	XXX	552,875	500,000	436,455	453,267	.0	788	.0	788	.0	454,055	.0	98,820	98,820	3,935	11/15/2025	
50201D-AA-1...	LCPR SR SECD FING DESIGNATED 144A	.12/10/2021	CALLED @ 103.0000000	XXX	41,200	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	3,987	10/15/2027	
55818P-AL-4...	MADISON PARK FUNDING XII CLO 144A	.01/29/2021	VARIOUS	XXX	83,886	83,886	83,960	84,269	.0	(383)	.0	(383)	.0	83,886	.0	.0	.0	317	07/20/2026	
55818P-AS-9...	MADISON PARK FUNDING XII CLO 144A	.10/20/2021	PRINCIPAL RECEIPT	XXX	1,250,000	1,250,000	1,250,000	1,250,000	.0	.0	.0	.0	.0	1,250,000	.0	.0	.0	30,807	07/20/2026	
654744-AA-9...	NISSAN MOTOR CO LTD 144A	.02/17/2021	BANK OF NY/MIZUHO SECS USA TRE	XXX	1,688,448	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	.0	1,600,000	.0	88,448	88,448	20,557	09/15/2023	
69832A-AA-4...	PANASONIC CORP 144A	.12/09/2021	JPMORGAN SECURITIES INC. NEW Y	XXX	1,312,571	1,300,000	1,300,000	1,300,000	.0	.0	.0	.0	.0	1,300,000	.0	12,571	12,571	47,455	07/19/2022	
86562M-AQ-3...	SUMITOMO MITSUI FINL GROUP INC	.06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	2,327,899	2,265,000	2,238,170	2,253,922	.0	3,013	.0	3,013	.0	2,256,935	.0	70,964	70,964	57,102	07/12/2022	
86562M-BM-1...	SUMITOMO MITSUI FINL GROUP INC	.02/24/2021	MORGAN STANLEY & CO INC CITIGROUP GBL	XXX	1,066,590	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	66,590	66,590	16,476	07/16/2024	
86562M-BV-1...	SUMITOMO MITSUI FINL GROUP INC	.12/14/2021	MKTS/SALOMON, NE MORGAN STANLEY & CO INC	XXX	921,960	900,000	900,000	900,000	.0	.0	.0	.0	.0	900,000	.0	21,960	21,960	29,996	01/15/2025	
874060-AY-2...	TAKEDA PHARMACEUTICAL CO LTD	.04/07/2021	NY	XXX	498,693	510,000	510,000	510,000	.0	.0	.0	.0	.0	510,000	.0	(11,307)	(11,307)	11,571	07/09/2040	
03835V-AD-8...	APTIV PLC	.11/24/2021	CALLED @ 111.3270000	XXX	445,308	400,000	395,424	396,681	.0	538	.0	538	.0	397,219	.0	2,781	2,781	68,400	01/15/2026	
02154C-AE-3...	ALTICE FINANCING S.A. 144A	.08/13/2021	VARIOUS	XXX	337,188	325,000	311,740	314,991	.0	940	.0	940	.0	315,931	.0	9,069	9,069	38,458	05/15/2026	
65410C-AA-8...	NIELSEN COMPANY 144A	.03/21/2021	CALLED @ 100.0000000	XXX	45,000	45,000	44,775	44,889	.0	32	.0	32	.0	44,922	.0	78	78	1,169	10/01/2021	
05969B-AD-5...	BANCO SANTANDER MEXICO SA 144A	.04/29/2021	NY NATIONAL FINL SVCS CORP	XXX	943,718	837,000	887,220	881,740	.0	(3,151)	.0	(3,151)	.0	878,589	.0	65,128	65,128	24,360	04/17/2025	
456472-AC-3...	INDUSTRIAS PENOLES S A DE C V 144A	.04/27/2021	(NRS) BARCLAYS BANK PLC LONDON	XXX	233,000	200,000	206,740	206,622	.0	(33)	.0	(33)	.0	206,589	.0	26,411	26,411	7,125	09/12/2049	
456472-AD-1...	INDUSTRIAS PENOLES S.A.B. 144A	.04/27/2021	BRANC	XXX	317,200	305,000	305,000	305,000	.0	.0	.0	.0	.0	305,000	.0	12,200	12,200	10,584	08/06/2050	
456829-AC-4...	INFRAESTRUCTURA ENERGETICA 144A	.01/13/2021	VARIOUS	XXX	1,082,428	991,000	920,070	920,326	.0	22	.0	22	.0	920,349	.0	162,079	162,079	15,216	01/15/2051	
P57908-AH-1...	MEXICHEM SAB DE CV MEXICHEM	.01/21/2021	VARIOUS	XXX	917,813	772,000	828,356	827,430	.0	(56)	.0	(56)	.0	827,375	.0	90,438	90,438	22,314	01/15/2048	
013822-AB-7...	ALCOA NEDERLAND HLDG B V 144A	.09/30/2021	CALLED @ 103.5000000	XXX	207,000	200,000	214,500	209,640	.0	(2,640)	.0	(2,640)	.0	207,000	.0	(7,000)	(7,000)	21,000	09/30/2026	
105541-AE-5...	BRASKEM NETH FIN B V 144A	.06/28/2021	PLC	XXX	220,000	200,000	197,706	197,693	.0	15	.0	15	.0	197,708	.0	22,292	22,292	10,771	01/31/2050	
210383-AA-3...	CONSTELLUM NV 144A	.06/16/2021	CALLED @ 100.9580000	XXX	757,185	750,000	768,750	765,287	604	(8,706)	.0	(8,102)	.0	757,185	.0	(7,185)	(7,185)	32,461	05/15/2024	
210383-AF-2...	CONSTELLUM NV 144A	.02/26/2021	GOLDMAN SACHS & CO.	XXX	460,000	452,000	457,215	454,327	.0	(569)	.0	(569)	.0	453,758	.0	6,242	6,242	14,973	03/01/2025	
210383-AG-0...	CONSTELLUM NV 144A	.11/24/2021	VARIOUS	XXX	524,595	517,000	507,304	507,281	.0	(1,022)	.0	(1,022)	.0	506,259	.0	10,741	10,741	44,634	02/15/2026	
67777L-AC-7...	O1 EUROPEAN GROUP BV 144A	.11/18/2021	CALLED @ 103.5427400	XXX	168,775	163,000	156,120	159,505	.0	1,349	.0	1,349	.0	160,854	.0	2,146	2,146	13,436	03/15/2023	
85529V-AA-2...	STARFRUIT FINCO B V / STARFRU 144A	.07/02/2021	CALLED @ 105.8316600	XXX	571,491	540,000	574,425	568,899	.0	(5,009)	.0	(5,009)	.0	563,890	.0	(23,890)	(23,890)	64,011	10/01/2026	
780153-AZ-5...	ROYAL CARIBBEAN CRUISES LTD 144A	.08/23/2021	CALLED @ 111.5000000	XXX	42,379	38,000	36,980	37,077	.0	106	.0	106	.0	37,183	.0	817	817	8,983	06/01/2025	
143658-BC-5...	CARNIVAL CORP 144A	.10/18/2021	VARIOUS	XXX	141,261	125,000	124,220	124,374	.0	183	.0	183	.0	124,557	.0	443	443	31,315	04/01/2023	
21987D-AE-4...	CORP FINAN DE DESARROLLO 144A	.04/28/2021	FENNER, C.	XXX	875,095	922,000	924,897	924,788	.0	(126)	.0	(126)	.0	924,662	.0	(49,567)	(49,567)	12,951	09/28/2027	
P3894G-AK-5...	CORP FINAN DE DESARROLLO S.A.	.07/07/2021	CHARITABLE DONATION	XXX	705,984	640,000	658,490	652,089	.0	(1,262)	.0	(1,262)	.0	650,827	.0	55,157	55,157	29,893	07/15/2025	
M1838H-AA-2...	BURGAN SENIOR SPC LTD MEDIUM TERM	.09/14/2021	MATURITY	XXX	951,000	951,000	925,694	944,973	.0	6,027	.0	6,027	.0	951,000	.0	.0	.0	29,719	09/14/2021	
03718M-AA-4...	ANTOFAGASTA PLC 144A	.06/18/2021	VARIOUS	XXX	850,870	887,000	892,535	892,419	.0	(237)	.0	(237)	.0	892,182	.0	(41,312)	(41,312)	14,405	10/14/2030	
06740L-8C-2...	BARCLAYS BK PLC	.07/14/2021	SG AMERICAS SECURITIES LLC	XXX	226,938	208,000	237,120	219,419	.0	(3,028)	.0	(3,028)	.0	215,991	.0	10,947	10,947	10,353	11/21/2022	
06738E-AS-4...	BARCLAYS PLC	.08/12/2021	BAIRD, ROBERT W & CO INC, MILW.	XXX	455,877	450,000	436,563	443,223	.0	1,989	.0	1,989	.0	445,212	.0	10,665	10,665	18,236	01/10/2023	
05541V-AE-6...	BG ENERGY CAPITAL PLC	.10/15/2021	MATURITY	XXX	4,000,000	4,000,000	4,003,691	4,000,332	.0	(332)	.0	(332)	.0	4,000,000	.0	.0	.0	160,000	10/15/2021	

E14

ANNUAL STATEMENT FOR THE YEAR 2021 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	
404280-BA-6	HSBC HLDGS PLC	C..12/09/2021..	MARKETAXESS CORPORATION, NEW Y..	XXX	1,557,900	1,500,000	1,555,326	1,523,604	0	(9,040)	0	(9,040)	0	1,514,564	0	43,336	43,336	56,700	05/25/2023	
404280-BM-0	HSBC HLDGS PLC	C..12/09/2021..	BANK OF NYC/NSIMBS, MIZUHO SECURITIES	XXX	1,528,530	1,500,000	1,450,125	1,469,207	0	9,635	0	9,635	0	1,478,843	0	49,687	49,687	48,149	11/22/2023	
404280-BR-9	HSBC HLDGS PLC	C..06/04/2021..	USA/FIXED N	XXX	1,438,430	1,420,000	1,420,000	1,420,000	0	0	0	0	0	1,420,000	0	18,430	18,430	9,558	05/18/2024	
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY 144A	C..03/26/2021..	VARIOUS	XXX	835,613	817,000	852,046	824,447	0	(1,757)	0	(1,757)	0	822,690	0	4,143	4,143	35,959	02/15/2022	
53944Y-AF-0	LLOYDS BKG GROUP PLC	C..12/14/2021..	JP MORGAN SECS INC-FI	XXX	1,416,714	1,300,000	1,417,325	1,393,866	0	(19,626)	0	(19,626)	0	1,374,240	0	42,474	42,474	63,956	05/08/2025	
80281L-AJ-4	SANTANDER UK PLC	C..02/17/2021..	MORGAN STANLEY & CO INC	XXX	1,442,571	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	142,571	142,571	16,280	11/15/2024	
81727T-AA-6	SENSATA TECHNOLOGIES UK FING 144A	C..03/05/2021..	VARIOUS	XXX	747,656	725,000	765,963	751,579	0	(4,007)	0	(4,007)	0	747,571	0	(22,571)	(22,571)	47,830	02/15/2026	
853254-BW-9	STANDARD CHARTERED PLC 144A	C..12/14/2021..	JP MORGAN SECS INC-FI, BAIRD (ROBERT W.) & CO, INCORP	XXX	2,012,542	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	12,542	12,542	30,847	10/14/2023	
89705P-AA-3	TRONOX FINANCE LLC 144A	C..03/04/2021..	MERRILL LYNCH PIERCE FENNER, C	XXX	383,588	367,000	362,805	364,024	0	55	0	55	0	364,078	0	19,510	19,510	9,027	10/01/2025	
92769V-AJ-8	VIRGIN MEDIA FIN PLC 144A	C..05/07/2021..	FENNER, C	XXX	326,219	325,000	315,250	315,639	0	265	0	265	0	315,904	0	10,314	10,314	14,896	07/15/2030	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)					438,102,340	423,716,129	418,130,898	404,772,346	303,784	674,911	0	978,695	0	418,881,327	0	17,004,614	17,004,614	13,207,997	XXX	
Bonds - Hybrid Securities																				
53418T-AS-8	LINCOLN NATL CORP IND CAP SECS 7% <u>6</u>	C..08/02/2021..	VARIOUS	XXX	559,028	630,000	599,068	599,169	0	184	0	184	0	599,352	0	(40,324)	(40,324)	8,371	05/17/2066	
4899999 - Bonds - Hybrid Securities					559,028	630,000	599,068	599,169	0	184	0	184	0	599,352	0	(40,324)	(40,324)	8,371	XXX	05/17/2066
Bonds - SV0 Identified Funds																				
46428T-22-6	ISHARES TR	C..06/08/2021..	J.P. MORGAN SECURITIES LLC, NE	9,275,000	1,064,857	0	1,095,720	1,096,212	(492)	0	0	(492)	0	1,095,720	0	(30,863)	(30,863)	8,286	XXX	
8099999 - Bonds - SV0 Identified Funds					1,064,857	0	1,095,720	1,096,212	(492)	0	0	(492)	0	1,095,720	0	(30,863)	(30,863)	8,286	XXX	05/17/2066
Bonds - Subtotals - Unaffiliated Bank Loans																				
LX1904-22-1	ADEVINTA BANK LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	250	250	244	0	0	0	0	0	0	244	0	6	6	3	10/22/2027	
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LI	C..12/15/2021..	PER CLIENTS REQUEST	XXX	93,160	106,884	58,965	58,965	0	0	0	0	0	58,965	0	34,195	34,195	3,527	12/07/2023	
LX1741-66-4	AVAYA INC. TL-B	C..02/24/2021..	PER CLIENTS REQUEST	XXX	9,909	9,909	9,772	9,772	0	0	0	0	0	9,772	0	137	137	38	12/15/2024	
LX2006-47-1	BASS PRO (GREAT OUTDOORS) TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	2,057	2,057	2,034	0	0	0	0	0	0	2,034	0	23	23	62	03/06/2028	
LX1596-95-1	CHANGE HEALTHCARE (EMDEON) TERMLOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	18,550	18,550	18,547	0	0	0	0	0	0	18,547	0	4	4	241	03/01/2024	
LX1821-54-0	CLEAR CHANNEL OUTDOOR TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	1,570	1,570	1,562	1,508	54	0	0	54	0	1,562	0	8	8	37	08/09/2026	
LX1921-81-1	CONNECT FINCO TERM LOAN	C..12/17/2021..	PER CLIENTS REQUEST	XXX	3,810	3,810	3,810	3,810	0	0	0	0	0	3,810	0	0	0	18	12/12/2026	
LX1941-07-4	CROWN SUBSEA COMMS HLDG INC TL	C..11/30/2021..	PER CLIENTS REQUEST	XXX	59,390	59,390	58,797	0	0	0	0	0	0	58,797	0	594	594	814	04/27/2027	
LX1784-32-6	DUN & BRADSTREET CORP TERM LOAN	C..12/29/2021..	PER CLIENTS REQUEST	XXX	4,963	4,963	4,686	4,686	0	0	0	0	0	4,686	0	276	276	104	02/06/2026	
LX1931-48-9	EG AMER LLC TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	730	730	604	0	0	0	0	0	0	604	0	125	125	144	03/31/2026	
LX1942-13-0	FRONTIER COMM TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	2,205	2,205	2,172	2,172	0	0	0	0	0	2,172	0	33	33	69	10/01/2027	
LX1901-70-6	GREENEDEN US HLDGSII LLC (Genesys)	C..11/30/2021..	PER CLIENTS REQUEST	XXX	1,500	1,500	1,485	1,485	0	0	0	0	0	1,485	0	15	15	49	12/01/2027	
LX1902-21-7	HARBOR FREIGHT TOOLS TERM LOAN	C..01/25/2021..	PER CLIENTS REQUEST	XXX	201,489	200,000	198,000	198,000	0	0	0	0	0	198,000	0	3,489	3,489	469	10/19/2027	
LX1890-57-8	IHEARTCOMMUNICATIONS INC TERM LOAN	C..07/16/2021..	PER CLIENTS REQUEST	XXX	273,625	273,625	261,312	261,312	0	0	0	0	0	261,312	0	12,313	12,313	7,101	05/01/2026	
LX1966-45-1	INTRAWEST RESORTS (ALTERRA) TL	C..12/31/2021..	PER CLIENTS REQUEST	XXX	2,197	2,197	2,202	2,164	39	0	0	39	0	2,202	0	40	40	10	07/31/2024	
LX1766-23-2	MCAFFEE LLC TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	169,078	169,078	164,588	164,588	0	0	0	0	0	164,588	0	4,490	4,490	3,994	09/30/2024	
LX1894-33-1	MILANO ACO CORP TERM LOAN	C..02/22/2021..	PER CLIENTS REQUEST	XXX	348,507	350,000	346,500	346,500	0	0	0	0	0	346,500	0	2,007	2,007	6,419	10/01/2027	
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN	C..07/06/2021..	PER CLIENTS REQUEST	XXX	704,039	704,039	702,018	701,565	453	0	0	453	0	702,018	0	2,021	2,021	13,562	11/06/2024	
LX1924-68-2	PERATON CORP TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	6,539	6,539	6,507	0	0	0	0	0	0	6,507	0	33	33	100	02/01/2028	
LX1841-12-6	PLAYTIKA HOLDING TERM LOAN	C..03/11/2021..	PER CLIENTS REQUEST	XXX	205,093	205,093	199,804	199,804	0	0	0	0	0	199,804	0	5,289	5,289	2,792	12/10/2024	
LX1745-44-2	REFINITIV US HOLDINGS TERM LOAN	C..01/29/2021..	PER CLIENTS REQUEST	XXX	1,005,001	1,005,001	1,011,827	1,002,911	8,916	0	0	8,916	0	1,011,827	0	(6,826)	(6,826)	2,750	10/01/2045	
LX1767-02-4	REGIONALCARE TERM LOAN (LIFEPOINT)	C..06/09/2021..	PER CLIENTS REQUEST	XXX	1,234,252	1,241,373	1,208,277	1,205,381	2,896	0	0	2,896	0	1,208,277	0	25,975	25,975	21,110	11/16/2025	
LX1739-77-5	SOLENIS INTERNATIONAL TERM LOAN	C..11/09/2021..	PER CLIENTS REQUEST	XXX	581,192	581,192	570,124	570,124	0	0	0	0	0	570,124	0	11,068	11,068	23,066	12/18/2023	
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	8,841	8,841	8,893	8,868	25	0	0	25	0	8,893	0	(52)	(52)	71	06/27/2025	
LX1858-25-2	TIBCO SOFTWARE TERM LOAN	C..11/30/2021..	PER CLIENTS REQUEST	XXX	11,330	11,330	9,784	9,784	0	0	0	0	0	9,784	0	1,546	1,546	9	06/30/2026	
LX1887-96-2	TIGER MERGER SUB CO TERM LOAN	C..09/01/2021..	PER CLIENTS REQUEST	XXX	250,000	250,000	246,250	246,250	0	0	0	0	0	246,250	0	3,750	3,750	5,489	06/30/2025	
LX1942-89-0	UNITED AIRLINES INC TERM LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	5,588	5,588	5,560	0	0	0	0	0	0	5,560	0	28	28	194	04/21/2028	
LX1887-39-2	UNIVISION COMMUNICATIONS TL	C..07/16/2021..	PER CLIENTS REQUEST	XXX	243,470	243,470	222,333	222,333	0	0	0	0	0	222,333	0	21,137	21,137	5,110	02/01/2022	
LX1927-59-4	VERSCEND HOLDING TERM B LOAN	C..12/31/2021..	PER CLIENTS REQUEST	XXX	5,452	5,452	5,500	5,441	59	0	0	59	0	5,500	0	(48)	(48)	185	08/27/2025	
LX1727-02-8	WEST CORP 4.5 TERM LOAN	C..06/28/2021..	PER CLIENTS REQUEST	XXX	28,215	28,215	27,586	0	0	0	0	0	0	27,586	0	629	629	12	10/10/2024	
LX1687-59-4	WEST CORP TERM LOAN	C..06/28/2021..	PER CLIENTS REQUEST	XXX	224,444	224,444	198,633	198,633	0	0	0	0	0	198,633	0	25,811	25,811	7,964	10/10/2024	
LX1983-84-5	XPLORNET COMMS INC TERM LOAN	C..10/01/2021..	PER CLIENTS REQUEST	XXX	597,000	597,000	567,150	567,150	0	0	0	0	0	567,150	0	29,850	29,850	22,018	10/31/2028	
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans					6,303,448	6,324,296	6,125,525	5,993,206	12,442	0	0	12,442	0	6,125,525	0	177,923	177,923	127,559	XXX	
8399997 - Bonds - Subtotals - Bonds - Part 4					1,137,482,048	1,116,930,847	1,117,156,927	1,069,809,188	378,510	(1,730,788)	0	(1,352,277)	0	1,115,506,951	0	19,678,677	19,678,677	17,662,129	XXX	
8399998 - Bonds - Summary Item from Part 5 for Bonds					1,286,665,034	1,260,328,809	1,287,347,517	0	0	(40,807)	0	(40,807)	0	1,287,306,711	0	(870,702)	(870,702)	1,877,331	XXX	
8399999 - Bonds - Subtotals - Bonds					2,424,147,082	2,377,259,656	2,404,504,444	1,069,809,188	378,510	(1,771,594)	0	(1,393,084)	0	2,402,813,661	0	18,807,975	18,807,975	19,539,459	XXX	

ANNUAL STATEMENT FOR THE YEAR 2021 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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
63946C-AE-8..	NBCUNIVERSAL ENTERPRISE 5.25% 144A		03/26/2021	CALLED @ 1.0000000	900,000.000	900,000	1,000.00	904,500	918,000	(13,500)	0	0	(13,500)	0	904,500	0	(4,500)	(4,500)	11,813	XXX
D94523-10-3..	VOLKSWAGEN AG WOLFSBURG		11/10/2021	VARIOUS	3,956,000	994,890	25.00	679,027	737,768	(3,481)	0	0	(3,481)	(55,261)	679,027	29,325	286,538	315,863	0	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					1,894,890	XXX		1,583,527	1,655,768	(16,981)	0	0	(16,981)	(55,261)	1,583,527	29,325	282,038	311,363	11,813	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
361860-20-8..	GMAC CAP TR		10/15/2021	VARIOUS	55,312,000	1,385,972	25.00	1,386,994	1,385,335	0	48	0	48	0	1,385,383	0	589	589	48,118	XXX
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					1,385,972	XXX		1,386,994	1,385,335	0	48	0	48	0	1,385,383	0	589	589	48,118	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4					3,280,862	XXX		2,970,521	3,041,103	(16,981)	48	0	(16,933)	(55,261)	2,968,910	29,325	282,627	311,952	59,930	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks					3,280,862	XXX		2,970,521	3,041,103	(16,981)	48	0	(16,933)	(55,261)	2,968,910	29,325	282,627	311,952	59,930	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Y20246-10-7..	DBS GROUP HOLDINGS LTD		06/24/2021	VARIOUS	17,500,000	380,983	XXX	314,511	331,561	(4,030)	0	0	(4,030)	(13,020)	314,511	9,346	57,126	66,472	0	XXX
X67925-11-9..	EDP ENERGIAS DE PORTUGAL SA		04/06/2021	VARIOUS	192,759,000	1,113,436	XXX	776,307	1,216,044	(355,978)	0	0	(355,978)	(83,758)	776,307	52,531	284,597	337,128	0	XXX
X3078L-10-8..	GAIP ENERGIA SGPS SA		06/24/2021	CREDIT SUISSE	21,727,000	249,457	XXX	229,635	232,717	22,864	0	0	22,864	(25,945)	229,635	20,123	(301)	19,822	0	XXX
268785-20-1..	EP ENERGY CORP		08/23/2021	LLC, CH	1,925,000	174,213	XXX	38,281	67,375	(29,094)	0	0	(29,094)	0	38,281	0	135,931	135,931	0	XXX
G31989-10-9..	ESR CAYMAN LIMITED		06/24/2021	GOLDMAN SAACHS & CO	87,800,000	285,643	XXX	190,048	314,791	(122,641)	0	0	(122,641)	(2,103)	190,048	1,853	93,742	95,595	0	XXX
42830K-10-3..	HEXION HLDGS CORP		08/10/2021	GOLDMAN SACHS & CO, NY	12,747,000	266,890	XXX	55,666	159,338	(103,671)	0	0	(103,671)	0	55,666	0	211,224	211,224	0	XXX
464287-62-2..	ISHARES RUSSELL 1000 ETF		07/23/2021	VARIOUS	274,628,000	65,238,242	XXX	44,056,728	58,177,196	(14,120,468)	0	0	(14,120,468)	0	44,056,728	0	21,181,514	21,181,514	264,249	XXX
464287-63-0..	ISHARES TR		05/17/2021	VARIOUS	7,337,000	1,197,270	XXX	889,656	966,650	(76,994)	0	0	(76,994)	0	889,656	0	307,614	307,614	2,872	XXX
674215-20-7..	OASIS PETROLEUM INC		08/10/2021	VARIOUS	6,477,000	520,817	XXX	70,510	240,038	(69,527)	0	0	(69,527)	0	170,510	0	350,307	350,307	14,121	XXX
124765-10-8..	CAE INC COMMON STOCK CAD O		06/24/2021	MORGAN STANLEY & CO INC	146,468	146,468	XXX	129,794	0	0	0	0	0	129,794	2,235	14,438	16,673	0	XXX	
136375-10-2..	CANADIAN NATL RY CO		05/26/2021	VARIOUS	11,123,000	1,185,382	XXX	1,009,189	1,221,780	(192,239)	0	0	(192,239)	(20,352)	1,009,189	71,573	104,620	176,193	4,981	XXX
19239C-95-7..	COGECO COMMUNICATIONS INC		06/24/2021	MORGAN STANLEY & CO INC	105,000	9,747	XXX	8,973	0	0	0	0	0	8,973	382	393	775	0	XXX	
867224-10-7..	SUNCOR ENERGY INC NEW		06/24/2021	VARIOUS	19,775,000	460,708	XXX	249,834	331,393	(79,007)	0	0	(79,007)	(2,552)	249,834	9,944	200,930	210,874	8,538	XXX
87262K-10-5..	TMX GROUP LTD		06/24/2021	VARIOUS	3,489,000	375,917	XXX	253,847	348,187	(86,256)	0	0	(86,256)	(8,084)	253,847	15,681	106,389	122,070	0	XXX
F01764-10-3..	AIR LIQUIDE		06/24/2021	CREDIT SUISSE	3,436,000	600,076	XXX	413,346	564,403	(124,691)	0	0	(124,691)	(26,366)	413,346	16,357	170,373	186,730	0	XXX
F0259M-47-5..	ALSTOM SHS PROV REGRO		11/08/2021	VARIOUS	31,538,000	1,372,717	XXX	1,403,673	1,798,602	(299,444)	0	0	(299,444)	(95,485)	1,403,673	40,439	(71,394)	(30,955)	3,084	XXX
F10580-23-8..	BNP PARIBAS ORD		03/09/2021	VARIOUS	16,286,000	1,011,746	XXX	558,194	858,942	(241,711)	0	0	(241,711)	(59,037)	558,194	42,031	411,521	453,552	0	XXX
F49730-10-1..	CAPGEMINI SE		06/24/2021	CREDIT SUISSE	36,000	6,799	XXX	6,109	0	0	0	0	0	6,109	21	689	690	0	XXX	
F7629A-10-7..	ENGIE SA SHS		06/24/2021	CREDIT SUISSE	52,594,000	749,344	XXX	776,371	805,679	39,876	0	0	39,876	(69,185)	776,371	49,949	(76,976)	(27,027)	0	XXX
X558VL-10-5..	NORDEA BANK ABP		06/24/2021	CREDIT SUISSE	39,302,000	426,972	XXX	302,896	321,687	(124,691)	0	0	(124,691)	(31,186)	302,896	20,014	104,063	124,076	3,415	XXX
F72027-10-9..	PERNOD RICARD ACT		06/24/2021	CREDIT SUISSE	2,047,000	435,805	XXX	361,838	392,722	(19,855)	0	0	(19,855)	(11,029)	361,838	2,553	71,413	73,966	0	XXX
F4035A-55-7..	SAFRAN SA PARIS		05/26/2021	VARIOUS	13,636,000	1,958,938	XXX	1,890,582	1,934,548	96,096	0	0	96,096	(140,062)	1,890,582	108,603	(40,246)	68,357	0	XXX
X75653-10-9..	SAMPO INSURANCE COMPANY LTD		06/24/2021	VARIOUS	13,712,000	612,360	XXX	608,250	579,992	67,056	0	0	67,056	(38,798)	608,250	21,705	(17,596)	4,110	0	XXX
F5548N-10-1..	SANOFI SHS		06/24/2021	CREDIT SUISSE	7,726,000	796,147	XXX	678,713	743,963	(8,355)	0	0	(8,355)	(56,895)	678,713	40,188	77,246	117,434	0	XXX
F5879X-10-8..	VINCI SA ACT		02/02/2021	VARIOUS	10,117,000	952,638	XXX	980,227	1,007,127	46,366	0	0	46,366	(73,266)	980,227	58,675	(86,264)	(27,589)	1,732	XXX
F97982-10-6..	VIVENDI		09/24/2021	VARIOUS	61,197,000	1,946,357	XXX	1,593,742	1,975,271	(233,776)	0	0	(233,776)	(147,752)	1,593,742	93,525	259,090	352,615	34,191	XXX
D0066B-18-5..	ADIDAS AG		06/24/2021	CREDIT SUISSE	282,000	98,500	XXX	104,106	0	0	0	0	0	104,106	(2,495)	(3,111)	(5,606)	0	XXX	
D16212-14-0..	CONTINENTAL AG COMMON STOCK EUR		10/01/2021	VARIOUS	2,635,000	480,655	XXX	264,924	390,917	(107,638)	0	0	(107,638)	(18,355)	264,924	11,898	203,833	215,731	0	XXX
D2734Z-10-7..	FRESNIUS MEDIAL CARE AG ORD		02/10/2021	VARIOUS	12,521,000	859,039	XXX	921,749	1,044,829	(32,051)	0	0	(32,051)	(91,028)	921,749	74,917	(137,628)	(62,711)	0	XXX
D35415-10-4..	INFINEON TECHNOLOGIES AG		06/24/2021	VARIOUS	9,136,000	366,207	XXX	164,838	350,888	(171,980)	0	0	(171,980)	(10,070)	164,838	10,004	191,365	201,368	150	XXX
D5357M-10-3..	MERCK KGAA DARMSTADT		06/24/2021	CREDIT SUISSE	2,374,000	433,057	XXX	314,556	407,676	(52,726)	0	0	(52,726)	(40,393)	314,556	32,328	86,173	118,501	0	XXX
D5565H-10-4..	MTU AERO ENGINES AG		06/24/2021	CREDIT SUISSE	324,000	83,816	XXX	83,292	0	0	0	0	0	83,292	(1,442)	1,965	524	0	XXX	
D62165-14-3..	PROSIEBENSAT 1 MEDIA SE		11/02/2021	VARIOUS	24,143,000	466,779	XXX	302,849	406,325	(92,762)	0	0	(92,762)	(10,714)	302,849	1,286	162,645	163,931	0	XXX
D1764R-10-0..	VONOVIA SE		06/24/2021	CREDIT SUISSE	5,017,000	335,995	XXX	254,634	366,840	(93,400)	0	0	(93,400)	(18,806)	254,634	12,583	88,777	81,361	0	XXX
G0403H-10-8..	AON PLC		06/24/2021	VARIOUS	2,618,000	619,258	XXX	411,060	553,105	(142,045)	0	0	(142,045)	0	411,060	0	208,198	208,198	2,040	XXX
G5960L-10-3..	MEDTRONIC PLC		06/24/2021	VARIOUS	7,153,000	887,355	XXX	699,129	837,902	(138,774)	0	0	(138,774)	0	699,129	0	188,226	188,226	8,297	XXX
783513-20-3..	RYANAIR HLDGS PLC		06/24/2021	VARIOUS	3,302,000	360,448	XXX	240,257	363,154	(122,897)	0	0	(122,897)	0	240,257	0	120,190	120,190	(36)	XXX
M16043-10-7..	BANK LEUMI LE ISRAEL TEL AVIV		06/24/2021	CREDIT SUISSE	51,091,000	381,360	XXX	308,861	300,741	80,518	27,516	0	27,516	(44,882)	308,861	35,647	36,852	72,499	0	XXX
T3679P-11-5..	ENEL SPA COMMON STOCK EUR 1		06/24/2021	CREDIT SUISSE	70,174,000	689,100	XXX	598,365	710,589	(50,925)	0	0	(50,925)	(61,299)	598,365	46,292	44,443	90,735	0	XXX
J0323A-15-0..	ASTIS CORP		06/24/2021	MORGAN STANLEY & CO INC	1,200,000	27,848	XXX	28,861	0	0	0	0	0	28,861	(156)	(856)	(1,013)	0	XXX	
J10038-11-5..	DAIKIN INDUSTRIES LTD		09/17/2021	JP MORGAN	200,000	51,151	XXX	37,573	0	0	0	0	0	37,573	377	13,202	13,579	0	XXX	
J11508-12-4..	DAIWA HOUSE INDUSTRY CO LTD		06/24/2021	VARIOUS	15,900,000	474,468	XXX	470,310	471,864	47,442	0	0								

ANNUAL STATEMENT FOR THE YEAR 2021 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

E14.27

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date																			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.																									
J51699-10-6...	NINTENDO LTD ORD	B.	.06/15/2021	GOLDMAN SAACHS & CO	3,100,000	1,824,562	.XXX	1,231,834	1,976,590	(677,084)	0	0	(677,084)	(67,672)	1,231,834	(9,111)	601,838	592,728	0	.XXX																			
J6571N-10-5...	RYOHIN KEIKAKU CO LTD	B.	.12/28/2021	VARIOUS	43,348,000	728,341	.XXX	935,657	850,196	66,526	0	0	66,526	(15,477)	935,657	(66,169)	(141,146)	(207,315)	12,089	.XXX																			
J7771X-10-9...	SUMITOMO MITSUI FINL GRP INC	B.	.11/01/2021	VARIOUS	36,300,000	1,229,389	.XXX	1,205,797	1,120,872	178,257	0	0	178,257	(93,331)	1,205,797	(15,272)	38,863	23,591	20,866	.XXX																			
J78529-13-8...	SUZUKI MOTOR CORP	B.	.06/24/2021	VARIOUS	8,000,000	341,192	.XXX	188,786	370,536	(170,275)	0	0	(170,275)	(11,476)	188,786	(733)	153,140	152,406	0	.XXX																			
J95732-10-3...	YAMAHA CORP	B.	.06/24/2021	VARIOUS	4,700,000	265,232	.XXX	237,770	276,323	(13,783)	0	0	(13,783)	(24,771)	237,770	8,521	18,941	27,462	0	.XXX																			
J9984K-10-5...	Z HLDGS CORP	B.	.05/12/2021	VARIOUS	117,119,000	514,152	.XXX	587,021	708,306	(97,130)	0	0	(97,130)	(24,155)	587,021	(9,242)	(63,627)	(72,869)	0	.XXX																			
G3421J-10-6...	FERGUSON PLC	B.	.07/28/2021	VARIOUS	6,289,000	861,387	.XXX	486,306	763,735	(252,744)	0	0	(252,744)	(24,684)	486,306	32,247	342,834	375,080	27,408	.XXX																			
L0302D-21-0...	ARCELORMITTAL SHS	B.	.03/09/2021	VARIOUS	51,681,000	1,254,244	.XXX	647,741	1,193,863	(474,004)	0	0	(474,004)	(72,119)	647,741	50,814	555,689	606,504	0	.XXX																			
N01803-30-8...	AKZO NOBEL NV COMMON STOCK EUR 0.5	B.	.06/24/2021	CREDIT SUISSE	3,703,000	460,527	.XXX	401,261	398,077	7,321	0	0	7,321	(4,137)	401,261	(5,102)	64,367	59,266	0	.XXX																			
N44664-10-5...	JDE PEET'S BY COMMON STOCK EUR 0.01	B.	.06/24/2021	CREDIT SUISSE	4,893,000	183,199	.XXX	196,112	221,213	(5,054)	0	0	(5,054)	(20,048)	196,112	15,134	(28,048)	(12,913)	0	.XXX																			
N5017D-12-2...	KONINKLIJKE DSM NV	B.	.06/24/2021	VARIOUS	5,445,000	982,846	.XXX	497,811	938,042	(402,741)	0	0	(402,741)	(37,490)	497,811	28,347	456,687	485,035	0	.XXX																			
N9643A-19-7...	WOLTERS KLUMER N V	B.	.06/24/2021	CREDIT SUISSE	4,343,000	421,500	.XXX	366,153	366,976	(81,718)	0	0	(81,718)	(17,105)	268,153	10,614	142,733	153,347	0	.XXX																			
R29R9P-10-3...	EQUINOR ASA	B.	.10/07/2021	VARIOUS	32,844,000	770,343	.XXX	508,125	556,032	(32,031)	0	0	(32,031)	(15,877)	508,125	20,668	241,550	262,218	5,554	.XXX																			
R21882-10-6...	TELENOR ASA	B.	.06/24/2021	CREDIT SUISSE	23,837,000	416,148	.XXX	419,493	406,193	13,300	0	0	13,300	(7,676)	419,493	4,332	4,332	(3,345)	0	.XXX																			
E19790-10-9...	BANCO SANTANDER S A NEW	B.	.12/01/2021	VARIOUS	417,379,000	1,391,219	.XXX	881,796	1,296,116	(311,959)	0	0	(311,959)	(102,361)	881,796	42,675	466,748	509,423	25,670	.XXX																			
E6282J-12-5...	INDUSTRIA DE DISENO TEXTIL IND	B.	.06/24/2021	CREDIT SUISSE	2,739,000	100,096	.XXX	98,298	0	0	0	0	0	0	98,298	(662)	2,460	1,798	0	.XXX																			
W4R431-11-2...	HEXAGON AB COMMON STOCK SEK	B.	.06/17/2021	VARIOUS	59,875,000	963,977	.XXX	615,204	865,057	(202,945)	0	0	(202,945)	(46,908)	615,204	21,660	327,114	348,774	4,648	.XXX																			
W74857-16-5...	SANDVIK AB COMMON STOCK SEK	B.	.06/24/2021	CREDIT SUISSE	18,308,000	488,630	.XXX	353,551	448,750	(51,101)	0	0	(51,101)	(44,098)	353,551	30,925	104,154	135,079	0	.XXX																			
H0010V-10-1...	ABB LTD ZUERICH NAMEN AKT	B.	.06/24/2021	VARIOUS	37,928,000	1,273,138	.XXX	737,514	1,060,255	(239,273)	0	0	(239,273)	(83,468)	737,514	61,826	473,798	535,624	20,101	.XXX																			
H26552-13-5...	FLUGHAFEN ZUERICH AG	B.	.04/09/2021	VARIOUS	4,466,000	754,763	.XXX	627,668	788,678	(129,335)	0	0	(129,335)	(31,675)	627,668	(2,276)	129,371	127,096	0	.XXX																			
H58200-15-0...	NOVARTIS AG	B.	.06/24/2021	VARIOUS	14,664,000	1,309,777	.XXX	1,185,381	1,387,702	(62,175)	0	0	(62,175)	(140,147)	1,185,381	107,266	17,130	124,396	23,891	.XXX																			
G88473-14-8...	3I GROUP PLC	B.	.06/24/2021	CREDIT SUISSE	16,386,000	274,465	.XXX	214,459	259,379	(32,082)	0	0	(32,082)	(12,838)	214,459	15,978	44,028	60,006	0	.XXX																			
G03764-13-4...	ANGLO AMERICAN PLC GBP	B.	.06/25/2021	VARIOUS	3,299,000	164,655	.XXX	162,043	0	0	0	0	0	0	162,043	1,387	1,225	2,612	0	.XXX																			
G08036-12-4...	BARCLAYS PLC COMMON STOCK GBP 25	B.	.06/24/2021	CREDIT SUISSE	78,789,000	189,585	.XXX	189,368	0	0	0	0	0	0	189,368	843	(626)	217	0	.XXX																			
G10877-12-7...	BHP GROUP PLC SHS	B.	.06/22/2021	VARIOUS	51,825,000	1,481,747	.XXX	1,140,910	1,363,712	(135,283)	0	0	(135,283)	(87,520)	1,140,910	108,784	232,054	340,838	51,937	.XXX																			
G4770L-10-6...	INFORMA PLC	B.	.07/22/2021	VARIOUS	117,277,000	868,780	.XXX	551,614	880,112	(276,538)	0	0	(276,538)	(51,960)	551,614	60,412	256,754	317,166	0	.XXX																			
G72899-10-0...	PRUDENTIAL PLC	B.	.09/14/2021	VARIOUS	34,444,000	717,391	.XXX	638,157	634,211	(45,264)	0	0	(45,264)	(54,760)	638,157	24,474	59,234	79,234	2,728	.XXX																			
G7493L-10-5...	RELX PLC	B.	.06/24/2021	CREDIT SUISSE	32,861,000	877,027	.XXX	686,093	805,179	(85,875)	0	0	(85,875)	(33,212)	686,093	43,294	147,640	190,935	0	.XXX																			
G8T67X-10-2...	TESCO PLC ORD	B.	.06/24/2021	CREDIT SUISSE	141,576,000	444,603	.XXX	399,800	567,242	26,074	0	135,783	(109,709)	(57,733)	399,800	49,324	(4,621)	44,803	314,937	.XXX																			
G92087-16-5...	UNILEVER PLC	B.	.06/24/2021	CREDIT SUISSE	9,096,000	531,775	.XXX	515,008	546,092	15,877	0	0	15,877	(46,961)	515,008	55,083	(38,315)	16,767	12,756	.XXX																			
K36628-13-7...	CARLSBERG AS	B.	.06/24/2021	CREDIT SUISSE	2,872,000	516,234	.XXX	339,357	460,391	(98,750)	0	0	(98,750)	(22,284)	339,357	14,375	162,502	176,877	12,082	.XXX																			
K9773J-20-1...	VESTAS WIND SYS AS	B.	.09/21/2021	VARIOUS	22,678,000	1,026,521	.XXX	544,062	1,274,272	(665,888)	0	0	(665,888)	(64,522)	544,062	46,539	635,921	482,460	9,254	.XXX																			
999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						117,446,334	.XXX	84,227,435	107,715,020	(21,668,705)	0	0	163,299	(21,832,003)	(2,709,713)	84,227,435	1,655,707	31,563,192	33,218,899	897,280	.XXX																		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																																							
000000-00-0...	FEDERAL HOME LOAN BANK MEMBERSHIP	B.	.04/02/2021	CITIGROUP GLOBAL	89,000	8,900	.XXX	8,900	8,900	0	0	0	0	0	8,900	0	0	0	0	205	.XXX																		
000000-00-0...	FHLB ACTIVITY STOCK	B.	.12/01/2021	CITIGROUP GLOBAL	16,058,000	1,605,800	.XXX	1,605,800	1,605,800	0	0	0	0	0	1,605,800	0	0	0	0	103,265	.XXX																		
999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,614,700	.XXX	1,614,700	1,614,700	0	0	0	0	0	1,614,700	0	0	0	0	103,471	.XXX																		
Common Stocks - Mutual Funds																																							
02368A-20-8...	ABF LARGE CAP VAL RS	B.	.12/28/2021	FIDELITY INVESTMENTS	6,696,552	197,022	.XXX	197,103	164,601	32,502	0	0	32,502	0	197,103	0	(81)	(81)	539	.XXX																			
24610B-81-8...	DELAWARE GROUP EQUITY FDS V	B.	.12/23/2021	VARIOUS	255,589	24,286	.XXX	15,900	16,232	(332)	0	0	(332)	0	15,900	0	8,386	8,386	3,263	.XXX																			
315911-75-0...	FID 500 INDEX IPR?	B.	.12/28/2021	FIDELITY INVESTMENTS	6,718,438	1,004,045	.XXX	642,220	874,539	(232,319)	0	0	(232,319)	0	642,220	0	361,825	361,825	17,130	.XXX																			
315911-74-3...	FID EXT MKT IDX IPR	B.	.12/28/2021	VARIOUS	2,502,721	228,969	.XXX	162,351	208,927	(46,576)	0	0	(46,576)	0	162,351	0	66,617	66,617	12,982	.XXX																			
31635T-10-4...	FID INFL PR BD IDX	B.	.12/28/2021	FIDELITY INVESTMENTS	1,907,962	21,237	.XXX	18,393	21,064	(2,671)	0	0	(2,671)	0	18,393	0	2,844	2,844	3	.XXX																			
315911-72-7...	FID INTL INDEX IPR	B.	.12/28/2021	FIDELITY INVESTMENTS	2,157,659	106,619	.XXX	90,963	98,411	(7,448)	0	0	(7,448)	0	90,963	0	15,656	15,656	7,942	.XXX																			
315911-69-3...	FID TOT MKT IDX IPR	B.	.12/28/2021	FIDELITY INVESTMENTS	2,996,407	371,276	.XXX	240,558	322,773	(82,215)	0	0	(82,215)	0	240,558	0	130,718	130,718	822	.XXX																			
316146-35-6...	FID US BOND IDX	B.	.12/28/2021	FIDELITY INVESTMENTS	56,820,552	686,519	.XXX	692,635	707,416	(14,781)	0	0	(14,781)	0	692,635	0	(6,116)	(6,116)	6,355	.XXX																			
316345-60-2...	FIDELITY BALANCED K	B.	.12/27/2021	VARIOUS	6,601,384	216,163	.XXX	149,125	186,621	(37,496)	0	0	(37,496)	0	149,125	0	67,037	67,037	10,908	.XXX																			
316071-70-3...	FIDELITY CONTRAFUND INC K	B.	.12/28/2021	VARIOUS	41,367,523	1,114,454	.XXX	494,145	694,561	(200,416)	0	0	(200,416)	0	494,145	0	620,309	620,309	1,494	.XXX																			
316128-65-1...	FIDELITY EQUITY INCOME K	B.	.12/28/2021	VARIOUS	371,560	81,067	.XXX	20,971	23,144	(2,174)	0	0	(2,174)	0	20,971	0	60,096	60,096	2,499	.XXX																			
315794-82-6...	FIDELITY FREEDOM 2005 K	B.	.12/29/2021	VARIOUS																																			

ANNUAL STATEMENT FOR THE YEAR 2021 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
315794-71-9...	FIDELITY FREEDOM 2055 K.....		12/29/2021..	CAPITAL GAIN.....	0.000	722	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	722	722	.0	.XXX	
315794-69-3...	FIDELITY FREEDOM 2060 K.....		12/29/2021..	CAPITAL GAIN.....	0.000	397	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	397	397	.0	.XXX	
315796-63-1...	FIDELITY FREEDOM 2065 K.....		12/30/2021..	CAPITAL GAIN.....	0.000	446	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	446	446	.0	.XXX	
315794-83-4...	FIDELITY FREEDOM INCM K.....		12/29/2021..	VARIOUS.....	7,836.362	97,055	.XXX	89,491	95,525	(6,034)	.0	.0	(6,034)	.0	89,491	.0	7,564	7,564	2,440	.XXX	
316146-40-6...	FIDELITY HIGH INCOME.....		12/28/2021..	FIDELITY INVESTMENTS.....	9,765.031	84,698	.XXX	79,804	85,346	(5,543)	.0	.0	(5,543)	.0	79,804	.0	4,895	4,895	8,872	.XXX	
315910-26-5...	FIDELITY INTL DISCOVERY K.....		12/28/2021..	VARIOUS.....	4,493.163	359,205	.XXX	188,803	237,868	(49,065)	.0	.0	(49,065)	.0	188,803	.0	170,402	170,402	22	.XXX	
316138-20-5...	FIDELITY REAL ESTATE INVS FD.....		12/28/2021..	VARIOUS.....	4,290.870	213,485	.XXX	178,951	169,189	9,762	.0	.0	9,762	.0	178,951	.0	34,534	34,534	8,702	.XXX	
315910-50-5...	FIDELITY WORLDWIDE FD.....		12/02/2021..	VARIOUS.....	6,393.196	395,943	.XXX	161,947	218,967	(57,020)	.0	.0	(57,020)	.0	161,947	.0	233,995	233,995	18	.XXX	
416529-80-8...	HARTFORD SM CAP GROWTH FD - Y.....		12/09/2021..	VARIOUS.....	3,262.284	420,729	.XXX	182,980	226,142	(43,162)	.0	.0	(43,162)	.0	182,980	.0	237,749	237,749	.0	.XXX	
52106N-88-9...	LAZARD FDS INC.....		06/24/2021..	REINVESTMENT.....	1,424,058.334	28,485,423	.XXX	23,990,649	25,690,012	(1,699,363)	.0	.0	(1,699,363)	.0	23,990,649	.0	4,494,773	4,494,773	.0	.XXX	
63872R-57-4...	LOOMIS CORE PL BD N.....		12/28/2021..	VARIOUS.....	31,094.563	430,104	.XXX	397,760	439,055	(41,296)	.0	.0	(41,296)	.0	397,760	.0	32,345	32,345	14,123	.XXX	
57630A-59-2...	MASSMUTUAL SELECT FDS SEL MC.....		12/15/2021..	VARIOUS.....	14,289.494	725,356	.XXX	323,351	403,678	(80,327)	.0	.0	(80,327)	.0	323,351	.0	402,005	402,005	125	.XXX	
55273W-47-5...	MFS SER TR XI MD CP VALUE R5.....		12/08/2021..	VARIOUS.....	19.150	18,037	.XXX	458	503	(44)	.0	.0	(44)	.0	458	.0	17,579	17,579	.0	.XXX	
641233-20-0...	NEUBERGER BERMAN GENESIS INSTL.....		12/13/2021..	VARIOUS.....	2,818.115	344,234	.XXX	164,585	198,170	(33,585)	.0	.0	(33,585)	.0	164,585	.0	179,649	179,649	3,502	.XXX	
00170K-72-9...	TIMESQUARE SMALL CAP GROWTH FUND.....		12/17/2021..	VARIOUS.....	41,371.158	2,057,266	.XXX	514,657	715,721	(201,064)	.0	.0	(201,064)	.0	514,657	.0	1,542,609	1,542,609	.0	.XXX	
9499999	- Common Stocks - Mutual Funds					43,270,679	.XXX	32,957,406	36,055,278	(3,097,872)	0	0	(3,097,872)	0	32,957,406	0	10,313,273	10,313,273	346,463	.XXX	
9799997	- Common Stocks - Subtotals - Common Stocks - Part 4					162,331,713	.XXX	118,799,541	145,384,997	(24,766,577)	0	0	163,299	(24,929,876)	(2,709,713)	118,799,541	1,655,707	41,876,466	43,532,173	1,347,214	.XXX
9799998	- Common Stocks - Summary item from Part 5 for Common Stocks					6,519,036	.XXX	6,310,234	0	0	0	0	0	0	6,310,234	(30,229)	239,032	208,803	611	.XXX	
9799999	- Common Stocks - Subtotals - Common Stocks					168,850,750	.XXX	125,109,774	145,384,997	(24,766,577)	0	0	163,299	(24,929,876)	(2,709,713)	125,109,774	1,625,478	42,115,498	43,740,975	1,347,826	.XXX
9899999	- Common Stocks - Subtotals - Preferred and Common Stocks					172,131,611	.XXX	128,080,295	148,426,101	(24,783,557)	48	163,299	(24,946,809)	(2,764,974)	128,078,684	1,654,802	42,398,125	44,052,928	1,407,756	.XXX	
9999999	Totals					2,596,278,693	.XXX	2,532,584,739	1,218,235,289	(24,405,047)	(1,771,547)	163,299	(26,339,892)	(2,764,974)	2,530,892,345	1,654,802	61,206,101	62,860,903	20,947,215	.XXX	

E14.28

ANNUAL STATEMENT FOR THE YEAR 2021 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 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stocks)	8 Actual Cost	9 Consideration	10 Book/ Adjusted Carrying Value at Disposal	11 Unrealized Valuation Increase/ (Decrease)	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 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change In B./A. C.V. (12 + 13 - 14)	15 Total Foreign Exchange Change in B./A. C.V.	16 Total Foreign Exchange Change in B./A. C.V.						
Bonds - U.S. Governments																					
36179V-7D-6	GNMA PASS-THRU M SINGLE FAMILY	.02/01/2021	WELLS FARGO SECURITIES, LLC	.02/01/2021	MORGAN STANLEY & CO INC	500,000	519,297	519,883	519,297	.0	.0	.0	.0	.0	.0	.0	.586	.586	.472	.472	
36179V-VY-3	GNMA PASS-THRU M SINGLE FAMILY	.01/04/2021	CREDIT SUISSE AG, NEW YORK BRANCH	.01/04/2021	WELLS FARGO SECURITIES, LLC	500,000	524,531	525,000	524,531	.0	.0	.0	.0	.0	.0	.0	.469	.469	.694	.694	
36179W-DQ-8	GNMA PASS-THRU M SINGLE FAMILY	.04/01/2021	NY	.04/01/2021	GOLDMAN SACHS & CO, NY	499,950	506,727	502,782	506,727	.0	.0	.0	.0	.0	.0	.0	.0	.0	.556	.556	
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY	.06/01/2021	GOLDMAN SACHS & CO, NY	.06/01/2021	MORGAN STANLEY & CO INC	500,001	518,438	517,540	518,438	.0	.0	.0	.0	.0	.0	.0	.0	.694	.694		
36179W-G3-6	GNMA PASS-THRU M SINGLE FAMILY	.07/01/2021	JP MORGAN SECS INC-FI	.11/30/2021	VARIOUS	5,790,745	5,990,254	5,964,333	5,986,755	.0	(3,499)	.0	(3,499)	.0	.0	.0	.0	.0	.0	.0	
21H020-63-4	GNMA11 JUMBO TBA 30YR TBA 02.000%	.01/28/2021	MS SECURITIES - FID	.03/09/2021	MORGAN STANLEY & CO INC	500,000	518,965	507,871	518,965	.0	.0	.0	.0	.0	.0	.0	.0	.0	.472	.472	
21H022-64-8	GNMA11 JUMBO TBA 30YR TBA 02.500%	.03/17/2021	GOLDMAN SACHS & CO	.04/12/2021	GOLDMAN SACHS & CO, NY	500,000	514,180	517,383	514,180	.0	.0	.0	.0	.0	.0	.0	.0	.0	.694	.694	
21H022-65-5	GNMA11 JUMBO TBA 30YR TBA 02.500%	.04/12/2021	GOLDMAN SACHS & CO, NY	.05/11/2021	GOLDMAN SACHS & CO, NY	500,000	516,445	519,434	516,445	.0	.0	.0	.0	.0	.0	.0	.0	.0	.660	.660	
21H022-66-3	GNMA11 JUMBO TBA 30YR TBA 02.500%	.06/01/2021	VARIOUS	.06/01/2021	VARIOUS	1,000,000	1,036,671	1,035,977	1,036,671	.0	.0	.0	.0	.0	.0	.0	.0	.0	.694	.694	
21H030-6C-3	GNMA11 JUMBO TBA 30YR TBA 03.000%	.11/04/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	.12/14/2021	WELLS FARGO SECURITIES, LLC, CH	500,000	519,375	517,520	519,375	.0	.0	.0	.0	.0	.0	.0	.0	.0	.792	.792	
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2/2/	.02/01/2021	WELLS FARGO SECURITIES, LLC	.02/01/2021	WELLS FARGO SECURITIES, LLC	500,000	519,883	519,297	519,883	.0	.0	.0	.0	.0	.0	.0	.0	.0	.472	.472	
21H020-64-2	TBA GNMA2 SINGLE FAMILY 30YR 2.5/4/2	.04/01/2021	VARIOUS	.04/01/2021	VARIOUS	1,000,000	1,009,609	1,009,609	1,009,609	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
21H022-61-4	TBA GNMA2 SINGLE FAMILY 30YR 2.5/1	.01/04/2021	WELLS FARGO	.01/04/2021	CREDIT SUISSE FIRST BOS	500,000	525,000	524,531	525,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.694	.694	
21H022-6C-0	TBA GNMA2 SINGLE FAMILY 30YR 2.5/1	.12/10/2021	VARIOUS	.12/10/2021	VARIOUS	6,000,000	6,150,938	6,151,992	6,150,938	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
912810-SX-7	UNITED STATES TREAS BDS	.06/17/2021	BARCLAYS CAPITAL INC, NEW YORK	.06/17/2021	VARIOUS	325,000	336,325	340,123	336,322	.0	(3)	.0	(3)	.0	.0	.0	.0	.0	.582	.466	
912810-SY-5	UNITED STATES TREAS BDS	.06/03/2021	JP MORGAN SECURITIES INC, NEW YORK	.06/17/2021	BARCLAYS CAPITAL INC, NEW YORK	100,000	100,539	103,449	100,538	.0	(1)	.0	(1)	.0	.0	.0	.0	.0	.208	.122	
912828-ZR-4	UNITED STATES TREAS NTS	.05/17/2021	BANC OF AMERICA SEC LLC	.09/01/2021	MARKETS LLC	6,450,000	6,454,283	6,452,520	6,453,077	.0	(1,206)	.0	(1,206)	.0	.0	.0	.0	.0	.6102	3,765	
91282C-AV-3	UNITED STATES TREAS NTS	.02/10/2021	JP MORGAN SECS INC-FI	.09/30/2021	VARIOUS	6,915,000	6,780,009	6,569,892	6,788,834	.0	8,825	.0	8,825	.0	.0	.0	.0	.0	.944	9,355	
91282C-BB-6	UNITED STATES TREAS NTS	.01/13/2021	VARIOUS	.02/17/2021	GOLDMAN SACHS & CO	11,400,000	11,298,914	11,180,016	11,300,369	.0	1,455	.0	1,455	.0	.0	.0	.0	.0	.964	1,954	
91282C-BC-4	UNITED STATES TREAS NTS	.01/21/2021	MORGAN STANLEY & CO INC	.06/29/2021	GOLDMAN SACHS & CO	5,000,000	4,982,813	4,904,688	4,984,325	.0	1,512	.0	1,512	.0	.0	.0	.0	.0	.9375	1,295	
91282C-BG-5	UNITED STATES TREAS NTS	.02/23/2021	VARIOUS	.05/03/2021	VARIOUS	6,805,000	6,806,256	6,802,353	6,806,191	.0	(65)	.0	(65)	.0	.0	.0	.0	.0	.1150	.242	
91282C-BH-3	UNITED STATES TREAS NTS	.02/24/2021	MORGAN STANLEY & CO INC	.11/01/2021	NATWEST MKTS SECS INC/FIXED IN	10,000,000	9,889,453	9,692,188	9,904,635	.0	15,182	.0	15,182	.0	.0	.0	.0	.0	.28329	2,693	
91282C-BJ-9	UNITED STATES TREAS NTS	.02/03/2021	CREDIT SUISSE FIRST BOS	.03/01/2021	VARIOUS	500,000	498,027	489,403	498,045	.0	.18	.0	.18	.0	.0	.0	.0	.0	.287	.41	
91282C-BL-4	UNITED STATES TREAS NTS	.05/05/2021	VARIOUS	.08/05/2021	VARIOUS	25,880,000	24,845,675	25,153,478	24,862,426	.0	16,751	.0	16,751	.0	.0	.0	.0	.0	.32058	.0	
91282C-BN-0	UNITED STATES TREAS NTS	.03/08/2021	VARIOUS	.05/03/2021	VARIOUS	6,555,000	6,550,041	6,552,051	6,550,100	.0	.59	.0	.59	.0	.0	.0	.0	.0	.416	.185	
91282C-BP-5	UNITED STATES TREAS NTS	.03/26/2021	VARIOUS	.07/21/2021	VARIOUS	12,795,000	12,715,822	12,812,837	12,718,170	.0	2,348	.0	2,348	.0	.0	.0	.0	.0	.5461	.0	
91282C-BQ-3	UNITED STATES TREAS NTS	.03/12/2021	VARIOUS	.12/15/2021	VARIOUS	8,595,000	8,472,505	8,422,412	8,477,709	.0	5,204	.0	5,204	.0	.0	.0	.0	.0	.8762	.856	
91282C-BR-1	UNITED STATES TREAS NTS	.04/12/2021	FENNER, CHARLOTTE	.07/21/2021	VARIOUS	4,335,000	4,323,662	4,330,883	4,324,145	.0	484	.0	484	.0	.0	.0	.0	.0	.2233	.854	
91282C-BS-9	UNITED STATES TREAS NTS	.04/07/2021	VARIOUS	.07/22/2021	VARIOUS	3,250,000	3,227,408	3,293,455	3,228,060	.0	653	.0	653	.0	.0	.0	.0	.0	.932	.0	
91282C-BT-7	UNITED STATES TREAS NTS	.04/07/2021	VARIOUS	.12/08/2021	VARIOUS	26,620,000	26,440,915	26,351,938	26,451,904	.0	10,990	.0	10,990	.0	.0	.0	.0	.0	.3120	.0	
91282C-BW-0	UNITED STATES TREAS NTS	.05/18/2021	VARIOUS	.12/15/2021	VARIOUS	6,855,000	6,822,452	6,787,716	6,823,436	.0	984	.0	984	.0	.0	.0	.0	.0	.1374	.0	
91282C-BZ-3	UNITED STATES TREAS NTS	.05/03/2021	CITADEL SECS LLC/INTERNAL	.05/05/2021	BARCLAYS CAPITAL INC, NEW YORK	140,000	139,300	139,787	139,301	.0	.1	.0	.1	.0	.0	.0	.0	.0	.29	.19	
91282C-CB-5	UNITED STATES TREAS NTS	.08/06/2021	VARIOUS	.11/09/2021	VARIOUS	17,900,000	18,141,954	18,212,468	18,139,127	.0	(2,827)	.0	(2,827)	.0	.0	.0	.0	.0	.32043	.0	
91282C-CC-3	UNITED STATES TREAS NTS	.05/17/2021	JP MORGAN SECS INC-FI	.10/20/2021	PIERPOINT SECURITIES LLC	4,625,000	4,613,438	4,582,725	4,613,067	.0	1,630	.0	1,630	.0	.0	.0	.0	.0	.126	.0	
91282C-CE-9	UNITED STATES TREAS NTS	.06/08/2021	MERRILL LYNCH PIERCE	.06/28/2021	VARIOUS	750,000	752,666	750,693	752,648	.0	(18)	.0	(18)	.0	.0	.0	.0	.0	.231	.0	
91282C-CF-6	UNITED STATES TREAS NTS	.06/17/2021	MERRILL LYNCH PIERCE	.07/07/2021	MERRILL LYNCH PIERCE	10,310,000	10,245,177	10,299,109	10,245,876	.0	699	.0	699	.0	.0	.0	.0	.0	.4437	.0	
91282C-CH-2	UNITED STATES TREAS NTS	.06/28/2021	FENNER, CHARLOTTE	.07/15/2021	FENNER, C	395,000	394,976	399,151	394,976	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	
91282C-CJ-5	UNITED STATES TREAS NTS	.07/20/2021	BANK OF NEW YORK, NEW YORK	.12/17/2021	VARIOUS	140,000	139,803	139,423	139,837	.0	.34	.0	.34	.0	.0	.0	.0	.0	.30	.0	
91282C-CP-4	UNITED STATES TREAS NTS	.07/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	.09/01/2021	WELLS FARGO SECURITIES LLC, CH	8,850,000	8,819,578	8,785,008	8,820,114	.0	536	.0	536	.0	.0	.0	.0	.0	.301	.0	
91282C-CR-0	UNITED STATES TREAS NTS	.08/12/2021	VARIOUS	.08/30/2021	INTL FCSTONE FINCL INC/BD RATE	310,000	308,380	308,692	308,390	.0	.10	.0	.10	.0	.0	.0	.0	.0	.80	.0	
91282C-CS-8	UNITED STATES TREAS NTS	.11/09/2021	VARIOUS	.11/15/2021	VARIOUS	3,348,000	3,274,726	3,243,707	3,275,271	.0	546	.0	546	.0	.0	.0	.0	.0	.549	.0	
91282C-CV-1	UNITED STATES TREAS NTS	.08/30/2021	INTL FCSTONE FINCL INC/BD RATE	.10/04/2021	JEFFERIES & CO INC, NEW YORK	305,000	306,101	302,307	306,087	.0	(15)	.0	(15)	.0	.0	.0	.0	.0	.0	.0	
91282C-CY-5	UNITED STATES TREAS NTS	.10/04/2021	JEFFERIES & CO INC, NEW YORK	.11/01/2021	RBC CAPITAL MARKETS LLC, NEW Y	300,000	299,672	295,313	299,675	.0	.3	.0	.3	.0	.0	.0	.0	.0	.52	.0	
91282C-CZ-2	UNITED STATES TREAS NTS	.10/14/2021	VARIOUS	.11/01/2021	VARIOUS	790,000	784,207	782,534	784,228	.0	.21	.0	.21	.0	.0	.0	.0	.0	.104	.0	
91282C-DF-5	UNITED STATES TREAS NTS	.11/01/2021	RBC CAPITAL MARKETS LLC, NEW YORK	.11/29/2021	MORGAN STANLEY & CO INC, NY	315,000	312,637	313,327	312,662	.0	.25	.0	.25	.0	.0	.0	.0	.0	.24	.0	
91282C-DG-3	UNITED STATES TREAS NTS	.11/22/2021	VARIOUS	.11/29/2021	VARIOUS	1,470,000	1,462,190	1,464,010	1,462,245	.0	.55	.0	.55	.0	.0	.0	.0	.0	.697	.0	

E15

ANNUAL STATEMENT FOR THE YEAR 2021 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.						
91282C-DJ-7	UNITED STATES TREAS NTS		11/15/2021	VARIOUS	11/26/2021	CITADEL SECURITIES LLC CDGLLC	185,000	181,604	182,709	181,614	0	10	0	10	0	0	1,095	1,095	98	7	
0599999 - Bonds - U.S. Governments																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																					
79772E-DZ-9	SAN FRANCISCO CALIF CITY & CNT		12/15/2021	NATL FINANCIAL SERVICES CORP	12/16/2021	STIFEL NICOLAUS & CO INC.	1,100,000	1,126,125	1,131,163	1,126,118	0	(7)	0	(7)	0	0	5,045	5,045	4,156	4,156	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																					
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
133159-GL-1	CAMDEN S C PUB UTIL REV		08/30/2021	NATIONAL FINL SVCS CORP (NRS)	12/10/2021	JP MORGAN SECS INC-FI	550,000	698,418	684,519	692,228	0	(6,190)	0	(6,190)	0	0	(7,709)	(7,709)	7,868	0	
3132DW-B6-9	FHLMC SUPER 30Y FIXED		07/01/2021	MORGAN STANLEY & CO INC, NY	07/01/2021	NEW Y	499,950	516,433	514,831	516,433	0	0	0	0	0	0	(1,601)	(1,601)	451	451	
3132DW-BA-0	FHLMC SUPER 30Y FIXED		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH WELLS FARGO SECURITIES, LLC	04/25/2021	VARIOUS, BARCLAYS CAP INC/BARCLAYS CAP	149,633	146,967	145,628	146,987	0	19	0	19	0	0	(1,359)	(1,359)	268	62	
3132DW-BB-8	FHLMC SUPER 30Y FIXED		02/01/2021	GOLDMAN SACHS & CO	02/03/2021	CITIGROUP GBL MKT INC/SAL	500,000	516,406	515,664	516,397	0	(9)	0	(9)	0	0	(733)	(733)	278	278	
3132DW-BG-7	FHLMC SUPER 30Y FIXED		03/01/2021	GOLDMAN SACHS & CO	03/01/2021	CITIGROUP GBL MKT INC/SAL	250,000	247,930	245,781	247,930	0	0	0	0	0	0	(2,148)	(2,148)	104	104	
3132DW-BU-6	FHLMC SUPER 30Y FIXED		05/03/2021	GOLDMAN SACHS & CO, NY	05/03/2021	MORGAN STANLEY & CO INC, CREDIT SUISSE, NEW YORK	500,000	513,125	517,539	513,125	0	0	0	0	0	0	4,414	4,414	417	417	
3140X5-WF-6	FNMA SUPER LNG 30 YEAR		07/01/2021	JP MORGAN SECS INC-FI	07/07/2021	(CSUS)	500,000	519,961	521,387	519,928	0	(33)	0	(33)	0	0	1,459	1,459	542	542	
01F030-67-8	FNMA TBA 30Yr		07/07/2021	VARIOUS	07/07/2021	VARIOUS	11,000,000	11,470,449	11,478,555	11,470,449	0	0	0	0	0	0	8,105	8,105	1,083	1,083	
01F030-68-6	FNMA TBA 30Yr		08/02/2021	VARIOUS	08/02/2021	VARIOUS	10,500,000	10,985,703	10,983,408	10,985,703	0	0	0	0	0	0	(2,295)	(2,295)	458	458	
01F030-6A-1	FNMA TBA 30Yr		10/01/2021	VARIOUS	10/01/2021	VARIOUS	6,500,000	6,797,109	6,797,109	6,800,098	0	0	0	0	0	0	(2,988)	(2,988)	1,625	1,625	
01F040-62-8	FNMA TBA 30Yr		02/02/2021	VARIOUS	02/02/2021	VARIOUS	4,400,000	4,719,953	4,719,023	4,719,953	0	0	0	0	0	0	(930)	(930)	0	0	
01F022-62-6	FNMA TBA 30Yr TBA 02.500% FEB		01/04/2021	JP MORGAN SECS INC-FI	01/04/2021	JP MORGAN SECS INC-FI	20,000,000	21,046,875	21,045,703	21,046,875	0	0	0	0	0	0	(1,172)	(1,172)	0	0	
01F022-66-7	FNMA TBA 30Yr TBA 02.500% JUN		06/01/2021	VARIOUS	06/01/2021	VARIOUS	26,250,000	27,133,486	27,133,486	27,008,740	0	0	0	0	0	0	124,746	124,746	226	1,128	
01F040-64-4	FNMA TBA 30Yr TBA 04.000% APR		04/09/2021	VARIOUS	04/09/2021	VARIOUS	10,400,000	11,170,938	11,148,727	11,170,938	0	0	0	0	0	0	(22,211)	(22,211)	0	0	
01F030-6B-9	FNMA TBA 30Yr TBA NOV		09/16/2021	VARIOUS	10/25/2021	VARIOUS	7,500,000	7,836,836	7,845,488	7,836,836	0	0	0	0	0	0	8,652	8,652	750	750	
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		03/31/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP	469,784	482,574	482,574	482,461	0	(114)	0	(114)	0	0	114	114	424	424	
3140KT-T3-9	FNMA UMBS LNG 30 YEAR		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS, CITIGROUP GBL	600,367	589,673	582,316	589,756	0	83	0	83	0	0	(7,440)	(7,440)	1,075	250	
3140QD-JQ-8	FNMA UMBS LNG 30 YEAR		09/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	09/08/2021	MKTS/SALOMON, NE, WERRILL LYNCH PIERCE	500,000	521,250	523,173	521,209	0	(41)	0	(41)	0	0	1,965	1,965	542	542	
31418D-2M-3	FNMA UMBS LNG 30 YEAR		06/01/2021	MORGAN STANLEY & CO INC, NY	06/01/2021	FENNER, C	249,975	258,163	258,099	258,163	0	0	0	0	0	0	(63)	(63)	226	226	
31418D-2N-1	FNMA UMBS LNG 30 YEAR		12/01/2021	GOLDMAN SACHS & CO, NY	12/01/2021	VARIOUS	500,000	520,508	521,641	520,508	0	0	0	0	0	0	1,133	1,133	500	500	
31418D-4Y-5	FNMA UMBS LNG 30 YEAR		09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK WELLS FARGO SECURITIES, LLC	09/01/2021	GOLDMAN SACHS & CO, NY	499,950	516,628	517,058	516,628	0	0	0	0	0	0	430	430	451	451	
31418D-P9-7	FNMA UMBS LNG 30 YEAR		03/01/2021	LLC	03/01/2021	NOMURA SEC/FIXED INCOME	500,000	513,750	508,487	513,750	0	0	0	0	0	0	(5,264)	(5,264)	278	278	
31418D-QH-8	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME, CREDIT SUISSE, NEW YORK	03/01/2021	CITIGROUP GBL MKT INC/SAL CREDIT SUISSE, NEW YORK	499,951	522,292	518,347	522,292	0	0	0	0	0	0	(3,945)	(3,945)	347	347	
31418D-V6-6	FNMA UMBS LNG 30 YEAR		09/30/2021	(CSUS)	10/14/2021	(CSUS)	415,619	403,735	403,735	403,735	0	0	0	0	0	0	0	0	225	225	
31418D-V7-4	FNMA UMBS LNG 30 YEAR		01/04/2021	GOLDMAN SACHS & CO	01/04/2021	VARIOUS	999,999	1,034,179	1,035,556	1,034,179	0	0	0	0	0	0	1,377	1,377	722	722	
31418D-WR-9	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	02/01/2021	BANC OF AMERICA SEC LLC, WELLS FARGO SECURITIES	500,000	516,953	516,093	516,953	0	0	0	0	0	0	(859)	(859)	278	278	
31418D-WT-5	FNMA UMBS LNG 30 YEAR		10/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK CREDIT SUISSE AG, NEW YORK	10/01/2021	LLC, CH	500,000	523,066	523,652	523,066	0	0	0	0	0	0	586	586	542	542	
31418D-XK-3	FNMA UMBS LNG 30 YEAR		02/01/2021	BRANCH	02/08/2021	BANC OF AMERICA SEC LLC	500,000	517,500	515,234	517,466	0	(34)	0	(34)	0	0	(2,232)	(2,232)	278	278	
31418D-YC-0	FNMA UMBS LNG 30 YEAR		09/29/2021	GOLDMAN SACHS & CO, NY	10/14/2021	GOLDMAN SACHS & CO, NY	480,273	494,531	494,531	494,531	0	0	0	0	0	0	0	0	434	434	
452252-PG-8	ILLINOIS ST TOLL HWY AUTH TOLL		02/24/2021	UBS FINANCIAL SVCS INC, WELLS FARGO SECURITIES LLC	04/08/2021	CHARITABLE DONATION, JPMORGAN SECURITIES INC	250,000	329,755	328,200	328,711	0	(1,044)	0	(1,044)	0	0	(511)	(511)	3,507	1,910	
79766D-KU-2	SAN FRANCISCO CALIF CITY & CNT		04/14/2021	CHARLOTTE, WELLS FARGO SECURITIES LLC	10/20/2021	NEW Y JPMORGAN SECURITIES INC	135,000	163,482	159,804	160,615	0	(2,868)	0	(2,868)	0	0	(811)	(811)	6,581	3,094	
79766D-SK-6	SAN FRANCISCO CALIF CITY & CNT		04/14/2021	CHARLOTTE	10/20/2021	NEW Y	150,000	181,647	177,560	178,461	0	(3,186)	0	(3,186)	0	0	(901)	(901)	7,313	3,438	
01F030-66-0	TBA FED NATL MORT ASSC MBPT 15/ TBA FEDERAL NATIONAL MORTGAGE		06/01/2021	VARIOUS	06/01/2021	VARIOUS	10,000,000	10,452,539	10,442,285	10,452,539	0	0	0	0	0	0	(10,254)	(10,254)	0	0	
01F030-6C-7	ASSO TBA FNMA 4.00% MAT 30 YEARS		12/09/2021	VARIOUS	12/09/2021	VARIOUS	14,250,000	14,845,410	14,789,180	14,845,410	0	0	0	0	0	0	(56,230)	(56,230)	1,250	1,250	
01F040-63-6	SETTLE		03/02/2021	VARIOUS	03/02/2021	VARIOUS	13,400,000	14,398,672	14,398,672	14,398,672	0	0	0	0	0	0	(2,086)	(2,086)	0	0	
01F030-69-4	TBA FNMA SF 30YRS SEP		09/08/2021	VARIOUS	09/09/2021	VARIOUS	11,500,000	12,010,205	12,033,525	12,010,205	0	0	0	0	0	0	23,320	23,320	1,625	1,625	
01F040-65-1	TBA FNMA SF 4.00 30 Yrs May		05/05/2021	VARIOUS	05/05/2021	VARIOUS	13,400,000	14,376,320	14,376,746	14,376,320	0	0	0	0	0	0	426	426	0	0	
01F020-4A-4	TBA FNMA SINGLE FAMILY 15YR 2 10/1		10/05/2021	VARIOUS	10/05/2021	FENNER, C	15,000,000	15,505,371	15,484,570	15,505,371	0	0	0	0	0	0	(20,801)	(20,801)	0	0	

ANNUAL STATEMENT FOR THE YEAR 2021 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	12 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.						
01F020-4B-2	TBA FNMA SINGLE FAMILY 15YR 2		09/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/26/2021	MERRILL LYNCH PIERCE FENNER, C.	7,500,000	7,741,406	7,682,959	7,741,406	0	0	0	0	0	0	(58,447)	(58,447)	0	0	
01F020-4C-0	TBA FNMA SINGLE FAMILY 15YR 2		10/26/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	7,500,000	7,670,215	7,670,215	7,670,215	0	0	0	0	0	0	0	0	0	0	
01F020-42-2	TBA FNMA SINGLE FAMILY 15YR 2		02/10/2021	VARIOUS	02/10/2021	VARIOUS	5,000,000	5,230,273	5,233,008	5,230,273	0	0	0	0	0	0	2,734	2,734	0	0	
01F020-47-1	TBA FNMA SINGLE FAMILY 15YR 2		07/07/2021	VARIOUS	07/07/2021	VARIOUS	5,000,000	5,159,766	5,164,453	5,159,766	0	0	0	0	0	0	4,688	4,688	0	0	
01F020-48-9	TBA FNMA SINGLE FAMILY 15YR 2		08/04/2021	VARIOUS	08/04/2021	VARIOUS	10,000,000	10,318,555	10,326,172	10,318,555	0	0	0	0	0	0	7,617	7,617	0	0	
01F020-49-7	TBA FNMA SINGLE FAMILY 15YR 2		09/02/2021	VARIOUS	09/02/2021	VARIOUS	15,000,000	15,489,941	15,551,367	15,489,941	0	0	0	0	0	0	61,426	61,426	0	0	
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5		10/01/2021	VARIOUS	10/01/2021	VARIOUS	16,000,000	16,544,688	16,554,688	16,544,688	0	0	0	0	0	0	10,000	10,000	0	0	
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5		11/01/2021	VARIOUS	11/01/2021	VARIOUS	25,600,000	26,377,000	26,391,250	26,377,000	0	0	0	0	0	0	14,250	14,250	0	0	
01F022-63-4	TBA FNMA SINGLE FAMILY 30YR 2.5		03/01/2021	VARIOUS	03/01/2021	VARIOUS	21,000,000	22,056,367	21,969,648	22,056,367	0	0	0	0	0	0	(86,719)	(86,719)	694	694	
01F022-64-2	TBA FNMA SINGLE FAMILY 30YR 2.5		02/24/2021	VARIOUS	03/10/2021	VARIOUS	20,500,000	21,411,074	21,525,000	21,411,074	0	0	0	0	0	0	113,926	113,926	451	451	
01F022-65-9	TBA FNMA SINGLE FAMILY 30YR 2.5		05/04/2021	VARIOUS	05/04/2021	VARIOUS	41,500,000	43,278,809	42,883,984	43,278,809	0	0	0	0	0	0	(394,824)	(394,824)	1,250	1,250	
01F022-67-5	TBA FNMA SINGLE FAMILY 30YR 2.5		07/07/2021	VARIOUS	07/07/2021	VARIOUS	45,750,000	47,259,126	47,381,924	47,259,126	0	0	0	0	0	0	122,798	122,798	1,580	1,580	
01F022-68-3	TBA FNMA SINGLE FAMILY 30YR 2.5		07/06/2021	VARIOUS	07/14/2021	VARIOUS	8,750,000	9,059,629	9,062,910	9,059,629	0	0	0	0	0	0	3,281	3,281	573	573	
01F022-69-1	TBA FNMA SINGLE FAMILY 30YR 2.5		09/01/2021	VARIOUS	09/01/2021	VARIOUS	17,250,000	17,868,384	17,900,352	17,868,384	0	0	0	0	0	0	31,968	31,968	1,128	1,128	
01F020-45-5	TBA UMBS SINGLE FAMILY 15YR 2		03/12/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	03/24/2021	CREDIT SUISSE FIRST BOSTON-NY	2,500,000	2,571,094	2,566,504	2,571,094	0	0	0	0	0	0	(4,590)	(4,590)	0	0	
01F020-46-3	TBA UMBS SINGLE FAMILY 30YR 2		03/24/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	05/05/2021	CREDIT SUISSE AG, NEW YORK	2,500,000	2,562,891	2,578,711	2,562,891	0	0	0	0	0	0	15,820	15,820	0	0	
01F020-6A-2	TBA UMBS SINGLE FAMILY 30YR 2		10/01/2021	VARIOUS	10/01/2021	VARIOUS	48,700,000	49,052,570	49,046,434	49,052,570	0	0	0	0	0	0	(6,137)	(6,137)	361	361	
01F020-6C-8	TBA UMBS SINGLE FAMILY 30YR 2		09/30/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	12/01/2021	MORGAN STANLEY & CO INC, NY	19,700,000	19,635,359	19,635,359	19,635,359	0	0	0	0	0	0	0	0	0	0	
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2		02/08/2021	VARIOUS	02/08/2021	VARIOUS	36,100,000	37,353,648	37,249,398	37,353,648	0	0	0	0	0	0	(104,250)	(104,250)	1,389	1,389	
01F020-66-1	TBA UMBS SINGLE FAMILY 30YR 2		06/01/2021	VARIOUS	06/01/2021	VARIOUS	59,400,000	59,723,273	59,848,090	59,723,273	0	0	0	0	0	0	124,816	124,816	0	0	
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5		01/05/2021	VARIOUS	01/05/2021	VARIOUS	40,000,000	42,178,125	42,177,344	42,178,125	0	0	0	0	0	0	(781)	(781)	0	0	
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5		12/09/2021	VARIOUS	12/09/2021	VARIOUS	15,800,000	16,299,031	16,262,000	16,299,031	0	0	0	0	0	0	(37,031)	(37,031)	0	0	
01F020-44-8	UMBS TBA 15YR TBA 02.000% APR		02/09/2021	CREDIT SUISSE FIRST BOSTON-NY BRANCH	03/12/2021	CREDIT SUISSE FIRST BOSTON-NY	2,500,000	2,608,984	2,574,902	2,608,984	0	0	0	0	0	0	(34,082)	(34,082)	0	0	
01F020-43-0	UMBS TBA 15YR TBA 02.000% MAR		03/03/2021	VARIOUS	03/03/2021	VARIOUS	5,000,000	5,200,293	5,199,805	5,200,293	0	0	0	0	0	0	(488)	(488)	0	0	
01F012-63-5	UMBS TBA 30YR TBA 01.500% MAR		03/01/2021	VARIOUS	03/01/2021	VARIOUS	1,500,000	1,476,270	1,476,270	1,476,270	0	0	0	0	0	0	0	0	625	625	
01F020-64-6	UMBS TBA 30YR TBA 02.000% APR		04/01/2021	VARIOUS	04/01/2021	VARIOUS	31,300,000	31,852,766	31,534,574	31,852,766	0	0	0	0	0	0	(318,191)	(318,191)	0	0	
01F020-68-7	UMBS TBA 30YR TBA 02.000% AUG		05/24/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	07/16/2021	MERRILL LYNCH PIERCE FENNER, C.	24,100,000	24,224,266	24,446,908	24,224,266	0	0	0	0	0	0	222,643	222,643	0	0	
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		01/05/2021	VARIOUS	01/05/2021	VARIOUS	34,600,000	35,951,994	35,953,242	35,951,994	0	0	0	0	0	0	1,248	1,248	722	722	
01F020-67-9	UMBS TBA 30YR TBA 02.000% JUL		07/06/2021	VARIOUS	07/06/2021	VARIOUS	33,157,000	33,333,701	33,423,131	33,333,701	0	0	0	0	0	0	89,429	89,429	0	0	
01F020-63-8	UMBS TBA 30YR TBA 02.000% MAR		03/04/2021	VARIOUS	03/04/2021	VARIOUS	49,850,000	50,766,135	50,721,467	50,766,135	0	0	0	0	0	0	(44,668)	(44,668)	972	972	
01F020-65-3	UMBS TBA 30YR TBA 02.000% MAY		05/10/2021	VARIOUS	05/10/2021	VARIOUS	45,200,000	45,629,359	45,477,586	45,629,359	0	0	0	0	0	0	(151,773)	(151,773)	0	0	
01F020-66-0	UMBS TBA 30YR TBA 02.000% NOV		11/01/2021	VARIOUS	11/01/2021	VARIOUS	28,500,000	28,703,672	28,521,945	28,703,672	0	0	0	0	0	0	(181,727)	(181,727)	0	0	
01F020-69-5	UMBS TBA 30YR TBA 02.000% SEP		09/01/2021	VARIOUS	09/01/2021	VARIOUS	48,200,000	48,819,445	48,821,799	48,819,445	0	0	0	0	0	0	2,354	2,354	0	0	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							959,757,500	987,285,145	986,699,199	987,271,728	0	(13,417)	0	(13,417)	0	0	(572,529)	(572,529)	50,413	33,458	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
682357-AA-6	180 MEDICAL INC 144A		09/30/2021	GOLDMAN SACHS & CO, NY	11/08/2021	GOLDMAN SACHS & CO, NY	200,000	200,000	201,500	200,000	0	0	0	0	0	0	1,500	1,500	710	0	
013092-AG-6	ALBERTSONS COS INC / SAFEWAY 144A		10/08/2021	VARIOUS	11/24/2021	VARIOUS	1,095,000	1,054,088	1,101,225	1,055,376	0	1,288	0	0	0	0	45,849	45,849	11,818	2,135	
01741R-AL-6	ALLEGHENY TECHNOLOGIES INC		09/09/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/15/2021	MERRILL LYNCH PIERCE FENNER, C.	125,000	125,000	125,594	125,000	0	0	0	0	0	0	594	594	37	0	
01741R-AM-4	ALLEGHENY TECHNOLOGIES INC		09/09/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/13/2021	MERRILL LYNCH PIERCE FENNER, C.	100,000	100,000	101,156	100,000	0	0	0	0	0	0	1,156	1,156	11	0	
019579-AA-9	ALLIED UNIVERSAL HOLDCO LLC 144A		05/05/2021	CREDIT SUISSE, NEW YORK (CSUS)	05/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	200,000	200,000	201,500	200,000	0	0	0	0	0	0	1,500	1,500	0	0	
00164V-AF-0	AMC NETWORKS INC		01/26/2021	JP MORGAN SECS INC-FI	09/10/2021	VARIOUS	331,000	331,069	328,684	331,061	0	(8)	0	(8)	0	0	(2,377)	(2,377)	8,016	0	

E152

ANNUAL STATEMENT FOR THE YEAR 2021 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
02406P-AR-1	AMERICAN AXLE & MFG INC		.01/13/2021	GOLDMAN SACHS & CO.	.02/24/2021	JP MORGAN SECS INC-FI	225,000	233,156	232,313	232,567	.0	(589)	.0	(589)	.0	.0	(255)	(255)	5,664	4,063
031921-AB-5	AMWINS GROUP INC 144A		.07/14/2021	GOLDMAN SACHS & CO, NY	.07/14/2021	STIEFEL NICOLAUS & CO INC	25,000	25,000	25,281	25,000	.0	.0	.0	.0	.0	.0	.281	.281	.0	.0
03666H-AC-5	ANTARES HLDGS LP 144A		.01/21/2021	PERSHING LLC	.05/21/2021	MITSUBISHI UFJ SECS (USA) INC.	450,000	444,582	465,165	444,876	.0	294	.0	294	.0	.0	20,289	20,289	5,876	.0
036752-AO-6	ANTHEM INC		.03/08/2021	CITIGROUP GBL MKT INC/SAL	.12/09/2021	MERRILL LYNCH PIERCE	2,000,000	1,999,480	1,989,760	1,999,673	.0	193	.0	193	.0	.0	(9,913)	(9,913)	6,650	.0
037411-BA-2	APACHE CORP		.01/04/2021	BOFA SECURITIES, INC./FIXED	.08/11/2021	TENDERED BACK TO COMPANY	150,000	154,688	158,250	154,610	.0	(78)	.0	(78)	.0	.0	3,640	3,640	5,957	1,603
045086-AF-2	ASHTON WOODS USA LLC 144A		.05/14/2021	JPMORGAN SECURITIES INC,	.08/01/2021	NEW YORK	615,000	639,984	635,756	635,756	.0	(4,228)	.0	(4,228)	.0	.0	(20,756)	(20,756)	41,628	12,338
047649-AA-6	ATKORE INC 144A		.05/18/2021	NEW YORK	.07/01/2021	VARIOUS	62,000	62,000	62,775	62,000	.0	.0	.0	.0	.0	.0	.775	.775	280	.0
049560-AV-7	ATMOS ENERGY CORP		.03/04/2021	JP MORGAN SECS INC-FI	.12/09/2021	VARIOUS	2,700,000	2,700,000	2,699,933	2,700,000	.0	.0	.0	.0	.0	.0	(68)	(68)	10,931	.0
05453G-AC-9	AXALTA COATING SYS LLC 144A		.01/26/2021	MORGAN STANLEY & CO INC.	.10/15/2021	BARCLAYS CAPITAL INC, NEW	170,000	167,025	163,625	167,257	.0	.0	.0	.0	.0	.0	(3,632)	(3,632)	5,180	1,020
05508R-AE-6	B & G FOODS INC NEW		.01/05/2021	MORGAN STANLEY & CO INC.	.03/10/2021	RBC DAIN RAUSCHER	350,000	360,938	360,063	360,617	.0	(1,320)	.0	(1,320)	.0	.0	.445	.445	8,218	4,900
05493E-AY-8	BBCOM TR 2021-C9		.02/17/2021	BARCLAYS CAP INC/BARCLAYS	.03/16/2021	BARCLAYS CAP INC/BARCLAYS	1,470,000	1,514,094	1,474,823	1,513,782	.0	(312)	.0	(312)	.0	.0	(38,959)	(38,959)	1,596	845
07403V-AA-7	BEASLEY MEZZANINE HOLDINGS 144A		.01/25/2021	GOLDMAN SACHS & CO.	.03/03/2021	GOLDMAN SACHS & CO.	145,000	146,575	146,450	146,540	.0	(35)	.0	(35)	.0	.0	(90)	(90)	1,146	.0
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A		.10/04/2021	SG AMERICAS SECURITIES, LLC	.12/15/2021	MERRILL LYNCH PIERCE	1,250,000	1,250,000	1,246,938	1,250,000	.0	.0	.0	.0	.0	.0	(3,063)	(3,063)	2,312	.0
094234-AA-9	BLOOMIN BRANDS INC / OSI RESTA144A		.04/06/2021	VARIOUS	.04/09/2021	JP MORGAN CHASE	96,000	96,000	97,445	96,000	.0	.0	.0	.0	.0	.0	1,445	1,445	.0	.0
09951L-AB-9	BOOZ ALLEN HAMILTON INC 144A		.06/07/2021	MERRILL LYNCH PIERCE	.08/17/2021	VARIOUS	450,000	450,000	465,594	450,000	.0	.0	.0	.0	.0	.0	15,594	15,594	2,775	.0
103557-AC-8	BOYNE USA INC 144A		.04/15/2021	CHARLOTTE	.04/29/2021	VARIOUS	50,000	50,000	51,313	50,000	.0	.0	.0	.0	.0	.0	1,313	1,313	23	.0
11134L-AR-0	BROADCOM CORP/BROADCOM CAYMAN		.04/14/2021	MERRILL LYNCH PIERCE	.09/22/2021	RECEIVED IN EXCHANGE	70,000	74,855	75,988	74,550	.0	(305)	.0	(305)	.0	.0	1,438	1,438	8,364	619
11135F-BE-0	BROADCOM INC 144A		.01/04/2021	PERSHING LLC	.04/14/2021	FENNER, C.	70,000	69,820	68,772	69,827	.0	7	.0	7	.0	.0	(1,055)	(1,055)	330	.0
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING144A		.01/21/2021	CREDIT SUISSE FIRST BOS.	.02/10/2021	MERRILL LYNCH PIERCE	50,000	50,000	51,625	50,000	.0	.0	.0	.0	.0	.0	1,625	1,625	108	.0
12008R-AP-2	BUILDERS FIRSTSOURCE INC 144A		.07/21/2021	FENNER, CHARLOTTE	.08/20/2021	MERRILL LYNCH PIERCE	175,000	175,000	178,500	175,000	.0	.0	.0	.0	.0	.0	3,500	3,500	239	.0
12429T-AE-4	BWAY HOLDING COMPANY 144A		.06/18/2021	MORGAN STANLEY & CO INC,	.12/22/2021	VARIOUS	146,000	144,303	145,475	144,504	.0	202	.0	202	.0	.0	971	971	7,410	1,888
05607Q-AA-6	BX COMI TRG TR 2020-BXLP 144A		.02/24/2021	CITIGROUP GBL MKT INC/SAL	.12/18/2021	VARIOUS	2,993,931	2,996,738	2,993,540	2,993,944	.0	(2,794)	.0	(2,794)	.0	.0	(404)	(404)	21,431	834
12434C-AA-2	BX TR 2021-SDMF 144A		.09/17/2021	MORGAN STANLEY & CO INC.	.12/15/2021	NEW YORK	1,910,000	1,904,244	1,887,916	1,904,915	.0	672	.0	672	.0	.0	(17,000)	(17,000)	2,842	.0
05608Q-AA-5	BY CROWN PARENT LLC / BY BD 144A		.04/20/2021	VARIOUS	.09/16/2021	NEW YORK	325,000	337,594	342,107	335,614	.0	(1,980)	.0	(1,980)	.0	.0	(10,614)	(10,614)	25,778	2,119
14879E-AK-4	CATALENT PHARMA SOLUTIONS 144A		.09/23/2021	NEW YORK	.10/14/2021	VARIOUS	225,000	225,125	225,844	225,124	.0	(1)	.0	(1)	.0	.0	720	720	416	.0
12511C-AA-8	CBL & ASSOCIATES HOLDCO I LLC		.11/30/2021	VARIOUS	.12/01/2021	VARIOUS	174,556	173,785	412,500	173,789	.0	4	.0	4	.0	.0	238,711	238,711	40	40
125ESC-AE-3	CBL AND ASSOCIATES LIMITED PARTNER		.11/02/2021	RECEIVED IN EXCHANGE	.11/02/2021	RECEIVED IN EXCHANGE	581,000	441,560	384,670	441,560	.0	.0	.0	.0	.0	.0	(56,890)	(56,890)	.0	.0
15189T-BA-4	CENTERPOINT ENERGY INC		.05/11/2021	USA/FIXED, NEW YORK	.05/26/2021	GOLDMAN SACHS & CO, NY	135,000	134,685	135,622	134,688	.0	2	.0	2	.0	.0	934	934	82	.0
159864-AJ-6	CHARLES RIV LABS INTL INC 144A		.03/08/2021	JP MORGAN SECS INC-FI	.03/26/2021	JP MORGAN SECS INC-FI	125,000	125,000	126,094	125,000	.0	.0	.0	.0	.0	.0	1,094	1,094	97	.0
18064P-AA-7	CLARIVATE SCIENCE HOLDINGS COR144A		.06/10/2021	CITIGROUP GBL MKTS/SALOMON,	.08/12/2021	NEW YORK	668,000	668,000	668,281	668,000	.0	.0	.0	.0	.0	.0	281	281	371	.0
18064P-AB-5	CLARIVATE SCIENCE HOLDINGS COR144A		.06/10/2021	CITIGROUP GBL MKTS/SALOMON,	.06/15/2021	NEW YORK	93,000	93,000	94,163	93,000	.0	.0	.0	.0	.0	.0	1,163	1,163	.0	.0
18451Q-AP-3	CLEAR CHANNEL WW HLDGS INC		.05/03/2021	VARIOUS	.06/15/2021	VARIOUS	169,000	176,731	176,816	175,816	.0	(916)	.0	(916)	.0	.0	(6,816)	(6,816)	15,568	4,792
19424K-AA-1	COLLEGE AVE STD LN LLC 144A		.02/09/2021	CAP INC FI	.12/26/2021	VARIOUS	130,000	130,000	130,264	130,000	.0	.0	.0	.0	.0	.0	264	264	1,177	.0
20341W-AA-3	COMM S&L / CSL CAPITAL 144A		.03/09/2021	CITIGROUP GBL MKT INC/SAL	.05/06/2021	VARIOUS	590,000	600,325	598,850	590,000	.0	(10,325)	.0	(10,325)	.0	.0	.0	.0	28,615	14,357
201723-AP-8	COMMERCIAL METALS CO.		.01/19/2021	CITIGROUP GBL MKT INC/SAL	.01/26/2021	BANC OF AMERICA SEC LLC.	50,000	50,000	51,250	50,000	.0	.0	.0	.0	.0	.0	1,250	1,250	.0	.0
20338Q-AB-9	COMSCOPE FIN LLC		.04/26/2021	VARIOUS	.08/21/2021	VARIOUS	895,000	921,850	919,613	915,344	.0	(6,506)	.0	(6,506)	.0	.0	(20,344)	(20,344)	58,170	13,523
20451R-AB-8	COMPASS GROUP DIVERSIFIED 144A		.03/03/2021	BANC OF AMERICA SEC LLC.	.03/04/2021	BANC OF AMERICA SEC LLC.	66,000	66,000	67,355	66,000	.0	.0	.0	.0	.0	.0	1,355	1,355	.0	.0
205768-AS-3	COMSTOCK RES INC 144A		.02/18/2021	BANC OF AMERICA SEC LLC.	.02/19/2021	BANC OF AMERICA SEC LLC.	26,000	26,000	26,650	26,000	.0	.0	.0	.0	.0	.0	650	650	.0	.0
212015-AT-8	CONTINENTAL RES INC 144A		.01/08/2021	MARKETAXESS CORP	.11/30/2021	MILLER TABAK ROBERTS SEC LLC.	75,000	84,799	87,300	84,031	.0	(768)	.0	(768)	.0	.0	3,269	3,269	4,396	563
21871N-AB-7	CORECIVIC INC		.04/07/2021	IMPERIAL CAPITAL LLC, NEW	.04/23/2021	VARIOUS	150,000	148,500	152,594	148,506	.0	6	.0	6	.0	.0	4,088	4,088	223	.0
21871D-AD-5	CORELOGIC INC SR SEC 144A NT28		.04/14/2021	JP MORGAN SECS INC-FI	.11/04/2021	GOLDMAN SACHS & CO, NY	225,000	225,000	222,013	225,000	.0	.0	.0	.0	.0	.0	(2,988)	(2,988)	5,269	.0
23371D-AG-9	DAE FDS LLC 144A		.01/12/2021	GOLDMAN SACHS & CO.	.01/13/2021	GOLDMAN SACHS & CO.	200,000	197,422	200,000	197,423	.0	1	.0	1	.0	.0	2,577	2,577	.0	.0

E153

ANNUAL STATEMENT FOR THE YEAR 2021 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.					
25179M-BC-6	DEVON ENERGY CORP NEW		06/09/2021	RECEIVED IN EXCHANGE	07/07/2021	SEAPORT GROUP SECURITIES LLC	950,000	1,053,313	1,060,438	1,050,709	.0	(2,604)	.0	(2,604)	.0	.0	9,729	9,729	15,794	.0
25461L-AA-0	DIRECTV FING LLC / DIRECTV 144A		07/22/2021	CREDIT SUISSE, NEW YORK (CSUS)	08/27/2021	VARIOUS	225,000	225,000	234,600	225,000	.0	.0	.0	.0	.0	.0	9,600	9,600	.855	.0
81721M-AM-1	DIVERSIFIED HEALTHCARE TR		02/04/2021	VARIOUS	07/30/2021	JEFFERIES & CO INC, NEW YORK	300,000	299,375	303,375	299,420	.0	.45	.0	.45	.0	.0	3,955	3,955	13,775	6,314
25858G-AA-2	DOUBLE EAGLE III MIDCO 1 LLC 144A		01/06/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	04/14/2021	SEAPORT GROUP SECURITIES LLC	25,000	26,844	28,125	26,727	.0	(117)	.0	(117)	.0	.0	1,398	1,398	.727	199
29261A-AE-0	ENCOMPASS HEALTH CORP		02/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	04/09/2021	TRUIST SECURITIES, INC., ATLAN.	150,000	161,063	158,438	160,865	.0	(197)	.0	(197)	.0	.0	(2,428)	(2,428)	3,623	2,582
29362U-AD-6	ENTEGRIS INC 144A		04/16/2021	MORGAN STANLEY & CO INC, NY	10/27/2021	VARIOUS	612,000	612,000	616,909	612,000	.0	.0	.0	.0	.0	.0	4,909	4,909	3,091	.0
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	09/30/2021	BK OF NEW YORK MELLON/TORONTO	2,410,000	2,409,880	2,410,471	2,409,921	.0	.41	.0	.41	.0	.0	.550	.550	6,392	.0
344849-AA-2	FOOT LOCKER INC 144A		09/29/2021	JPMORGAN SECURITIES INC, NEW YORK	10/25/2021	VARIOUS	125,000	125,000	124,813	125,000	.0	.0	.0	.0	.0	.0	(188)	(188)	.256	.0
345370-CX-6	FORD MTR CO DEL		08/04/2021	MARKETAXESS CORPORATION, NEW YORK	11/16/2021	TENDERED BACK TO COMPANY	250,000	359,638	358,635	356,470	.0	(3,167)	.0	(3,167)	.0	.0	2,165	2,165	26,536	6,951
350392-AA-4	FOUNDATION BLDG MATLS INC 144A		02/03/2021	CREDIT SUISSE FIRST BOS, MERRILL LYNCH PIERCE FENNER, CHARLOTTE	02/03/2021	CREDIT SUISSE FIRST BOS	39,000	39,000	39,488	39,000	.0	.0	.0	.0	.0	.0	.488	.488	.0	.0
363576-AA-7	GALLAGHER ARTHUR J & CO GCT COMMERCIAL MORTGAGE TRUST 144A		05/13/2021	CITIGROUP GLOBAL	08/13/2021	CALLED @ 101.0000000 MORGAN STANLEY & CO INC, NY	225,000	223,619	227,250	223,649	.0	.30	.0	.30	.0	.0	.1,351	.1,351	3,547	.0
36167R-AA-1	GE CAP FUNDING LLC		01/29/2021	GOLDMAN SACHS & CO	12/09/2021	TENDERED BACK TO COMPANY	2,000,000	2,000,000	1,997,500	2,000,000	.0	.0	.0	.0	.0	.0	(2,500)	(2,500)	15,495	.0
36166N-AJ-2	WELLS FARGO SECURITIES, LLC		02/22/2021	WELLS FARGO SECURITIES, LLC, CH	12/01/2021	WELLS FARGO SECURITIES, LLC, CH	855,000	982,540	973,341	972,630	.0	(9,911)	.0	(9,911)	.0	.0	.711	.711	82,042	10,346
37255J-AA-0	GENTING NEW YORK LLC 144A		01/27/2021	JEFFERIES & CO INC, NEW YORK	06/30/2021	JEFFERIES & CO INC, NEW YORK	200,000	199,596	202,000	199,627	.0	.31	.0	.31	.0	.0	2,373	2,373	2,603	.0
30034T-AA-1	GLOBAL CASH ACCESS INC 144A		07/01/2021	MARKETAXESS CORPORATION, NEW YORK	07/01/2021	WELLS FARGO SECURITIES, LLC, CH	63,000	63,000	64,575	63,000	.0	.0	.0	.0	.0	.0	1,575	1,575	.0	.0
389375-AL-0	GRAY TELEVISION INC 144A		04/19/2021	BARCLAYS CAPITAL INC, NEW YORK	10/28/2021	MERRILL LYNCH PIERCE FENNER, C.	375,000	374,100	369,375	374,140	.0	.40	.0	.40	.0	.0	(4,765)	(4,765)	12,601	3,084
36261N-AA-5	GYP HOLDINGS III CORPORATION 144A		04/15/2021	JEFFERIES & CO INC, NEW YORK	08/30/2021	FENNER, C.	75,000	75,000	75,750	75,000	.0	.0	.0	.0	.0	.0	.750	.750	1,243	.0
410345-AL-6	HANESBRANDS INC 144A		04/15/2021	CREDIT SUISSE, NEW YORK (CSUS)	08/23/2021	GOLDMAN SACHS & CO, NY	500,000	536,250	545,850	533,775	.0	(2,475)	.0	(2,475)	.0	.0	12,075	12,075	18,958	10,427
40390F-AA-8	HCRX INVESTMENTS HOLDCO L.P 144A		07/15/2021	JP MORGAN SECS INC-FI	10/29/2021	VARIOUS	75,000	75,000	76,000	75,000	.0	.0	.0	.0	.0	.0	1,000	1,000	.281	.0
42226A-AA-5	HEALTH EQUITY INC 144A		09/28/2021	JP MORGAN SECS INC-FI	10/14/2021	VARIOUS	125,000	125,000	127,094	125,000	.0	.0	.0	.0	.0	.0	2,094	2,094	.31	.0
902104-AC-2	II-VI INC 144A		12/08/2021	JPMORGAN SECURITIES INC, NEW YORK	12/08/2021	JPMORGAN SECURITIES INC, NEW YORK	87,000	87,000	88,088	87,000	.0	.0	.0	.0	.0	.0	1,088	1,088	.0	.0
45569L-AC-5	INDIGO NAT RES LLC 144A		01/19/2021	JP MORGAN SECS INC-FI	02/04/2021	JP MORGAN SECS INC-FI	69,000	69,000	69,690	69,000	.0	.0	.0	.0	.0	.0	.690	.690	.62	.0
46647P-CA-2	JPMORGAN CHASE & CO		03/09/2021	JP MORGAN SECS INC-FI	12/09/2021	NY	2,600,000	2,600,000	2,604,181	2,600,000	.0	.0	.0	.0	.0	.0	4,181	4,181	12,096	.0
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5%35		02/11/2021	CREDIT SUISSE FIRST BOS	12/06/2021	TENDERED BACK TO COMPANY	25,000	30,875	31,035	30,591	.0	(284)	.0	(284)	.0	.0	.443	.443	1,865	108
513075-BX-8	LAMAR MEDIA CORP 144A		01/07/2021	JP MORGAN SECS INC-FI	06/11/2021	VARIOUS	153,000	153,000	148,543	153,000	.0	.0	.0	.0	.0	.0	(4,458)	(4,458)	1,689	.0
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LL144A		04/20/2021	FENNER, CHARLOTTE	04/20/2021	STIFEL NICOLAUS & CO INC	15,000	15,000	15,300	15,000	.0	.0	.0	.0	.0	.0	.300	.300	.0	.0
50190E-AB-0	LCM INVESTMENTS HOLDINGS II LL144A		09/14/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	10/04/2021	RECEIVED IN EXCHANGE	100,000	102,000	102,000	102,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,045
524590-AA-4	LEEWARD RENEWABLE ENERGY OPER 144A		06/23/2021	JP MORGAN SECS INC-FI	07/01/2021	JEFFERIES & CO INC, NEW YORK	55,000	55,000	55,825	55,000	.0	.0	.0	.0	.0	.0	.825	.825	.0	.0
52729B-BT-9	LEVEL 3 FING INC 144A		01/11/2021	MORGAN STANLEY & CO INC	06/11/2021	INC	375,000	375,000	363,750	375,000	.0	.0	.0	.0	.0	.0	(11,250)	(11,250)	5,938	.0
52736R-BJ-0	LEVI STRAUSS & CO NEW 144A		02/02/2021	BANC OF AMERICA SEC LLC	02/19/2021	BANC OF AMERICA SEC LLC	157,000	157,000	160,275	157,000	.0	.0	.0	.0	.0	.0	3,275	3,275	.29	.0
50187T-AF-3	LGI HOMES INC 144A		06/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/15/2021	WELLS FARGO SECURITIES, LLC, CH	104,000	104,000	104,780	104,000	.0	.0	.0	.0	.0	.0	.780	.780	.0	.0
502160-AN-4	LSB INDS INC 144A		09/29/2021	JEFFERIES & CO INC, NEW YORK	10/20/2021	JEFFERIES & CO INC, NEW YORK	100,000	100,000	100,925	100,000	.0	.0	.0	.0	.0	.0	.925	.925	.109	.0
552676-AJ-2	M D C HLDS INC		01/06/2021	CITIGROUP GBL MKT INC/SAL	07/01/2021	VARIOUS	172,000	172,000	167,347	172,000	.0	.0	.0	.0	.0	.0	(4,653)	(4,653)	1,746	.0
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC 144A		03/02/2021	CREDIT SUISSE FIRST BOS	11/17/2021	(CSUS)	69,000	69,000	73,830	69,000	.0	.0	.0	.0	.0	.0	4,830	4,830	2,725	.0
55760L-AA-5	MADISON IAQ LLC 144A		06/16/2021	GOLDMAN SACHS & CO	11/02/2021	VARIOUS	325,000	325,000	325,906	325,000	.0	.0	.0	.0	.0	.0	.906	.906	3,360	.0
577081-BF-8	MATTEL INC 144A		03/09/2021	BANC OF AMERICA SEC LLC	10/18/2021	MARKETAXESS CORPORATION, NEW YORK	150,000	150,000	154,995	150,000	.0	.0	.0	.0	.0	.0	4,995	4,995	3,297	.0
588056-BA-8	MERCER INTL INC 144A		01/14/2021	CREDIT SUISSE FIRST BOS, JEFFERIES & CO INC, NEW YORK	02/24/2021	VARIOUS	178,000	178,000	181,676	178,000	.0	.0	.0	.0	.0	.0	3,676	3,676	.320	.0
594972-AF-8	MICROSTRATEGY INC 144A		06/08/2021	VARIOUS	07/28/2021	VARIOUS	150,000	150,000	150,125	150,000	.0	.0	.0	.0	.0	.0	.125	.125	1,055	.0
62482B-AB-8	MOZART DEBT MERGER SUB INC 144A		09/30/2021	GOLDMAN SACHS & CO, NY	12/06/2021	VARIOUS	79,000	79,000	79,395	79,000	.0	.0	.0	.0	.0	.0	.395	.395	.611	.0
624758-AF-5	MUELLER WTR PRODS INC 144A		05/18/2021	BOFA SECURITIES, INC./FIXED INC	09/17/2021	VARIOUS	475,000	475,000	493,250	475,000	.0	.0	.0	.0	.0	.0	18,250	18,250	5,314	.0

ANNUAL STATEMENT FOR THE YEAR 2021 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.					
78448Y-AB-7	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS.	10/08/2021	GOLDMAN SACHS & CO, NY	2,130,000	2,109,336	2,139,069	2,111,295	.0	1,960	.0	1,960	.0	27,774	27,774	12,063	.0	.0
78448Y-AM-3	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS.	11/15/2021	VARIOUS	880,000	876,799	880,923	877,169	.0	370	.0	370	.0	3,754	3,754	4,301	.0	.0
83283W-AC-7	SMYRNA READY MIX LLC 144A SPECIALTY BLDG PRDS HLDG LLC		05/19/2021	JPMORGAN SECURITIES INC, NEW YORK	06/14/2021	RECEIVED IN EXCHANGE	261,000	270,135	273,071	270,066	.0	(69)	.0	(69)	.0	3,005	3,005	.0	1,001	.0
84749A-AB-3	144A		01/11/2021	BANC OF AMERICA SEC LLC.	01/13/2021	BANC OF AMERICA SEC LLC.	25,000	26,000	26,125	25,999	.0	(1)	.0	(1)	.0	.126	.126	.487	487	.0
852234-AL-7	SQUARE INC 144A		05/18/2021	GOLDMAN SACHS & CO, NY	12/14/2021	VARIOUS	198,000	198,000	199,180	198,000	.0	.0	.0	.0	.0	1,180	1,180	1,186	.0	.0
852234-AM-5	SQUARE INTL INC 144A		05/18/2021	GOLDMAN SACHS & CO, NY	12/01/2021	GOLDMAN SACHS & CO, NY	224,000	224,000	225,575	224,000	.0	.0	.0	.0	.0	1,575	1,575	1,461	.0	.0
85571B-AU-9	STARWOOD PPTY TR INC 144A		06/29/2021	JP MORGAN SECS INC-FI	10/22/2021	GOLDMAN SACHS & CO, NY	450,000	450,000	450,000	450,000	.0	.0	.0	.0	.0	.0	.0	4,622	.0	.0
85571B-AW-5	STARWOOD PPTY TR INC 144A		12/01/2021	JPMORGAN SECURITIES INC, NEW YORK	12/27/2021	VARIOUS MERRILL LYNCH PIERCE	145,000	145,000	146,814	145,000	.0	.0	.0	.0	.0	1,814	1,814	203	.0	.0
857477-BP-7	STATE STR CORP		02/26/2021	BANC OF AMERICA SEC LLC.	10/14/2021	FENNER SM.	200,000	199,412	198,972	199,445	.0	33	.0	33	.0	(473)	(473)	2,750	.0	.0
87264A-BR-5	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS.	04/15/2021	VARIOUS	250,000	250,000	251,781	250,000	.0	.0	.0	.0	.0	1,781	1,781	1,463	.0	.0
87264A-BT-1	T MOBILE USA INC		01/11/2021	DEUTSCHE BANK SECS.	01/29/2021	CREDIT SUISSE FIRST BOS. BARCLAYS CAP INC/BARCLAYS	250,000	250,000	252,500	250,000	.0	.0	.0	.0	.0	2,500	2,500	359	.0	.0
87612B-BT-8	TARGA RES PARTNERS / TARGA 144A		01/19/2021	BANC OF AMERICA SEC LLC. JPMORGAN SECURITIES INC,	05/25/2021	VARIOUS	200,000	200,000	196,000	200,000	.0	.0	.0	.0	.0	(4,000)	(4,000)	2,556	.0	.0
88023U-AJ-0	TEMPUR SEALY INTL INC 144A		09/21/2021	NEW YORK	12/01/2021	VARIOUS	83,000	83,000	81,355	83,000	.0	.0	.0	.0	.0	(1,645)	(1,645)	552	.0	.0
88830M-AL-6	TITAN INTL INC 144A		04/08/2021	GOLDMAN SACHS & CO, NY	04/16/2021	VARIOUS	76,000	76,000	76,579	76,000	.0	.0	.0	.0	.0	579	579	.0	.0	.0
87267H-AA-5	TRPG TR 2021-D 0.8 15JUN26 144A FR		06/01/2021	GOLDMAN SACHS & CO	12/15/2021	BARCLAYS CAPITAL INC, NEW YORK	1,120,000	1,120,000	1,114,400	1,120,000	.0	.0	.0	.0	.0	(5,600)	(5,600)	4,543	.0	.0
89680E-AA-7	TRITON WATER HOLDINGS INC 144A		03/17/2021	MORGAN STANLEY & CO INC.	04/19/2021	CREDIT SUISSE, NEW YORK (CSUS)	60,000	60,000	60,915	60,000	.0	.0	.0	.0	.0	915	915	206	.0	.0
897051-AC-2	TRONOX INC 144A		03/01/2021	CREDIT SUISSE FIRST BOS. MARKETAXESS CORPORATION,	04/15/2021	VARIOUS	138,000	138,000	140,658	138,000	.0	.0	.0	.0	.0	2,658	2,658	587	.0	.0
90333L-AT-9	U S CONCRETE INC 144A		04/20/2021	NEW YORK	09/29/2021	VARIOUS	250,000	259,625	273,145	258,731	.0	(894)	.0	(894)	.0	(8,731)	(8,731)	34,281	1,815	.0
91337C-AA-4	UNIVAR SOLUTIONS USA INC 144A		02/03/2021	CREDIT SUISSE FIRST BOS.	03/18/2021	GOLDMAN SACHS & CO	260,000	273,975	264,738	273,493	.0	(482)	.0	(482)	.0	(8,756)	(8,756)	4,077	2,369	.0
91705J-AC-9	URBAN ONE INC 144A		03/23/2021	VARIOUS	09/27/2021	VARIOUS	165,000	166,119	177,538	165,931	.0	(188)	.0	(188)	.0	11,606	11,606	7,664	762	.0
92340L-AE-9	VEREIT OPERATING PARTNERSHIP LP		02/04/2021	LLC	11/09/2021	RECEIVED IN EXCHANGE	170,000	180,889	182,052	180,007	.0	(882)	.0	(882)	.0	2,045	2,045	2,805	776	.0
928377-AC-4	VISTA OUTDOOR INC 144A		02/17/2021	MORGAN STANLEY & CO INC.	02/17/2021	MORGAN STANLEY & CO INC. WELLS FARGO SECURITIES	146,000	146,000	146,913	146,000	.0	.0	.0	.0	.0	913	913	.0	.0	.0
98372M-AC-9	XHR LP 144A		05/20/2021	JP MORGAN SECS INC-FI	06/15/2021	WELLS FARGO SECURITIES LLC, CH	78,000	78,000	80,535	78,000	.0	.0	.0	.0	.0	2,535	2,535	211	.0	.0
11283Y-AG-5	BROOKFIELD RESIDENTIAL PPTYS 144A		05/11/2021	C.	11/17/2021	JEFFERIES & CO INC, NEW YORK	149,000	149,000	150,118	149,000	.0	.0	.0	.0	.0	1,118	1,118	3,588	.0	.0
443628-AG-7	HUDBAY MINERALS INC 144A		02/18/2021	C.	03/10/2021	BAIRD (ROBERT W.) & CO. INCORP	220,000	229,625	228,756	229,269	.0	(356)	.0	(356)	.0	(513)	(513)	2,609	1,724	.0
302516-BC-0	FMG RESOURCES AUGUST 2006 144A		03/18/2021	C.	04/06/2021	VARIOUS	250,000	250,000	256,688	250,000	.0	.0	.0	.0	.0	6,688	6,688	377	.0	.0
46650C-AA-7	JBS INVTS II GMBH 144A		11/16/2021	C.	12/01/2021	CALLED @ 104 2830000	500,000	521,000	521,415	520,113	.0	(887)	.0	(887)	.0	(20,113)	(20,113)	34,637	11,958	.0
33830P-AA-9	522 FUNDING CLO I LTD19-1 144A		09/22/2021	C.	10/15/2021	VARIOUS	300,000	300,330	300,330	300,330	.0	.0	.0	.0	.0	.0	.0	897	897	.0
08179H-AA-8	BENEFIT ST PRT CLO X11 2017 144A		01/21/2021	C.	10/16/2021	PRINCIPAL RECEIPT	1,250,000	1,251,250	1,250,000	1,250,000	.0	(1,250)	.0	(1,250)	.0	.0	.0	13,586	518	.0
13876L-AG-2	CANYON CLO LTD 2020-X1 144A		01/04/2021	C.	05/24/2021	Principal Receipt	400,000	400,000	400,000	400,000	.0	.0	.0	.0	.0	.0	.0	5,676	493	.0
14900A-AJ-8	CATAMARAN CLO 2020-1 LTD 144A		01/08/2021	C.	12/30/2021	VARIOUS	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	.0	.0	21,475	.0	.0
12554X-AG-7	CIFC FUNDING 2019-V LT 144A		01/05/2021	C.	12/16/2021	Principal Receipt	275,000	276,513	275,000	276,490	.0	(23)	.0	(23)	.0	(1,490)	(1,490)	13,002	2,590	.0
12547U-AS-7	CIFC FUNDING LTD 2015-SR 144A		09/23/2021	C.	10/25/2021	PRINCIPAL RECEIPT	400,000	400,340	400,000	400,000	.0	(340)	.0	(340)	.0	.0	.0	2,973	2,153	.0
624524-AR-4	COUNTRY GARDEN HOLDINGS C REGS.		05/21/2021	C.	11/05/2021	JEFFRIES	454,000	471,933	406,784	469,837	.0	(2,096)	.0	(2,096)	.0	(63,053)	(63,053)	31,685	8,273	.0
NABL6J-RR-0	HAIDILAO INTERNATIONAL HO REGS.		05/06/2021	C.	09/02/2021	JBS	1,009,000	1,001,231	1,001,738	1,001,738	.0	508	.0	508	.0	(20,688)	(20,688)	14,041	6,990	.0
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL 144A		01/28/2021	C.	01/29/2021	BNP PARIBAS SECURITIES	28,000	27,846	29,120	27,846	.0	.0	.0	.0	.0	1,274	1,274	.0	.0	.0
48661W-AG-3	KAYNE CLO III 2019-3 144A		02/24/2021	C.	05/27/2021	Principal Receipt	250,000	251,000	250,000	250,970	.0	(30)	.0	(30)	.0	(970)	(970)	3,825	1,222	.0
566076-AJ-4	MARBLE PT CLO XVIII 20-18 LTD 144A		05/11/2021	C.	09/29/2021	Principal Receipt	250,000	251,500	250,000	251,372	.0	(128)	.0	(128)	.0	(1,372)	(1,372)	4,566	771	.0
62432M-AA-7	MOUNTAIN VIEW CLO 2019-14 144A		01/14/2021	C.	10/15/2021	PRINCIPAL RECEIPT	2,000,000	2,000,400	2,000,000	2,000,000	.0	(400)	.0	(400)	.0	.0	.0	19,837	1,731	.0
62481W-AA-5	MP CLO VIII LTD 2015-BR 144A		05/10/2021	C.	06/10/2021	Principal Receipt	261,299	261,299	261,299	261,299	.0	.0	.0	.0	.0	.0	.0	341	111	.0
681043-AK-0	SHIMAO GROUP HOLDINGS LTD REGS.		05/21/2021	C.	11/03/2021	VARIOUS	530,000	551,200	530,521	549,936	.0	(1,264)	.0	(1,264)	.0	(19,415)	(19,415)	26,233	8,804	.0
87190C-AS-9	TOW CLO LTD 2020-1R 144A		03/02/2021	C.	05/20/2021	Principal Receipt	250,000	250,750	250,000	250,736	.0	(14)	.0	(14)	.0	(736)	(736)	3,263	1,172	.0
89641J-AE-6	TRINITAS CLO IX LTD 2018-19 144A		06/07/2021	C.	07/22/2021	PRINCIPAL RECEIPT	1,000,000	999,000	1,000,000	1,000,000	.0	1,000	.0	1,000	.0	.0	.0	6,416	3,525	.0
29245V-AE-5	EMPRESA NACIONAL DE TELE 144A		09/09/2021	C.	09/28/2021	VARIOUS	1,695,000	1,694,695	1,694,256	1,694,696	.0	1	.0	1	.0	(28,441)	(28,441)	2,298	.0	.0
P82290-AG-5	SACI FALABELLA 144A		04/06/2021	C.	10/14/2021	TENDERED BACK TO COMPANY	825,000	804,450	870,375	892,378	.0	(12,073)	.0	(12,073)	.0	(22,003)	(22,003)	51,219	5,757	.0
279158-AJ-8	ECOPETROL S A		05/04/2021	C.	05/11/2021	VARIOUS	954,000	1,040,813	1,022,258	1,040,566	.0	(247)	.0	(247)	.0	(18,308)	(18,308)	28,544	15,570	.0
02156L-AF-8	ALTICE FRANCE S A 144A		04/13/2021	C.	04/14/2021	GOLDMAN SACHS & CO, NY	250,000	250,000	251,094	250,000	.0	.0	.0	.0	.0	1,094	1,094	.0	.0	.0

ANNUAL STATEMENT FOR THE YEAR 2021 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	
67054K-AA-7	NUMERICABLE GROUP SA 144A	C	04/21/2021	VARIOUS	10/07/2021	CALLED @ 103.6880000	2,085,000	2,170,191	2,161,895	2,154,905	.0	(15,286)	.0	(15,286)	.0	.0	(69,905)	(69,905)	(69,905)	164,644	33,947
03969Y-AB-4	ARDAGH METAL PACKAGING FIN 144A	C	02/26/2021	CITIGROUP GBL MKT INC/SAL MIZUHO SECURITIES	05/13/2021	MKTS/SALOMON, NE	225,000	225,000	223,875	225,000	.0	.0	.0	.0	.0	.0	(1,125)	(1,125)	(1,125)	1,625	.0
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC. ENDO LUXEMBOURG FIN CO / ENDO	C	07/06/2021	USA/FIXED, NEW YORK	10/14/2021	MKTS/SALOMON, NE	255,000	255,000	253,269	255,000	.0	.0	.0	.0	.0	.0	(1,731)	(1,731)	(1,731)	1,090	.0
29280B-AA-3	144A	C	03/11/2021	JP MORGAN SEC INC-FI	11/05/2021	VARIOUS	200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	7,622	.0
89668Q-AF-5	TRINSEO MATLS OPER SCA / FIN 144A	C	03/17/2021	DEUTSCHE BANK SECS	04/27/2021	VARIOUS	125,000	125,000	127,313	125,000	.0	.0	.0	.0	.0	.0	2,313	2,313	2,313	274	.0
000000-00-0	ELECTRICID144A	C	02/02/2021	CITIGROUP GBL MKT INC/SAL	04/27/2021	VARIOUS	825,000	825,000	766,986	825,000	.0	.0	.0	.0	.0	.0	(58,014)	(58,014)	(58,014)	6,246	.0
200447-AH-3	ELECTRICID144A	C	02/02/2021	CITIGROUP GBL MKT INC/SAL	03/10/2021	VARIOUS	1,010,000	1,010,000	983,605	1,010,000	.0	.0	.0	.0	.0	.0	(26,395)	(26,395)	(26,395)	2,580	.0
013822-AG-6	ALCOA NEDERLAND HLDG B V 144A	C	03/08/2021	MORGAN STANLEY & CO INC.	11/30/2021	MKTS/SALOMON, NE	200,000	200,000	205,000	200,000	.0	.0	.0	.0	.0	.0	5,000	5,000	5,000	5,683	.0
25257D-AA-6	DIAMOND BC B V 144A	C	09/15/2021	GOLDMAN SACHS & CO, NY	09/15/2021	GOLDMAN SACHS & CO, NY	20,000	20,000	20,300	20,000	.0	.0	.0	.0	.0	.0	300	300	300	.0	.0
05971V-2A-2	BANCO DE CREDITO DEL PERU	C	03/08/2021	CITIGROUP GBL MKT INC/SAL	04/20/2021	VARIOUS	864,000	899,640	890,735	898,708	.0	(932)	.0	(932)	.0	.0	(7,973)	(7,973)	(7,973)	6,185	3,823
143658-BR-2	CARNIVAL CORP 144A	C	10/19/2021	MERRILL LYNCH	10/21/2021	VARIOUS	200,000	200,000	201,461	200,000	.0	.0	.0	.0	.0	.0	1,461	1,461	1,461	.0	.0
143658-BN-1	CARNIVAL CORP MTN BE 144A	C	02/10/2021	JP MORGAN SEC INC-FI	04/27/2021	VARIOUS	200,000	200,000	206,500	200,000	.0	.0	.0	.0	.0	.0	6,500	6,500	6,500	1,302	.0
716564-AB-5	PETROLEOS DEL PERU PETROPERU 144A	C	02/04/2021	HSBC SECURITIES (USA) INC. (HSBCSI)	06/16/2021	VARIOUS	955,000	1,095,557	998,918	1,094,551	.0	(1,005)	.0	(1,005)	.0	.0	(95,634)	(95,634)	(95,634)	26,542	7,759
03718N-AA-4	ANTOFAGASTA PLC 144A	C	05/06/2021	PIERPONT SECURITIES LLC	06/18/2021	MERRILL LYNCH PIERCE FENNER, C.	1,113,000	1,092,410	1,068,557	1,092,634	.0	224	.0	224	.0	.0	(24,077)	(24,077)	(24,077)	4,993	1,909
539439-AP-4	LLOYDS TSB GROUP PLC	C	03/10/2021	TORONTO DOMINION SECS	12/09/2021	EUROCLEAR BANK SA/NV	400,000	414,364	406,740	407,913	.0	(6,451)	.0	(6,451)	.0	.0	(1,173)	(1,173)	(1,173)	12,791	4,038
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							87,616,614	88,313,845	88,524,637	88,226,026	0	(87,818)	0	(87,818)	0	0	69,585	69,585	69,585	1,383,702	263,886
Bonds - Hybrid Securities																					
534187-AS-8	LINCOLN NATL CORP IND CAP SECS 7%6		05/24/2021	MARKETAXESS CORPORATION, NEW YORK	08/02/2021	RECEIVED IN EXCHANGE	148,000	128,650	130,981	128,689	.0	38	.0	38	.0	.0	2,292	2,292	2,292	.0	93
92840M-AC-6	VISTRA CORP PERP SUB -B 144A		12/07/2021	GOLDMAN SACHS & CO, NY	12/08/2021	GOLDMAN SACHS & CO, NY	33,000	33,000	33,248	33,000	.0	.0	.0	.0	.0	.0	248	248	248	.0	.0
4899999 - Bonds - Hybrid Securities							181,000	161,650	164,228	161,689	0	38	0	38	0	0	2,540	2,540	2,540	0	93
Bonds - SVO Identified Funds																					
464287-22-6	ISHARES TR		01/07/2021	JP MORGAN SEC INC-FI	06/08/2021	J.P. MORGAN SECURITIES LLC, NE	20	2,344	2,296	2,344	.0	0	.0	0	.0	.0	(48)	(48)	(48)	18	.0
8099999 - Bonds - SVO Identified Funds							2,344	2,296	2,344	2,344	0	0	0	0	0	0	(48)	(48)	(48)	18	.0
Bonds - Subtotals - Unaffiliated Bank Loans																					
LX1741-66-4	AVAYA INC. TL-B		01/21/2021	PER CLIENTS REQUEST	02/24/2021	PER CLIENTS REQUEST	60,000	59,688	60,000	59,688	.0	.0	.0	.0	.0	.0	312	312	312	1,055	.0
LX1943-99-7	CIMPRESS USA INC TERM LOAN		05/27/2021	PER CLIENTS REQUEST	07/26/2021	PER CLIENTS REQUEST	310,000	306,900	310,000	306,900	.0	.0	.0	.0	.0	.0	3,100	3,100	3,100	2,067	.0
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans							370,000	366,588	370,000	366,588	0	0	0	0	0	0	3,412	3,412	3,412	3,122	0
8399998 - Bonds - Subtotals - Bonds							1,260,328,809	1,287,347,517	1,286,665,034	1,287,306,711	0	(40,807)	0	(40,807)	0	0	(870,702)	(870,702)	(870,702)	1,877,331	426,096
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
S84485-10-1	THUNGELA RES LTD	B	06/07/2021	VARIOUS	06/07/2021	LBI-LEHMAN GOVT SEC INC.	2,046,000	40,771	3,372	40,771	.0	.0	.0	.0	.0	(132)	(37,267)	(37,399)	.0	.0	
097793-40-0	BONANZA CREEK ENERGY INC.		04/05/2021	RECEIVED IN EXCHANGE	10/29/2021	VARIOUS	4,556,810	174,267	188,808	174,267	.0	.0	.0	.0	.0	.0	14,541	14,541	14,541	.0	.0
17888H-10-3	CIVITAS RESOURCES INC.		11/01/2021	RECEIVED IN EXCHANGE	11/26/2021	VARIOUS	4,771,140	327,014	242,132	327,014	.0	.0	.0	.0	.0	.0	(84,883)	(84,883)	(84,883)	.0	.0
30227M-30-3	EXTRACTION OIL & GAS INC.		01/22/2021	RECEIVED IN EXCHANGE	11/01/2021	VARIOUS	4,016,520	105,450	327,060	105,450	.0	.0	.0	.0	.0	.0	221,610	221,610	221,610	.0	.0
46817M-10-7	JACKSON FINANCIAL INC.	B	09/14/2021	SPIN OFF	09/22/2021	VARIOUS	1,163,000	29,064	33,922	29,064	.0	.0	.0	.0	.0	.0	(7,982)	(7,982)	(7,982)	.0	.0
124765-10-8	CAE INC COMMON STOCK CAD 0	B	03/11/2021	GOLDMAN SACHS & CO.	06/24/2021	MORGAN STANLEY & CO INC.	5,016,000	140,704	158,884	140,704	.0	.0	.0	.0	.0	.0	2,857	15,323	18,180	.0	.0
19239C-95-7	COGECO COMMUNICATIONS INC.	B	02/01/2021	VARIOUS	06/24/2021	VARIOUS	2,328,000	197,207	217,680	197,207	.0	.0	.0	.0	.0	.0	5,806	14,667	20,473	611	.0
66610J-20-9	NOBLE CORP NEW USDO.00001	C	02/08/2021	RECEIVED IN EXCHANGE	03/16/2021	BARCLAYS CAPITAL INC./LE	778,000	537	13,421	537	.0	.0	.0	.0	.0	.0	12,883	12,883	12,883	.0	.0
F49730-10-1	CAPGEMINI SE	B	03/19/2021	LIQUIDNET INC.	06/24/2021	CREDIT SUISSE	2,044,000	346,045	381,486	346,045	.0	.0	.0	.0	.0	.0	34,113	35,441	35,441	.0	.0
F97982-10-6	VIVENDI	B	03/24/2021	VARIOUS	09/27/2021	VARIOUS	11,983,000	401,398	329,624	401,398	.0	.0	.0	.0	.0	.0	(6,739)	(65,035)	(71,774)	.0	.0
D0066B-18-5	ADIDAS AG	B	05/21/2021	UBS	06/24/2021	CREDIT SUISSE	179,000	65,751	62,523	65,751	.0	.0	.0	.0	.0	.0	(1,576)	(1,652)	(3,229)	.0	.0
D5565H-10-4	MTU AERO ENGINES AG	B	05/07/2021	VARIOUS	06/24/2021	CREDIT SUISSE	727,000	188,069	182,566	188,069	.0	.0	.0	.0	.0	.0	(3,140)	(8,643)	(5,503)	.0	.0
D8T4KW-10-7	VITESCO TECHNOLOGIES GRP AG	B	10/01/2021	SPIN OFF	10/19/2021	VARIOUS	1,521,400	94,059	80,750	94,059	.0	.0	.0	.0	.0	.0	(292)	(13,018)	(13,309)	.0	.0
J03234-15-0	ASICS CORP	B	06/01/2021	VARIOUS	06/24/2021	MORGAN STANLEY & CO INC.	4,200,000	101,127	97,468	101,127	.0	.0	.0	.0	.0	.0	(1,111)	(2,548)	(3,660)	.0	.0
J10038-11-5	DAIKIN INDUSTRIES LTD.	B	06/17/2021	VARIOUS	09/17/2021	VARIOUS	1,000,000	187,847	217,055	187,847	.0	.0	.0	.0	.0	.0	20	29,188	29,209	.0	.0
J12432-22-5	DOWA HOLDINGS CO LTD.	B	03/09/2021	MERRILL LYNCH	06/24/2021	VARIOUS	4,500,000	181,007	183,578	181,007	.0	.0	.0	.0	.0	.0	(2,311)	(4,882)	(2,571)	.0	.0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD.	B	03/16/2021	VARIOUS	06/24/2021	VARIOUS	2,600,000	113,995	120,564	113,995	.0	.0	.0	.0	.0	.0	(696)	(6,569)	(7,265)	.0	.0
J6571N-10-5	RYOHIN KEIKAKU CO LTD.	B	06/28/2021	SMB SECURITIES, INC.	12/28/2021	JP MORGAN	600,000	12,529	9,029	12,529	.0	.0	.0	.0	.0	.0	(453)	(3,046)	(3,500)	.0	.0
J9894K-10-5	Z HLDGS CORP	B	02/17/2021	VARIOUS	05/14/2021	VARIOUS	64,900,000	413,412	266,269	413,412	.0	.0	.0	.0	.0	.0	(13,858)	(133,285)	(147,143)	.0	.0
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND.	B	05/03/2021	VARIOUS	06/24/2021	CREDIT SUISSE	4,676,000	168,813	170,884	168,813	.0	.0	.0	.0	.0	.0	(1,727)	(3,798)	(2,071)	.0	.0
603764-13-4	ANGLO AMERICAN PLC GBP	B	03/05/2021	JP MORGAN SECURITIES LTD	06/25/2021	VARIOUS	5,529,000	229,987	225,238	229,987	.0	.0	.0	.0	.0	.0	.71	4,677	4,749	.0	.0
608036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	03/05/2021	VARIOUS	06/24/2021	CREDIT SUISSE	59,037,000	142,671	151,649	142,671	.0	.0	.0	.0	.0	.0	(294)	9,272	8,978	.0	.0
236820-12-2	BRIDGEPOINT GROUP ORD GBPO.00005	B	07/21/2021	JP MORGAN	07/21/2021	GOLDMAN SACHS & CO.	33,527,000	162,194	203,800	162,194	.0	.0	.0	.0	.0	.0	41,607	41,607	41,607	.0	.0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							3,820,234	3,871,442	3,820,234	3,820,234	0	0	0								

ANNUAL STATEMENT FOR THE YEAR 2021 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.					
9799998 - Common Stocks - Subtotals - Common Stocks								6,310,234	6,519,036	6,310,234	0	0	0	0	0	(30,229)	239,032	208,803	611	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								6,310,234	6,519,036	6,310,234	0	0	0	0	0	(30,229)	239,032	208,803	611	0
9999999 Totals								1,293,657,751	1,293,184,071	1,293,616,944	0	(40,807)	0	(40,807)	0	(30,229)	(631,670)	(661,899)	1,877,942	426,096

E15.8

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

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	10 Stock of Such Company Owned by Insurer on Statement Date	
									Number of Shares	11 % of Outstanding
Common Stocks - Non-Insurer Which Controls Insurer										
000000-00-0...	Horizon Healthcare Plan Holding Company				.8biii	1,248,436,590				
000000-00-0...	NJ Collaborative Care LLC				.8bii	11,969,124				
1599999 - Common Stocks - Non-Insurer Which Controls Insurer						1,260,405,714	0	0	XXX	XXX
Common Stocks - Other Affiliates										
000000-00-0...	Enterprise Property Holdings LLC				.8biii	24,567,382				
000000-00-0...	3 PP Property Holdings Urban Renewal				.8biii	124,653,724				
000000-00-0...	Multi State Professional Services				.8biii	(1,600)				
000000-00-0...	Multi State Investment Services Inc.				.8biii	113,597,858				
000000-00-0...	Horizon Casualty Services, Inc.				.8biii	88,857,422				
000000-00-0...	Greenwood Insurance Company				.8biii	10,601,539				
1799999 - Common Stocks - Other Affiliates						362,276,325	0	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						1,622,682,039	0	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks						1,622,682,039	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	5 Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				6 Number of Shares	% of Outstanding
Common Stocks					
000000-00-0...	Horizon Healthcare of New Jersey, Inc.	Horizon Healthcare Plan Holding Company		900.000	100.0
000000-00-0...	Horizon Insurance Company	Horizon Healthcare Plan Holding Company		140.000	100.0
000000-00-0...	Horizon Healthcare Dental, Inc.	Horizon Healthcare Plan Holding Company		100.000	100.0
000000-00-0...	Greenwood Insurance Company	Horizon Healthcare Plan Holding Company			100.0
000000-00-0...	Horizon Casualty Services, Inc.	Horizon Healthcare Plan Holding Company		10.000	100.0
000000-00-0...	Healthier New Jersey Insurance Company	NJ Collaborative Care LLC			50.0
0399999 Totals - Preferred and Common			0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest					20	
	2	3					8	9	10	11			14	15	16	17	18		19
Description	Code	g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS			12/02/2021	PIERPOINT SECURITIES	12/01/2022	1,561,134	0	0	0	0	1,565,000	1,561,134	318	0	0.000	0.245	N/A	0	0
0199999 - Bonds - U.S. Governments - Issuer Obligations																			
						1,561,134	0	0	0	0	1,565,000	1,561,134	318	0	XXX	XXX	XXX	0	0
0599999 - Bonds - Subtotals - U.S. Governments																			
						1,561,134	0	0	0	0	1,565,000	1,561,134	318	0	XXX	XXX	XXX	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
PACIFIC GAS & ELEC CO			06/30/2021	MARKETAXESS CORP	06/16/2022	999,957	0	47	0	0	1,000,000	999,910	729	0	1.750	1.767	JD	8,750	729
WELLS FARGO STAGECOACH SWEEP REPO	M		12/31/2021	WELLS FARGO	04/28/2022	11,587,480	0	0	0	0	11,587,480	11,587,480	0	0	0.000	0.000	MON	153	0
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
						12,587,437	0	47	0	0	12,587,480	12,587,390	729	0	XXX	XXX	XXX	8,903	729
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)																			
						12,587,437	0	47	0	0	12,587,480	12,587,390	729	0	XXX	XXX	XXX	8,903	729
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations																			
						14,148,571	0	47	0	0	14,152,480	14,148,524	1,047	0	XXX	XXX	XXX	8,903	729
8399999 - Bonds - Total Bonds - Subtotals - Bonds																			
						14,148,571	0	47	0	0	14,152,480	14,148,524	1,047	0	XXX	XXX	XXX	8,903	729
9199999 Totals																			
						14,148,571	0	47	0	0	XXX	14,148,524	1,047	0	XXX	XXX	XXX	8,903	729

E17

1. Line
 Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 1A 1A \$ 13,148,614 1B \$ 0 1C \$ 0 1D \$ 0 1E \$ 0 1F \$ 0 1G \$ 0
 1B 2A \$ 0 2B \$ 0 2C \$ 999,957
 1C 3A \$ 0 3B \$ 0 3C \$ 0
 1D 4A \$ 0 4B \$ 0 4C \$ 0
 1E 5A \$ 0 5B \$ 0 5C \$ 0
 1F 6 \$ 0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Healthcare Services, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
09248U-64-3	BLACKROCK LODTY FDS TMP CASH INSTL		.02/02/2021	.000	.XXX	.0	.0	6.857
19765K-29-0	BOFA FDS SER TR TREAS RSV ADV		.12/31/2018	.000	.XXX	.0	.0	.0
262006-20-8	DREYFUS GOVT CASH MGMT		.12/31/2021	.000	.XXX	68,509,699	.4	34,095
31607A-70-3	FMMT RETIRE GOV II		.12/31/2021	.000	.XXX	1,466,193	.13	85,718
316175-10-8	FIDELITY INVESTS INSTL GOVT CL I		.01/05/2021	.000	.XXX	8,112	.0	261
4812A0-36-7	JPMORGAN FUNDS PRIME MM CAPITAL SH		.01/05/2021	.000	.XXX	.0	.0	.0
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL		.12/30/2021	.000	.XXX	12,045	.0	.0
61747C-71-5	MORGAN STANLEY INSTL LIQUIDITY PRI		.01/05/2021	.000	.XXX	.0	.0	.0
928989-36-7	JP MORGAN US GOVT MMF MORGAN SHARE		.03/31/2021	.000	.XXX	.0	.0	.75
8699999 - All Other Money Market Mutual Funds						69,996,049	16	127,007
9999999 Total Cash Equivalents						69,996,049	16	127,007

E28

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE 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