



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2023
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

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

Country of Domicile United States

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

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

Statutory Home Office 3 Penn Plaza East Ste PP-15D, Newark, NJ, US 07105-2248

Main Administrative Office 3 Penn Plaza East Ste PP-15D, Newark, NJ, US 07105-2248, 973-803-0441

Mail Address 3 Penn Plaza East Ste PP-15D, Newark, NJ, US 07105-2248

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D, Newark, NJ, US 07105-2248, 973-803-0441

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Jordan Greenberg, 973-803-0441, jordan_greenberg@horizonblue.com, 973-466-7110

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Includes Gary Dean St. Hilaire (CEO & President), David Jeffrey Rosenberg (SVP and CFO), Nicholas Herbert Peterson (SVP, General Counsel and Secretary), Jennifer Gail Velez (EVP, Health and Network Solutions).

OTHER OFFICERS

Table with 4 columns: Name, Title, Name, Title. Includes Patrick Shawn Aylward (SVP, Strategy, Marketing & Communications), Mark Leon Barnard (EVP, Government Programs & Operations), Nicholas Loukas Coussoule (SVP Enterprise Business & Technology Solutions), Ulises Esteban Diaz (SVP Government and Community Affairs), Timothy Scott Susanin (SVP, Audit, Risk and Compliance), Steven John Krupinski (SVP & Chief Human Resources Officer), Christopher Michael Lepre (EVP, Commercial).

DIRECTORS OR TRUSTEES

Table with 4 columns: Name, Title, Name, Title. Includes Gary Dean St. Hilaire, Mark Leon Barnard, Jennifer Gail Velez, Christopher Michael Lepre.

State of New Jersey

County of Essex

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

Nicholas Herbert Peterson
SVP, General Counsel and Secretary

David Jeffrey Rosenberg
SVP and CFO

Subscribed and sworn to before me this day of

a. Is this an original filing? Yes [X] No []

b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	788,680,377	22.861	788,680,377	0	788,680,377	22.861
1.02 All other governments	3,721,446	0.108	3,721,446	0	3,721,446	0.108
1.03 U.S. states, territories and possessions, etc. guaranteed	2,648,581	0.077	2,648,581	0	2,648,581	0.077
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,372,376	0.098	3,372,376	0	3,372,376	0.098
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	541,995,340	15.710	541,995,340	0	541,995,340	15.710
1.06 Industrial and miscellaneous	1,491,091,117	43.221	1,491,091,117	0	1,491,091,117	43.221
1.07 Hybrid securities	3,079,939	0.089	3,079,939	0	3,079,939	0.089
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	3,482,643	0.101	3,482,643	0	3,482,643	0.101
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	2,838,071,821	82.265	2,838,071,821	0	2,838,071,821	82.265
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	679,438	0.020	679,438	0	679,438	0.020
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	679,438	0.020	679,438	0	679,438	0.020
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	9,848,422	0.285	9,848,422	0	9,848,422	0.285
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	136,669,059	3.962	136,669,059	0	136,669,059	3.962
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	162,162,177	4.700	162,162,177	0	162,162,177	4.700
3.09 Total common stocks	308,679,658	8.947	308,679,658	0	308,679,658	8.947
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)	(267,005,381)	(7.740)	(267,005,381)	0	(267,005,381)	(7.740)
6.02 Cash equivalents (Schedule E, Part 2)	358,462,488	10.391	358,462,488	0	358,462,488	10.391
6.03 Short-term investments (Schedule DA)	9,228,804	0.268	9,228,804	0	9,228,804	0.268
6.04 Total cash, cash equivalents and short-term investments	100,685,910	2.919	100,685,910	0	100,685,910	2.919
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)	196,362,640	5.692	196,362,640	0	196,362,640	5.692
10. Receivables for securities	5,419,097	0.157	5,419,097	0	5,419,097	0.157
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	3,449,898,563	100.000	3,449,898,563	0	3,449,898,563	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.....		32,069,065
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8).....	.0	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	159,393,128	159,393,128
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....	.0	
3.2 Totals, Part 3, Column 12.....	.0	.0
4. Accrual of discount.....		.0
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13.....	4,900,446	
5.2 Totals, Part 3, Column 9.....	.0	4,900,446
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).....		196,362,640
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....		196,362,640

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		3,374,424,784
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		1,786,153,630
3. Accrual of discount.....		9,352,847
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12.....	11,391,273	
4.2 Part 2, Section 1, Column 15.....	62,787	
4.3 Part 2, Section 2, Column 13.....	(111,654,806)	
4.4 Part 4, Column 11.....	5,265,926	(94,934,819)
5. Total gain (loss) on disposals, Part 4, Column 19.....		(33,195,381)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,877,312,983
7. Deduct amortization of premium.....		7,137,843
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15.....	.0	
8.2 Part 2, Section 1, Column 19.....	.0	
8.3 Part 2, Section 2, Column 16.....	.0	
8.4 Part 4, Column 15.....	1,920,890	1,920,890
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14.....	5,458,065	
9.2 Part 2, Section 1, Column 17.....	44,000	
9.3 Part 2, Section 2, Column 14.....	5,213,777	
9.4 Part 4, Column 13.....	1,231,810	11,947,652
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2).....		107,442
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		3,147,430,916
12. Deduct total nonadmitted amounts.....		.0
13. Statement value at end of current period (Line 11 minus Line 12).....		3,147,430,916

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	788,680,377	755,325,656	786,948,354	804,421,852
	2. Canada	0	0	0	0
	3. Other Countries	3,721,446	3,579,555	4,025,501	4,082,000
	4. Totals	792,401,824	758,905,211	790,973,855	808,503,852
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	2,648,581	2,587,658	2,660,034	2,542,363
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	3,372,376	2,921,443	3,399,798	3,365,000
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	541,995,340	516,521,649	546,122,662	554,667,249
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,127,979,798	1,084,004,394	1,151,492,985	1,160,168,554
	9. Canada	39,414,273	39,118,866	39,648,318	42,444,617
	10. Other Countries	328,759,628	319,448,403	329,900,254	337,182,727
	11. Totals	1,496,153,699	1,442,571,662	1,521,041,556	1,539,795,898
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,836,571,821	2,723,507,624	2,864,197,905	2,908,874,362
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	679,438	679,438	657,213	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	679,438	679,438	657,213	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	679,438	679,438	657,213	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	307,977,607	307,977,607	252,492,425	
	21. Canada	0	0	0	
	22. Other Countries	702,051	702,051	483,176	
	23. Totals	308,679,658	308,679,658	252,975,602	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	308,679,658	308,679,658	252,975,602	
	26. Total Stocks	309,359,095	309,359,095	253,632,815	
	27. Total Bonds and Stocks	3,145,930,916	3,032,866,719	3,117,830,720	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	147,898,337	313,310,190	306,421,601	25,822,580	1,316,645	XXX	794,769,354	27.9	1,030,894,084	34.2	794,769,354	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	147,898,337	313,310,190	306,421,601	25,822,580	1,316,645	XXX	794,769,354	27.9	1,030,894,084	34.2	794,769,354	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	941,077	1,063,077	0	0	XXX	2,004,154	0.1	3,188,109	0.1	2,004,154	0
2.3 NAIC 3	0	934,403	0	0	782,890	XXX	1,717,293	0.1	3,985,757	0.1	1,717,293	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	1,875,479	1,063,077	0	782,890	XXX	3,721,446	0.1	7,173,866	0.2	3,721,446	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	106,091	749,363	970,073	823,054	0	XXX	2,648,581	0.1	0	0.0	2,648,581	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	1,968,274	0.1	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	106,091	749,363	970,073	823,054	0	XXX	2,648,581	0.1	1,968,274	0.1	2,648,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	3,185,000	0	0	XXX	3,185,000	0.1	2,635,000	0.1	3,185,000	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	187,376	0	0	XXX	187,376	0.0	181,667	0.0	187,376	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	3,372,376	0	0	XXX	3,372,376	0.1	2,816,667	0.1	3,372,376	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	86,139,140	152,832,520	117,851,658	119,086,593	41,527,785	XXX	517,437,696	18.2	508,299,320	16.9	517,059,455	378,241
5.2 NAIC 2	799,500	1,698,530	6,639,402	3,507,523	7,577,484	XXX	20,222,439	0.7	18,999,489	0.6	18,304,733	1,917,706
5.3 NAIC 3	0	250,135	0	3,524,609	560,462	XXX	4,335,206	0.2	6,374,472	0.2	2,498,436	1,836,770
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	86,938,639	154,781,185	124,491,060	126,118,725	49,665,731	XXX	541,995,340	19.0	533,673,281	17.7	537,862,624	4,132,717

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	104,464,063	393,614,748	245,749,149	54,655,335	20,434,375	XXX	818,917,671	28.8	775,068,160	25.7	282,541,869	536,375,802
6.2 NAIC 2	25,578,760	189,244,987	175,886,828	14,350,104	19,485,754	XXX	424,546,434	14.9	400,359,278	13.3	222,151,639	202,394,796
6.3 NAIC 3	3,123,340	43,978,860	46,477,945	3,364,988	172,645	XXX	97,117,779	3.4	130,873,174	4.3	34,419,218	62,698,561
6.4 NAIC 4	1,823,628	76,526,613	56,670,367	200,915	139,000	XXX	135,360,523	4.8	109,965,814	3.6	21,533,908	113,826,616
6.5 NAIC 5	456,386	8,373,797	6,126,508	747,052	0	XXX	15,703,742	0.6	10,326,673	0.3	2,335,763	13,367,979
6.6 NAIC 6	0	1,317,991	1,839,200	0	9,726	XXX	3,166,917	0.1	2,013,009	0.1	1,241,675	1,925,242
6.7 Totals	135,446,178	713,056,996	532,749,997	73,318,395	40,241,501	XXX	1,494,813,067	52.5	1,428,606,108	47.4	564,224,071	930,588,996
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	404,501	0	0	0	1,320,552	XXX	1,725,053	0.1	2,378,409	0.1	1,514,326	210,727
7.3 NAIC 3	0	0	0	0	637,037	XXX	637,037	0.0	1,954,151	0.1	197,600	439,437
7.4 NAIC 4	0	0	0	0	665,719	XXX	665,719	0.0	288,400	0.0	0	665,719
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	52,130	XXX	52,130	0.0	8,130	0.0	8,130	44,000
7.7 Totals	404,501	0	0	0	2,675,438	XXX	3,079,939	0.1	4,629,090	0.2	1,720,056	1,359,883
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	2,534,569	603,011	0	0	XXX	3,137,580	0.1	4,370,810	0.1	3,137,580	0
10.5 NAIC 5	0	313,341	0	0	0	XXX	313,341	0.0	207,682	0.0	243,644	69,697
10.6 NAIC 6	0	31,721	0	0	0	XXX	31,722	0.0	0	0.0	31,722	0
10.7 Totals	0	2,879,632	603,011	0	0	XXX	3,482,643	0.1	4,578,493	0.2	3,412,946	69,697
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2023 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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 338,607,631	860,506,821	674,177,482	200,387,563	63,278,805	.0	2,136,958,301	75.1	XXX	XXX	1,600,204,259	536,754,043
12.2 NAIC 2	(d) 26,782,761	191,884,594	183,589,307	17,857,628	28,383,790	.0	448,498,080	15.7	XXX	XXX	243,974,852	204,523,228
12.3 NAIC 3	(d) 3,123,340	45,163,398	46,665,322	6,889,597	2,153,035	.0	103,994,691	3.7	XXX	XXX	39,019,923	64,974,768
12.4 NAIC 4	(d) 1,823,628	79,061,182	57,273,378	200,915	804,719	.0	139,163,822	4.9	XXX	XXX	24,671,488	114,492,334
12.5 NAIC 5	(d) 456,386	8,687,137	6,126,508	747,052	0	(c) .0	16,017,083	0.6	XXX	XXX	2,579,407	13,437,676
12.6 NAIC 6	(d) 0	1,349,712	1,839,200	0	61,855	0	3,250,768	0.1	XXX	XXX	1,281,526	1,969,242
12.7 Totals	370,793,746	1,186,652,845	969,671,197	226,082,755	94,682,204	(b) .0	2,847,882,747	100.0	XXX	XXX	1,911,731,455	936,151,292
12.8 Line 12.7 as a % of Col. 7	13.0	41.7	34.1	7.9	3.3	0.0	100.0	XXX	XXX	XXX	67.2	32.9
13. Total Bonds Prior Year												
13.1 NAIC 1	405,874,009	1,049,421,530	626,021,673	171,804,453	63,774,900	.0	XXX	XXX	2,316,896,564	76.9	1,795,086,520	521,810,044
13.2 NAIC 2	23,575,951	176,100,112	192,585,696	14,897,778	19,734,023	.0	XXX	XXX	426,893,559	14.2	219,358,775	207,534,784
13.3 NAIC 3	8,252,160	42,000,013	77,568,016	7,990,354	7,558,677	.0	XXX	XXX	143,369,221	4.8	52,346,031	91,023,190
13.4 NAIC 4	920,906	56,197,269	56,372,361	707,088	427,400	.0	XXX	XXX	114,625,025	3.8	22,381,839	92,243,186
13.5 NAIC 5	0	4,873,444	4,740,505	920,407	0	.0	XXX	XXX	(c) 10,534,355	0.4	952,684	9,581,671
13.6 NAIC 6	0	438,609	1,227,340	0	355,190	.0	XXX	XXX	(c) 2,021,139	0.1	8,130	2,013,009
13.7 Totals	438,623,025	1,329,030,976	958,515,591	196,320,080	91,850,190	.0	XXX	XXX	(b) 3,014,339,863	100.0	2,090,133,978	924,205,885
13.8 Line 13.7 as a % of Col. 9	14.6	44.1	31.8	6.5	3.0	0.0	XXX	XXX	100.0	XXX	69.3	30.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	252,072,380	620,726,890	532,257,988	151,157,147	43,989,853	.0	1,600,204,259	56.2	1,795,086,520	59.6	1,600,204,259	XXX
14.2 NAIC 2	10,922,123	96,811,292	110,698,466	6,369,660	19,173,312	.0	243,974,852	8.6	219,358,775	7.3	243,974,852	XXX
14.3 NAIC 3	653,747	16,513,593	17,314,381	3,389,559	1,148,643	.0	39,019,923	1.4	52,346,031	1.7	39,019,923	XXX
14.4 NAIC 4	110,263	14,273,215	10,037,194	111,815	139,000	.0	24,671,488	0.9	22,381,839	0.7	24,671,488	XXX
14.5 NAIC 5	0	2,455,801	123,606	0	0	.0	2,579,407	0.1	952,684	0.0	2,579,407	XXX
14.6 NAIC 6	0	607,715	665,681	0	8,130	.0	1,281,526	0.0	8,130	0.0	1,281,526	XXX
14.7 Totals	263,758,513	751,388,507	671,097,315	161,028,182	64,458,938	.0	1,911,731,455	67.2	2,090,133,978	69.3	1,911,731,455	XXX
14.8 Line 14.7 as a % of Col. 7	13.8	39.3	35.1	8.4	3.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.3	26.4	23.6	5.7	2.3	0.0	67.2	XXX	XXX	XXX	67.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	86,535,251	239,779,931	141,919,494	49,230,415	19,288,952	.0	536,754,043	18.9	521,810,044	17.3	XXX	536,754,043
15.2 NAIC 2	15,860,638	95,073,302	72,890,842	11,487,968	9,210,479	.0	204,523,228	7.1	207,534,784	6.9	XXX	204,523,228
15.3 NAIC 3	2,469,593	28,649,805	29,350,941	3,500,038	1,004,391	.0	64,974,768	2.3	91,023,190	3.0	XXX	64,974,768
15.4 NAIC 4	1,713,365	64,787,967	47,236,184	89,100	665,719	.0	114,492,334	4.0	92,243,186	3.1	XXX	114,492,334
15.5 NAIC 5	456,386	6,231,336	6,002,902	747,052	0	.0	13,437,676	0.5	9,581,671	0.3	XXX	13,437,676
15.6 NAIC 6	0	741,997	1,173,519	0	53,726	.0	1,969,242	0.1	2,013,009	0.1	XXX	1,969,242
15.7 Totals	107,035,233	435,264,338	298,573,882	65,054,573	30,223,266	.0	936,151,292	32.8	924,205,885	30.7	XXX	936,151,292
15.8 Line 15.7 as a % of Col. 7	11.5	46.6	31.9	7.0	3.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.8	15.3	10.5	2.3	1.0	0.0	32.9	XXX	XXX	XXX	XXX	32.9

(a) Includes \$ 679,463,338 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 5,400,000 current year of bonds with Z designations, and \$ 3,161,000 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 \$ 2,269,697 current year, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 6,088,976 ; NAIC 2 \$ 3,504,563 ; NAIC 3 \$ 192,644 ; NAIC 4 \$ 24,743 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2023 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 12.09	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	146,354,934	308,633,195	302,581,114	21,154,627	0	XXX	778,723,869	27.4	1,015,661,600	33.7	778,723,869	0
1.02 Residential Mortgage-Backed Securities	1,538,565	4,657,644	3,816,298	4,619,575	1,224,726	XXX	15,856,808	0.6	14,978,487	0.5	15,856,808	0
1.03 Commercial Mortgage-Backed Securities	4,838	19,351	24,189	48,378	91,919	XXX	188,676	0.0	253,998	0.0	188,676	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	147,898,337	313,310,190	306,421,601	25,822,580	1,316,645	XXX	794,769,354	27.9	1,030,894,084	34.2	794,769,354	0
2. All Other Governments												
2.01 Issuer Obligations	0	1,875,479	1,063,077	0	782,890	XXX	3,721,446	0.1	7,173,866	0.2	3,721,446	0
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	1,875,479	1,063,077	0	782,890	XXX	3,721,446	0.1	7,173,866	0.2	3,721,446	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	106,091	749,363	970,073	823,054	0	XXX	2,648,581	0.1	1,968,274	0.1	2,648,581	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	106,091	749,363	970,073	823,054	0	XXX	2,648,581	0.1	1,968,274	0.1	2,648,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	3,372,376	0	0	XXX	3,372,376	0.1	2,816,667	0.1	3,372,376	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	3,372,376	0	0	XXX	3,372,376	0.1	2,816,667	0.1	3,372,376	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	56,892,875	41,087,573	23,221,087	20,353,470	14,456,565	XXX	156,011,569	5.5	272,427,983	9.0	151,878,852	4,132,717
5.02 Residential Mortgage-Backed Securities	29,240,964	108,197,940	95,396,254	103,368,706	34,054,971	XXX	370,258,836	13.0	254,185,289	8.4	370,258,836	0
5.03 Commercial Mortgage-Backed Securities	804,800	5,495,671	4,800,460	2,137,962	91,246	XXX	13,330,139	0.5	5,596,383	0.2	13,330,139	0
5.04 Other Loan-Backed and Structured Securities	0	0	1,073,260	258,588	1,062,949	XXX	2,394,797	0.1	1,463,626	0.0	2,394,797	0
5.05 Totals	86,938,639	154,781,185	124,491,060	126,118,725	49,665,731	XXX	541,995,340	19.0	533,673,281	17.7	537,862,624	4,132,717
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	41,008,860	415,432,572	451,650,047	62,035,863	39,443,388	XXX	1,009,570,731	35.4	953,321,325	31.6	433,398,000	576,172,730
6.02 Residential Mortgage-Backed Securities	9,366,644	21,890,498	7,351,829	6,044,930	642,544	XXX	45,296,446	1.6	38,763,522	1.3	7,496,985	37,799,461
6.03 Commercial Mortgage-Backed Securities	54,874,778	120,668,090	35,510,015	1,609,051	0	XXX	212,661,933	7.5	194,478,484	6.5	112,721,979	99,939,954
6.04 Other Loan-Backed and Structured Securities	30,195,896	155,065,835	38,238,107	3,628,551	155,568	XXX	227,283,957	8.0	242,042,777	8.0	10,607,107	216,676,850
6.05 Totals	135,446,178	713,056,996	532,749,997	73,318,395	40,241,501	XXX	1,494,813,067	52.5	1,428,606,108	47.4	564,224,071	930,588,996
7. Hybrid Securities												
7.01 Issuer Obligations	404,501	0	0	0	2,675,438	XXX	3,079,939	0.1	4,629,090	0.2	1,720,056	1,359,883
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	404,501	0	0	0	2,675,438	XXX	3,079,939	0.1	4,629,090	0.2	1,720,056	1,359,883
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans - Acquired	0	2,879,632	603,011	0	0	XXX	3,482,643	0.1	4,578,493	0.2	3,412,946	69,697
10.03 Totals	0	2,879,632	603,011	0	0	XXX	3,482,643	0.1	4,578,493	0.2	3,412,946	69,697
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	244,767,261	767,778,183	782,857,774	104,367,014	57,358,280	XXX	1,957,128,512	68.7	XXX	XXX	1,375,463,182	581,665,330
12.02 Residential Mortgage-Backed Securities	40,146,173	134,746,083	106,564,382	114,033,211	35,922,241	XXX	431,412,091	15.2	XXX	XXX	393,612,629	37,799,461
12.03 Commercial Mortgage-Backed Securities	55,684,416	126,183,112	40,334,663	3,795,391	183,165	XXX	226,180,747	7.9	XXX	XXX	126,240,793	99,939,954
12.04 Other Loan-Backed and Structured Securities	30,195,896	155,065,835	39,311,367	3,887,139	1,218,518	XXX	229,678,754	8.1	XXX	XXX	13,001,904	216,676,850
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	2,879,632	603,011	0	0	XXX	3,482,643	0.1	XXX	XXX	3,412,946	69,697
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	370,793,746	1,186,652,845	969,671,197	226,082,755	94,682,204	0	2,847,882,747	100.0	XXX	XXX	1,911,731,455	936,151,292
12.10 Lines 12.09 as a % Col. 7	13.0	41.7	34.1	7.9	3.3	0.0	100.0	XXX	XXX	XXX	67.2	32.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	346,248,627	973,271,739	756,478,314	113,361,668	68,638,455	XXX	XXX	XXX	2,257,998,803	74.9	1,694,051,172	563,947,632
13.02 Residential Mortgage-Backed Securities	30,033,274	103,183,287	78,173,201	75,269,519	21,268,017	XXX	XXX	XXX	307,927,298	10.2	278,088,567	29,838,731
13.03 Commercial Mortgage-Backed Securities	38,477,220	109,198,779	48,103,098	3,998,578	551,190	XXX	XXX	XXX	200,328,865	6.6	107,747,540	92,581,325
13.04 Other Loan-Backed and Structured Securities	23,863,904	141,133,664	73,425,993	3,690,316	1,392,528	XXX	XXX	XXX	243,506,404	8.1	5,758,973	237,747,430
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	2,243,507	2,334,985	0	0	XXX	XXX	XXX	4,578,493	0.2	4,487,726	90,766
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	438,623,025	1,329,030,976	958,515,591	196,320,080	91,850,190	0	XXX	XXX	3,014,339,863	100.0	2,090,133,978	924,205,885
13.10 Line 13.09 as a % of Col. 9	14.6	44.1	31.8	6.5	3.0	0.0	XXX	XXX	100.0	XXX	69.3	30.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	220,068,188	539,212,090	539,751,579	48,700,706	27,730,620	XXX	1,375,463,182	48.3	1,694,051,172	56.2	1,375,463,182	XXX
14.02 Residential Mortgage-Backed Securities	32,113,816	116,331,662	100,521,753	109,163,194	35,482,204	XXX	393,612,629	13.8	278,088,567	9.2	393,612,629	XXX
14.03 Commercial Mortgage-Backed Securities	10,582,010	85,183,275	28,106,004	2,186,340	183,165	XXX	126,240,793	4.4	107,747,540	3.6	126,240,793	XXX
14.04 Other Loan-Backed and Structured Securities	994,499	7,851,546	2,114,967	977,942	1,062,949	XXX	13,001,904	0.5	5,758,973	0.2	13,001,904	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	2,809,935	603,011	0	0	XXX	3,412,946	0.1	4,487,726	0.1	3,412,946	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	263,758,513	751,388,507	671,097,315	161,028,182	64,458,938	0	1,911,731,455	67.2	2,090,133,978	69.3	1,911,731,455	XXX
14.10 Line 14.09 as a % of Col. 7	13.8	39.3	35.1	8.4	3.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.3	26.4	23.6	5.7	2.3	0.0	67.2	XXX	XXX	XXX	67.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	24,699,074	228,566,093	243,106,195	55,666,307	29,627,661	XXX	581,665,330	20.4	563,947,632	18.7	XXX	581,665,330
15.02 Residential Mortgage-Backed Securities	8,032,356	18,414,421	6,042,629	4,870,018	440,037	XXX	37,799,461	1.3	29,838,731	1.0	XXX	37,799,461
15.03 Commercial Mortgage-Backed Securities	45,102,406	40,999,838	12,228,659	1,609,051	0	XXX	99,939,954	3.5	92,581,325	3.1	XXX	99,939,954
15.04 Other Loan-Backed and Structured Securities	29,201,397	147,214,289	37,196,399	2,909,197	155,568	XXX	216,676,850	7.6	237,747,430	7.9	XXX	216,676,850
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	69,697	0	0	0	XXX	69,697	0.0	90,766	0.0	XXX	69,697
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	107,035,233	435,264,338	298,573,882	65,054,573	30,223,266	0	936,151,292	32.8	924,205,885	30.7	XXX	936,151,292
15.10 Line 15.09 as a % of Col. 7	11.5	46.6	31.9	7.0	3.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.8	15.3	10.5	2.3	1.0	0.0	32.8	XXX	XXX	XXX	XXX	32.9

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ANNUAL STATEMENT FOR THE YEAR 2023 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	8,602,631	8,602,631	0	0	0
2. Cost of short-term investments acquired	49,265,873	49,265,873	0	0	0
3. Accrual of discount	443,732	443,732	0	0	0
4. Unrealized valuation increase/(decrease)	540	540	0	0	0
5. Total gain (loss) on disposals	(836)	(836)	0	0	0
6. Deduct consideration received on disposals	49,082,916	49,082,916	0	0	0
7. Deduct amortization of premium	220	220	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,228,803	9,228,803	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)	9,228,803	9,228,803	0	0	0

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

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....		9
2. Cost paid/(consideration received) on additions:		
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0	
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	0
3. Unrealized valuation increase/(decrease):		
3.1 Section 1, Column 17.....	0	
3.2 Section 2, Column 19.....	0	0
4. SSAP No. 108 adjustments.....		0
5. Total gain (loss) on termination recognized, Section 2, Column 22.....		(264)
6. Considerations received/(paid) on terminations, Section 2, Column 15.....		(264)
7. Amortization:		
7.1 Section 1, Column 19.....	0	
7.2 Section 2, Column 21.....	0	0
8. Adjustment to the book/adjusted carrying value of hedged item:		
8.1 Section 1, Column 20.....	0	
8.2 Section 2, Column 23.....	0	0
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Section 1, Column 18.....	0	
9.2 Section 2, Column 20.....	(9)	(9)
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9).....		0
11. Deduct nonadmitted assets.....		0
12. Statement value at end of current period (Line 10 minus Line 11).....		0

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Add: Opened or Acquired Transactions .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	.0	XXX	.0	XXX	.0	XXX	.0	XXX	.0
4. Less: Closed or Disposed of Transactions .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Less: Positions Disposed of for Failing Effectiveness Criteria .....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

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SCHEDULE DB - VERIFICATION

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

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

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS
(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	227,474,629	486,348	226,988,281	.0
2. Cost of cash equivalents acquired.....	6,296,048,216	175,894,159	6,120,154,058	.0
3. Accrual of discount.....	265,613	265,613	.0	.0
4. Unrealized valuation increase/(decrease).....	.0	.0	.0	.0
5. Total gain (loss) on disposals.....	1,464	1,464	.0	.0
6. Deduct consideration received on disposals.....	6,165,327,435	176,065,462	5,989,261,973	.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).....	358,462,488	582,122	357,880,366	.0
11. Deduct total nonadmitted amounts.....	.0	.0	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11)	358,462,488	582,122	357,880,366	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	AXIOM EMERGING MARKETS EQUITY FUND		USA	AXIOM		07/01/2021		13,950,837	14,645,140	14,645,140	694,303	0	0	0	0	0	0.000		
000000-00-0	CC&L EMERGING MARKETS EQUITY FUND		USA	CC&L		07/02/2021		16,710,522	19,377,778	19,377,778	2,667,257	0	0	0	0	0	0.000		
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
Any Other Class of Assets - Unaffiliated																			
000000-00-0	Newark Venture Partners Fund							30,661,359	34,022,918	34,022,918	3,361,559	0	0	0	0	0	XXX		
Any Other Class of Assets - Affiliated																			
000000-00-0	EPH		Newark	NJ	EPH			26,873,356	26,873,356	26,873,356	(6,566,753)								
000000-00-0	3PP		Newark	NJ	3PP			132,519,772	132,519,772	132,519,772	8,191,964								
000000-00-0	Newark Venture Partners		Newark	NJ	Newark Venture Partners		06/30/2018	493,562	1,321,383	1,321,383	(86,324)								
5999999 - Any Other Class of Assets - Affiliated																			
6099999 - Subtotals - Unaffiliated																			
								30,661,359	34,022,918	34,022,918	3,361,559	0	0	0	0	0	XXX		
6199999 - Subtotals - Affiliated																			
								493,562	1,321,383	1,321,383	1,538,887	0	0	0	0	0	XXX		
6299999 Totals																			
								31,154,921	194,737,429	194,737,429	4,900,446	0	0	0	0	0	XXX		

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

1A	1A	\$ 0	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
1B	2A	\$ 0	2B	\$ 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												

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ANNUAL STATEMENT FOR THE YEAR 2023 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							
Non-collateral Loans - Unaffiliated										
...000000-00-0...										
...000000-00-0...										
Any Other Class of Assets - Affiliated										
...000000-00-0...	3PPPHUR	Newark	NJ					132,519,772		
...000000-00-0...	EPH	Newark	NJ					26,873,356		
5999999 - Any Other Class of Assets - Affiliated										
							0	159,393,128	0	XXX
6099999 – Subtotals - Unaffiliated										
							0	0	0	XXX
6199999 – Subtotals - Affiliated										
							0	159,393,128	0	XXX
6299999 Totals										
							0	159,393,128	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 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-FP-8.	UNITED STATES	TREASURY			1.A	8,608,125	109,3750	8,750,000	8,000,000	8,585,697	0	(22,428)	0	0	5.375	4.176	FA	162,418	0	09/01/2023	02/15/2031
912810-TA-6.	UNITED STATES	TREASURY			1.A	16,970,502	69,7500	12,181,838	17,465,000	17,017,971	0	0	0	0	1.750	1.921	FA	115,445	305,638	09/30/2021	08/15/2041
912810-TS-7.	UNITED STATES	TREASURY			1.A	917,852	95,6719	956,719	1,000,000	918,836	0	0	0	0	3.875	4.508	MN	5,003	19,375	08/23/2023	05/15/2043
912810-TU-2.	UNITED STATES	TREASURY			1.A	3,216,297	102,4219	3,482,344	3,400,000	3,217,820	0	1,523	0	0	4.375	4.798	FA	56,185	0	09/29/2023	08/15/2043
912828-6B-1.	UNITED STATES	TREASURY			1.A	137,813	94,2188	117,773	125,000	133,396	0	(1,577)	0	0	2.625	1.266	FA	1,239	3,281	03/03/2021	02/15/2029
912828-6T-2.	UNITED STATES	TREASURY			1.A	9,071,875	92,7813	9,278,125	10,000,000	9,080,323	0	8,448	0	0	2.375	4.311	MN	30,666	0	12/11/2023	05/15/2029
912828-B6-6.	UNITED STATES	TREASURY			1.A	29,889,612	99,6719	29,901,563	30,000,000	29,996,484	0	28,426	0	0	2.750	2.847	FA	311,617	825,000	10/11/2018	02/15/2024
912828-G3-8.	UNITED STATES	TREASURY			1.A	43,120,938	97,7344	42,025,781	43,000,000	43,011,824	0	(13,299)	0	0	2.250	2.218	MN	124,924	967,500	12/01/2014	11/15/2024
912828-K7-4.	UNITED STATES	TREASURY			1.A	45,096,016	96,2344	44,267,813	46,000,000	45,837,598	0	97,263	0	0	2.000	2.223	FA	347,500	920,000	11/16/2015	08/15/2025
912828-M5-6.	UNITED STATES	TREASURY			1.A	62,462,500	96,3125	58,750,625	61,000,000	61,301,056	0	(156,814)	0	0	2.250	1.980	MN	177,218	1,372,500	02/16/2016	11/15/2025
912828-Y0-7.	UNITED STATES	TREASURY			1.A	27,566,016	93,6250	28,087,500	30,000,000	27,846,623	0	280,607	0	0	1.625	4.350	AO	83,036	243,750	08/09/2023	10/31/2026
912828-Z7-8.	UNITED STATES	TREASURY			1.A	18,726,570	92,8438	19,051,538	20,520,000	18,917,209	0	189,871	0	0	1.500	4.229	JJ	128,808	7,800	08/09/2023	01/31/2027
912828-ZE-3.	UNITED STATES	TREASURY			1.A	15,535,270	89,9063	16,048,266	17,850,000	15,671,713	0	136,443	0	0	0.625	4.726	MS	28,348	0	11/17/2023	03/31/2027
91282C-AE-1.	UNITED STATES	TREASURY			1.A	68,929,099	81,1875	58,269,893	71,772,000	69,531,145	0	222,777	0	0	0.625	1.098	FA	169,435	417,325	08/31/2023	08/15/2030
91282C-AM-3.	UNITED STATES	TREASURY			1.A	1,830,000	93,1250	1,862,500	2,000,000	1,841,439	0	11,439	0	0	0.250	5.053	MS	1,270	0	11/13/2023	09/30/2025
91282C-BJ-9.	UNITED STATES	TREASURY			1.A	20,665,556	88,1875	18,519,375	21,000,000	20,800,533	0	47,612	0	0	0.750	0.988	JJ	65,910	157,500	02/25/2021	01/31/2028
91282C-BL-4.	UNITED STATES	TREASURY			1.A	18,216,992	83,5469	15,873,906	19,000,000	18,418,481	0	76,554	0	0	1.125	1.581	FA	80,737	213,750	05/03/2021	05/15/2031
91282C-CB-5.	UNITED STATES	TREASURY			1.A	24,655,573	85,8750	21,039,375	24,500,000	24,611,722	0	(17,029)	0	0	1.625	1.558	MN	51,406	396,703	09/18/2023	05/15/2031
91282C-CF-6.	UNITED STATES	TREASURY			1.A	13,555,664	92,3125	13,846,875	15,000,000	13,748,138	0	192,474	0	0	0.750	4.437	MN	9,836	56,250	08/09/2023	05/31/2026
91282C-CT-6.	UNITED STATES	TREASURY			1.A	33,464,668	97,1094	32,531,641	33,500,000	33,492,525	0	11,975	0	0	0.375	0.411	FA	47,451	125,625	09/01/2021	08/15/2024
91282C-CZ-2.	UNITED STATES	TREASURY			1.A	1,792,938	91,8750	1,837,500	2,000,000	1,813,721	0	20,783	0	0	0.875	4.522	MS	4,447	8,750	09/12/2023	09/30/2026
91282C-DJ-7.	UNITED STATES	TREASURY			1.A	3,234,784	83,1406	2,815,973	3,387,000	3,262,218	0	14,543	0	0	0.375	1.880	MN	6,013	46,571	02/04/2022	11/15/2031
91282C-DL-2.	UNITED STATES	TREASURY			1.A	11,474,596	89,4375	10,598,344	11,850,000	11,470,594	0	5,768	0	0	1.500	2.146	MN	15,541	156,375	10/19/2023	11/30/2028
91282C-DN-8.	UNITED STATES	TREASURY			1.A	1,343,725	96,4375	1,301,906	1,350,000	1,347,934	0	2,142	0	0	1.000	1.162	JD	627	13,500	01/07/2022	12/15/2024
91282C-DW-8.	UNITED STATES	TREASURY			1.A	1,400,109	90,2813	1,263,938	1,400,000	1,400,081	0	(15)	0	0	1.750	1.749	JJ	10,253	24,500	01/31/2022	01/31/2029
91282C-DY-4.	UNITED STATES	TREASURY			1.A	4,666,687	86,0781	4,166,181	4,840,000	4,694,239	0	15,954	0	0	1.875	2.280	FA	34,278	90,750	04/05/2022	02/15/2032
91282C-EA-5.	UNITED STATES	TREASURY			1.A	21,960,514	99,3594	22,008,102	22,150,000	22,133,977	0	97,887	0	0	1.500	1.951	FA	112,271	332,250	03/18/2022	02/29/2024
91282C-EB-3.	UNITED STATES	TREASURY			1.A	8,741,797	90,7188	9,071,875	10,000,000	8,768,689	0	26,892	0	0	1.875	4.580	FA	63,359	0	11/15/2023	02/28/2029
91282C-EE-7.	UNITED STATES	TREASURY			1.A	11,811,434	92,9063	11,241,656	12,100,000	11,876,992	0	38,909	0	0	2.375	2.755	MS	73,022	287,375	04/26/2022	03/31/2029
91282C-EK-3.	UNITED STATES	TREASURY			1.A	10,249,926	99,0625	10,193,531	10,290,000	10,283,213	0	20,251	0	0	2.500	2.700	AO	43,817	257,250	05/05/2022	04/30/2024
91282C-EP-2.	UNITED STATES	TREASURY			1.A	61,555,158	92,8125	57,905,719	62,390,000	61,671,112	0	74,315	0	0	2.875	3.032	MN	231,606	1,621,213	08/01/2022	05/15/2032
91282C-FC-0.	UNITED STATES	TREASURY			1.A	9,174,219	93,7500	9,375,000	10,000,000	9,181,396	0	7,177	0	0	2.625	4.289	JJ	109,851	0	12/11/2023	07/31/2029
91282C-FF-3.	UNITED STATES	TREASURY			1.A	5,994,727	91,7188	5,993,820	6,535,000	6,014,398	0	18,694	0	0	2.750	3.837	FA	67,881	42,213	08/31/2023	08/15/2032
91282C-FL-0.	UNITED STATES	TREASURY			1.A	9,783,594	99,8906	9,989,063	10,000,000	9,785,488	0	1,895	0	0	3.875	4.300	MS	98,463	0	12/11/2023	09/30/2029
91282C-FM-8.	UNITED STATES	TREASURY			1.A	2,790,581	100,6875	2,778,975	2,760,000	2,783,510	0	(5,714)	0	0	4.125	3.878	MS	28,929	113,850	10/04/2022	09/30/2027
91282C-GC-9.	UNITED STATES	TREASURY			1.A	18,355,103	99,8906	18,105,176	18,125,000	18,313,587	0	(41,516)	0	0	3.875	3.593	JD	353,101	351,172	01/12/2023	12/31/2027
91282C-GZ-8.	UNITED STATES	TREASURY			1.A	3,427,676	97,8281	3,423,984	3,500,000	3,433,284	0	5,608	0	0	3.500	3.842	AO	20,865	61,250	05/25/2023	04/30/2030
91282C-HB-0.	UNITED STATES	TREASURY			1.A	16,499,297	98,8594	16,806,094	17,000,000	16,540,417	0	41,120	0	0	3.625	4.846	MN	79,571	308,125	10/11/2023	05/15/2026
91282C-HC-8.	UNITED STATES	TREASURY			1.A	3,327,867	96,1250	3,364,375	3,500,000	3,333,786	0	5,919	0	0	3.375	3.987	MN	15,252	59,063	08/08/2023	05/15/2033
91282C-HE-4.	UNITED STATES	TREASURY			1.A	650,155	99,0000	654,390	661,000	651,210	0	1,054	0	0	3.625	3.995	MN	2,095	11,981	06/23/2023	05/31/2028
91282C-HF-1.	UNITED STATES	TREASURY			1.A	882,143	99,2188	883,047	890,000	882,725	0	582	0	0	3.750	3.895	MN	2,918	16,688	05/26/2023	05/31/2030
91282C-HJ-3.	UNITED STATES	TREASURY			1.A	2,165,461	99,2031	2,182,469	2,200,000	2,167,387	0	1,927	0	0	3.750	4.011	JD	41,477	0	07/26/2023	06/30/2030
91282C-HT-1.	UNITED STATES	TREASURY			1.A	10,779,359	100,0313	11,433,572	11,430,000	10,791,254	0	11,895	0	0	3.875	4.600	FA	167,296	0	10/31/2023	08/15/2033
91282C-HX-2.	UNITED STATES	TREASURY			1.A	1,323,453	102,1875	1,364,203	1,335,000	1,324,049	0	596	0	0	4.375	4.572	FA	19,736	0	09/21/2023	08/31/2028
91282C-JE-2.	UNITED STATES	TREASURY			1.A	2,013,594	101,1563	2,023,125	2,000,000	2,013,113	0	(481)	0	0	5.000	4.620	AO	17,033	0	12/05/2023	10/31/2025
91282C-JG-7.	UNITED STATES	TREASURY			1.A	1,701,047	105,9063	1,800,406	1,700,000	1,701,026	0	(21)	0	0	4.875	4.864	AO	14,116	0	10/31/2023	10/31/2030
91282C-JJ-1.	UNITED STATES	TREASURY			1.A	32,248,651	105,1563	33,091,620	31,469,000												

ANNUAL STATEMENT FOR THE YEAR 2023 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
361790-3K-5	G2 MA2602 - RMBS			4	1.A	337,973	98.0004	311,605	317,963	336,808	0	(473)	0	0	4.000	2.967	MON	1,060	12,719	06/26/2017	02/20/2045
361790-RZ-6	G2 MA2304 - RMBS			4	1.A	820,635	98.0016	760,198	775,700	817,689	0	(1,056)	0	0	4.000	3.050	MON	2,586	31,028	06/26/2017	10/20/2044
361790-WF-4	G2 MA2446 - RMBS			4	1.A	638,994	98.0017	586,567	598,528	634,992	0	(911)	0	0	4.000	2.942	MON	1,995	23,941	06/26/2017	12/20/2044
36179R-7J-2	G2 MA3597 - RMBS			4	1.A	65,984	94.8205	61,453	64,809	66,070	0	(31)	0	0	3.500	3.178	MON	189	2,268	04/30/2019	04/20/2046
36179R-F8-7	G2 MA2891 - RMBS			4	1.A	31,829	90.5561	28,671	31,660	31,804	0	(4)	0	0	3.000	2.909	MON	79	950	02/01/2017	06/20/2045
36179R-Q3-6	G2 MA3174 - RMBS			4	1.A	781,870	97.9284	721,039	736,292	778,375	0	(945)	0	0	4.000	3.038	MON	2,454	29,452	06/26/2017	10/20/2045
36179R-VA-4	G2 MA3309 - RMBS			4	1.A	303,060	90.5567	269,091	297,152	302,423	0	(122)	0	0	3.000	2.681	MON	743	8,915	06/26/2017	12/20/2045
36179R-VB-2	G2 MA3310 - RMBS			4	1.A	138,174	94.1157	124,859	132,666	137,704	0	(124)	0	0	3.500	2.856	MON	387	4,643	06/26/2017	12/20/2045
36179R-XE-4	G2 MA3377 - RMBS			4	1.A	60,503	97.9286	56,277	57,468	60,317	0	(63)	0	0	4.000	3.163	MON	192	2,299	07/14/2017	01/20/2046
36179R-ZU-6	G2 MA3455 - RMBS			4	1.A	59,991	97.9274	55,801	56,982	59,808	0	(63)	0	0	4.000	3.161	MON	190	2,279	07/14/2017	02/20/2046
36179S-5K-9	G2 MA4450 - RMBS			4	1.A	80,353	91.7504	71,293	77,703	80,188	0	(51)	0	0	3.000	2.444	MON	194	2,331	02/12/2020	05/20/2047
36179S-5L-7	G2 MA4451 - RMBS			4	1.A	486,009	94.5477	444,710	470,355	484,697	0	(316)	0	0	3.500	3.017	MON	1,372	16,462	12/01/2017	05/20/2047
36179S-B7-1	G2 MA3662 - RMBS			4	1.A	501,027	92.1226	439,009	476,548	499,427	0	(574)	0	0	3.000	2.677	MON	1,191	14,296	10/01/2019	05/20/2046
36179S-JS-7	G2 MA3873 - RMBS			4	1.A	136,855	92.1224	125,418	136,143	136,894	0	(25)	0	0	3.000	2.906	MON	340	4,084	02/23/2018	08/20/2046
36179T-SJ-5	G2 MA5021 - RMBS			4	1.A	103,219	99.0803	103,469	104,429	107,437	0	(55)	0	0	4.500	4.002	MON	392	4,699	10/23/2018	02/20/2048
36179T-Z6-5	G2 MA5265 - RMBS			4	1.A	275,108	98.9478	262,829	265,624	274,702	0	(156)	0	0	4.500	3.921	MON	996	11,953	01/14/2019	06/20/2048
36179U-H2-1	G2 MA5649 - RMBS			4	1.A	547,156	91.7552	551,032	600,546	547,326	0	170	0	0	3.000	4.674	MON	1,501	7,507	07/14/2019	12/20/2048
36179U-KY-7	G2 MA5711 - RMBS			4	1.A	98,8560	98.8560	913,421	492,519	513,421	0	(337)	0	0	4.500	3.795	MON	1,847	22,163	07/11/2019	01/20/2049
36179W-2V-9	G2 MA7988 - RMBS			4	1.A	435,434	90.5104	406,548	449,172	436,736	0	734	0	0	3.000	3.401	MON	1,123	13,475	05/26/2022	04/20/2052
36179W-BY-3	G2 MA7255 - RMBS			4	1.A	491,732	87.6658	492,137	561,378	491,898	0	166	0	0	2.500	4.426	MON	1,170	5,848	06/28/2023	03/20/2051
36179W-ND-6	G2 MA7588 - RMBS			4	1.A	566,580	84.6196	494,584	584,480	568,173	0	609	0	0	2.000	2.374	MON	974	11,690	02/11/2022	09/20/2051
36179W-TY-4	G2 MA7767 - RMBS			4	1.A	984,228	87.5255	992,134	1,133,536	988,998	0	4,770	0	0	2.500	4.449	MON	2,362	25,977	12/30/2022	12/20/2051
36179X-HX-7	G2 MA8346 - RMBS			4	1.A	899,730	95.4589	913,313	956,760	903,866	0	3,782	0	0	4.000	4.849	MON	3,189	31,856	04/10/2023	10/20/2052
36200M-Y8-0	GN 604735 - RMBS			4	1.A	3,458	103.5850	5,777	5,577	5,623	0	123	0	0	6.000	5.742	MON	28	335	02/14/2005	10/15/2033
36200N-4T-5	GN 605734 - RMBS			4	1.A	1,175	101.6641	2,515	2,474	2,495	0	79	0	0	6.000	5.773	MON	12	148	03/18/2005	10/15/2034
36200N-RE-3	GN 605385 - RMBS			4	1.A	3,097	105.5738	3,278	3,105	3,098	0	0	0	0	5.500	5.569	MON	14	171	03/23/2007	04/15/2034
36200W-NB-3	GN 574686 - RMBS			4	1.A	2,546	104.1260	2,610	2,507	2,530	0	(2)	0	0	6.000	5.745	MON	13	150	03/23/2007	04/15/2034
36201E-CX-6	GN 580686 - RMBS			4	1.A	2,363	105.2105	2,492	2,369	2,363	0	0	0	0	5.500	5.569	MON	11	130	03/23/2007	05/15/2034
36201M-JF-0	GN 587162 - RMBS			4	1.A	6,721	101.4190	6,700	6,606	6,665	0	(7)	0	0	6.000	5.673	MON	33	396	03/23/2007	07/15/2032
36201Y-N7-7	GN 607114 - RMBS			4	1.A	9,666	100.7630	16,550	16,425	16,537	0	313	0	0	6.000	5.728	MON	82	986	09/20/2004	03/15/2034
36202E-JY-6	G2 003879 - RMBS			4	1.A	1,204	106.5919	5,426	5,090	5,121	0	157	0	0	6.000	5.755	MON	25	305	02/28/2008	07/20/2036
36202E-RE-1	G2 004085 - RMBS			4	1.A	27,905	103.4442	28,440	27,493	27,821	0	(12)	0	0	6.000	5.591	MON	137	1,650	12/01/2008	02/20/2038
36202F-40-6	G2 005331 - RMBS			4	1.A	568,009	95.5364	513,373	537,359	562,524	0	(834)	0	0	3.500	2.610	MON	1,567	18,808	11/01/2013	03/20/2042
36202F-M8-6	G2 004883 - RMBS			4	1.A	100,513	100.8630	93,516	92,716	99,370	0	(237)	0	0	4.500	3.096	MON	348	4,172	04/08/2014	12/20/2040
36202F-P7-5	G2 004946 - RMBS			4	1.A	322,053	100.7592	305,860	303,555	320,202	0	(582)	0	0	4.500	3.413	MON	1,138	13,660	08/16/2013	02/20/2041
36202F-Q8-2	G2 004979 - RMBS			4	1.A	46,746	102.4999	43,996	42,923	46,244	0	(105)	0	0	5.000	3.432	MON	179	2,146	06/23/2011	03/20/2041
36202F-SD-9	G2 005016 - RMBS			4	1.A	60,878	97.9271	55,767	56,948	60,298	0	(118)	0	0	4.000	2.853	MON	190	2,278	03/18/2016	04/20/2041
36202F-TM-8	G2 005056 - RMBS			4	1.A	52,998	104.1475	50,386	48,379	52,559	0	(134)	0	0	5.000	3.257	MON	202	2,419	06/26/2017	05/20/2041
36210H-UJ-4	GN 492995 - RMBS			4	1.A	3,512	103.7190	6,493	6,260	6,282	0	101	0	0	6.000	5.775	MON	31	376	12/16/2003	11/15/2028
36212F-2S-2	GN 532785 - RMBS			4	1.A	638	101.6432	639	628	634	0	(1)	0	0	6.000	5.741	MON	3	38	03/23/2007	02/15/2034
36225B-2V-9	GN 781688 - RMBS			4	1.A	5,403	100.4040	7,297	7,268	7,336	0	68	0	0	6.000	5.704	MON	36	436	02/14/2005	12/15/2033
36225B-TQ-1	GN 781459 - RMBS			4	1.A	8,798	101.0170	10,481	10,376	10,470	0	101	0	0	6.000	5.660	MON	52	623	03/23/2007	06/15/2032
36225B-UH-9	GN 781484 - RMBS			4	1.A	3,722	105.6770	3,865	3,722	3,657	0	(4)	0	0	6.000	5.658	MON	18	219	03/23/2007	08/15/2032
36225B-WZ-7	GN 781564 - RMBS			4	1.A	8,394	101.7050	8,392	8,251	8,332	0	(9)	0	0	6.000	5.681	MON	41	495	03/23/2007	02/15/2033
36225B-ZP-6	GN 781650 - RMBS			4	1.A	15,764	102.8430	15,935	15,494	15,644	0	(17)	0	0	6.000	5.674	MON	77	930	03/23/2007	08/15/2033
36241K-WS-3	GN 782457 - RMBS			4	1.A	49,207	103.3916	46,488	44,963	48,511	0	(160)	0	0	5.500	3.817	MON	206	2,473	11/01/2013	02/15/2038
36241L-T9-7	GN 783276 - RMBS			4	1.A	233,683	99.6259	213,220	214,020	230,865	0	(645)	0	0	4.500	2.973	MON	803	9,631	03/29/2012	03/15/2041
362900-BV-6	GN 613952 - RMBS			4	1.A	623	105.7350	1,862	1,761	1,774	0	65	0	0	6.000	5.767	MON	9	106	03/18/2005	01/15/2034
36290R-MX-8	GN 615174 - RMBS			4	1.A	7,314	104.4890	7,662	7,333	7,315	0	0	0	0	5.500	5.569	MON	34	403	03/23/2007	09/15/2034
36290R-QC-0	GN 615251 - RMBS			4	1.A	216	103.5800	225	217	216	0	0	0	0	5.500	5.561	MON	1	12	03/23/2007	06/15/2033
36290S-R8-6	GN 616211 - RMBS			4	1.A	5,696	108.0740	6,172	5,711	5,697	0	0	0	0	5.500	5.569	MON	26	314	03/23/2007	01/15/2034
36290X-HT-0	GN 620442 - RMBS			4	1.A	7,712	104.3020	8,062	7,729	7,712	0	0	0	0	5.500	5.564	MON	35	425	03/23/2007	08/15/2033
36291B-0X-8	GN 623370 - RMBS			4	1.A	11,717	100.9166	11,855	11,747	11,719	0	0	0	0	5.500	5.569	MON	54	646	03/23/2007	01/15/2034
36291G-XM-3	GN 628084 - RMBS			4	1.A	5,731	104.4320	6,000	5,746	5,732	0	0	0	0	5.500	5.569	MON	26	316	03/23/2007	05/15/2034
36291J-EU-0	GN 629347 - RMBS			4	1.A	9,287	100.0630	9,316	9,310	9,288	0	0	0	0	5.500	5.569	MON	43	512	03/23/2007	02/15/2034
36291L-D4-4	GN 631123 - RMBS																				

ANNUAL STATEMENT FOR THE YEAR 2023 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
36292M-FT-4	GN 652778 - RMBS			4	1.A	3,020	101,2730	2,775	2,740	2,941	0	(16)	0	0	5,000	2,975	MON	11	137	06/26/2017	04/15/2036
36295F-HU-1	GN 669043 - RMBS			4	1.A	5,047	100,2640	5,003	4,989	5,028	0	(2)	0	0	6,000	5,836	MON	25	299	08/01/2008	05/15/2037
36295K-4L-4	GN 673227 - RMBS			4	1.A	42,052	102,2202	39,052	38,203	41,411	0	(151)	0	0	5,000	3,211	MON	159	1,910	06/26/2017	11/15/2038
36295K-HG-1	GN 672631 - RMBS			4	1.A	(2,637)	101,9870	511	501	506	0	41	0	0	6,500	6,317	MON	3	33	06/01/2008	03/15/2038
36295M-6H-7	GN 675072 - RMBS			4	1.A	2,857	102,0490	2,648	2,594	2,813	0	(10)	0	0	5,000	3,254	MON	11	130	06/26/2017	01/15/2038
36295P-RJ-3	GN 676489 - RMBS			4	1.A	310	102,2949	316	309	309	0	0	0	0	6,000	5,964	MON	2	19	11/03/2008	12/15/2037
36295O-HL-7	GN 677135 - RMBS			4	1.A	138,245	98,3566	124,374	126,453	136,221	0	(367)	0	0	5,000	3,488	MON	527	6,323	11/01/2013	06/15/2040
36296D-YL-6	GN 688415 - RMBS			4	1.A	7,925	101,8920	8,038	7,889	7,913	0	(2)	0	0	6,000	5,953	MON	39	473	09/01/2008	05/15/2038
38381R-PZ-6	GNR 2019-023 KA - CMO/RMBS			4	1.A	1,431,128	95,3242	1,359,538	1,426,226	1,430,859	0	542	0	0	3,500	3,454	MON	4,160	49,918	02/01/2019	10/20/2048
38381R-OH-5	GNR 2019-023 LE - CMO/RMBS			4	1.A	1,341,553	92,4485	1,231,969	1,332,600	1,340,940	0	708	0	0	3,500	3,395	MON	3,887	46,641	02/01/2019	07/20/2048
38383P-NA-5	GNR 2022-051 SC - CMO/RMBS			3,5	1.A	9,607	2,0416	8,482	0	8,514	0	(1,525)	0	0	0,000	0,000	MON	0	27	09/06/2022	03/20/2052
38383R-WA-1	GNR 2022-078 MS - CMO/RMBS			3,5	1.A	8,352	0,7617	2,789	0	0	0	(9,249)	0	0	0,000	0,000	MON	0	45	09/02/2022	04/20/2052
38383T-2H-5	GNR 2022-126 CS - CMO/RMBS			3,5	1.A	9,519	1,7646	8,959	0	8,783	0	(1,043)	0	0	0,000	0,000	MON	0	0	09/06/2022	07/20/2052
38384C-TQ-2	GNR 2023-120 DB - CMO/RMBS			4	1.A	1,724,766	93,8581	1,877,163	2,000,000	1,730,572	0	5,806	0	0	4,500	5,787	MON	7,500	7,500	11/10/2023	08/20/2053
0029999999	- Bonds - U.S. Governments - Residential Mortgage-Backed Securities					15,859,757	XXX	15,191,696	16,117,852	15,856,808	0	(2,227)	0	0	XXX	XXX	XXX	49,011	478,235	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38381D-XT-2	GNR 2021-120 10 - CMBS			3	1.A	329,759	6,6830	241,090	0	188,676	0	(65,322)	0	0	0,991	15,146	MON	2,980	36,084	07/22/2021	02/16/2063
0039999999	- Bonds - U.S. Governments - Commercial Mortgage-Backed Securities					329,759	XXX	241,090	0	188,676	0	(65,322)	0	0	XXX	XXX	XXX	2,980	36,084	XXX	XXX
0109999999	- Bonds - U.S. Governments - Subtotals - U.S. Governments					786,948,354	XXX	755,325,656	804,421,852	788,680,377	0	1,407,894	0	0	XXX	XXX	XXX	4,039,352	10,349,189	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
279158-AJ-8	ECOPETROL SA			1	3.A FE	1,039,757	79,0000	782,890	991,000	782,890	90,302	(1,112)	0	0	5,875	5,502	MN	5,337	58,221	08/11/2021	05/28/2045
69370R-AK-3	PERTAMINA (PERSERO) PT			2	2.B FE	917,269	92,6250	935,513	1,010,000	941,077	0	23,808	0	0	1,400	4,849	FA	5,577	7,070	03/17/2023	02/09/2026
69370R-AL-1	PERTAMINA (PERSERO) PT			2	2.B FE	1,053,140	84,2500	926,750	1,100,000	1,063,077	0	4,631	0	0	2,300	2,825	FA	9,979	25,300	10/27/2021	02/09/2031
P37110-AK-2	EMPRESA NACIONAL DEL PETROLEO			1,2	3.A FE	1,015,335	95,2500	934,403	981,000	934,403	17,074	(5,704)	0	0	3,750	3,110	FA	14,919	36,788	03/11/2020	08/05/2026
0219999999	- Bonds - All Other Governments - Issuer Obligations					4,025,501	XXX	3,579,555	4,082,000	3,721,446	107,376	21,622	0	0	XXX	XXX	XXX	35,813	127,379	XXX	XXX
0309999999	- Bonds - All Other Governments - Subtotals - All Other Governments					4,025,501	XXX	3,579,555	4,082,000	3,721,446	107,376	21,622	0	0	XXX	XXX	XXX	35,813	127,379	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063D-3S-5	CALIFORNIA ST			1,2	1.D FE	501,560	100,2470	501,235	500,000	501,506	0	(54)	0	0	5,125	5,083	MS	8,542	11,816	05/16/2023	03/01/2038
452151-LF-8	ILLINOIS ST			1	1.G FE	998,850	99,0610	990,610	1,000,000	999,021	0	78	0	0	5,100	5,113	JD	4,250	51,000	07/12/2022	06/01/2033
452152-BM-2	ILLINOIS ST			1	1.G FE	210,700	104,5860	212,390	203,077	210,469	0	(232)	0	0	6,630	6,171	FA	5,610	6,732	06/12/2023	02/01/2035
452152-GS-4	ILLINOIS ST			1	1.G FE	623,923	108,6670	558,859	514,286	612,586	0	(6,145)	0	0	7,350	5,129	JJ	18,900	37,800	03/01/2022	07/01/2035
452153-GS-2	ILLINOIS ST			1	1.G FE	325,000	99,8660	324,565	325,000	325,000	0	0	0	0	5,111	5,111	MN	2,768	7,890	04/20/2023	05/01/2027
0419999999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					2,660,034	XXX	2,587,658	2,542,363	2,648,581	0	(6,353)	0	0	XXX	XXX	XXX	40,070	115,238	XXX	XXX
0509999999	- Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					2,660,034	XXX	2,587,658	2,542,363	2,648,581	0	(6,353)	0	0	XXX	XXX	XXX	40,070	115,238	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167505-XC-5	CHICAGO ILL BRD ED			2	3.A FE	214,798	104,0980	187,376	180,000	187,376	8,977	(3,267)	0	0	5,000	2,812	JD	750	9,000	09/06/2019	12/01/2033
649660-7W-4	NEW YORK N Y			1,2	1.C FE	550,000	104,4880	574,684	550,000	550,000	0	0	0	0	5,975	5,975	A0	7,211	0	10/05/2023	10/01/2038
68587F-BB-9	OREGON ED DIST FULL FAITH & CR PENSION			1	1.C FE	2,635,000	81,9500	2,159,383	2,635,000	2,635,000	0	0	0	0	1,887	1,887	JD	24,999	24,861	07/23/2021	06/30/2031
0619999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					3,399,798	XXX	2,921,443	3,365,000	3,372,376	8,977	(3,267)	0	0	XXX	XXX	XXX	32,961	33,861	XXX	XXX
0709999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					3,399,798	XXX	2,921,443	3,365,000	3,372,376	8,977	(3,267)	0	0	XXX	XXX	XXX	32,961	33,861	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETT			1	1.G FE	2,125,740	96,8400	1,990,062	2,055,000	2,098,921	0	(4,146)	0	0	4,263	3,970	MS	25,795	87,605	08/24/2018	09/15/2032

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ANNUAL STATEMENT FOR THE YEAR 2023 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
010869-JG-1.	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV.	@		1	1.G FE	152,562	35,1540	172,255	490,000	167,561	0	10,398	0	0	0.000	6.510	N/A	0	0	07/01/2022	10/01/2040
010869-JL-0.	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV.			1,2	1.E FE	170,000	98.3830	167,251	170,000	170,000	0	0	0	0	5.396	5.397	A0	2,293	9,173	07/01/2022	10/01/2046
01179R-J4-6.	ALASKA MUN BD BK ALASKA MUN BD BK AUTH.			2	1.E FE	485,255	116.4920	419,371	360,000	456,153	0	(11,394)	0	0	5.000	1.420	JD	1,500	18,000	06/02/2021	12/01/2032
018444-AY-5.	ALLENTOWN PA NEIGHBORHOOD IMPT ZONE DEV.			2	3.C FE	1,036,050	99.6250	996,250	1,000,000	996,250	110,198	(3,828)	0	0	5.000	4.540	MN	8,333	50,000	06/30/2017	05/01/2042
02765U-EQ-3.	AMERICAN MUN PWR OHIO INC REV.			1	1.F FE	352,238	108.6650	336,862	310,000	351,185	0	(716)	0	0	6.270	5.323	FA	7,343	19,886	06/16/2022	02/15/2050
04052B-JZ-8.	ARIZONA INDL DEV AUTH REV.			2	3.C FE	171,442	85.7590	141,502	165,000	141,502	(15,670)	(820)	0	0	5.000	4.402	JJ	4,125	8,250	09/19/2019	07/01/2054
041806-L6-5.	ARLINGTON HIGHER EDUCATION FINANCE CORPO.			2	3.B FE	902,923	79.8220	682,478	855,000	682,478	(24,686)	(5,692)	0	0	4.000	3.195	FA	12,920	34,200	05/11/2021	08/15/2041
052398-GZ-1.	AUSTIN TEX ARPT SYS REV.			2	1.E FE	522,760	103.8800	519,400	500,000	518,775	0	(2,758)	0	0	5.000	4.270	MN	3,194	25,000	07/11/2022	11/15/2048
072024-XZ-0.	BAY AREA TOLL AUTH CALIF TOLL BRDG REV.			1,2	1.E FE	507,131	84.3240	531,241	630,000	519,404	0	8,093	0	0	2.763	4.970	A0	4,352	17,407	06/16/2022	04/01/2034
08454A-AB-7.	BERKS CNTY PA MUN AUTH UNIV REV.			2	3.A FE	50,890	96.0620	43,228	45,000	43,228	1,408	(580)	0	0	5.000	3.395	A0	563	2,250	02/12/2020	10/01/2039
10623A-BV-4.	BRAZOS TEX HIGHER ED AUTH INC STUDENT LN.			2	2.B FE	175,754	80.0740	140,130	175,000	175,497	0	(71)	0	0	3.000	2.950	A0	1,313	5,250	02/27/2020	04/01/2040
114894-YR-3.	BROWARD CNTY FLA ARPT SYS REV.			2	1.E FE	564,660	100.9720	504,860	500,000	545,199	0	(7,262)	0	0	4.000	2.311	A0	5,000	20,000	04/08/2021	10/01/2044
11861M-BK-1.	BUCKS CNTY PA INDL DEV AUTH HOSP REV.			2	3.C FE	745,926	89.6870	573,997	640,000	573,997	19,915	(9,336)	0	0	5.000	3.117	JJ	16,000	32,000	02/24/2021	07/01/2041
12008E-SZ-0.	BUILD NYC RESOURCE CORP N Y REV.			2	2.C FE	379,905	101.9090	382,159	375,000	379,130	0	(530)	0	0	5.000	4.801	JJ	9,375	18,073	07/08/2022	07/01/2052
13033D-AE-5.	CALIFORNIA HSG FIN AGY MUN CTF.			2	2.A FE	270,425	91.9040	220,311	239,719	265,955	0	(2,317)	0	0	3.500	2.438	MON	256	8,401	03/17/2021	11/20/2035
13054W-AC-1.	CALIFORNIA POLLUTION CTL FING AUTH WTR F.			2	2.C FE	1,629,960	100.3750	2,007,500	2,000,000	1,691,250	0	6,425	0	0	5.000	6.311	JJ	50,000	116,000	11/14/2013	11/21/2045
13077D-TS-1.	CALIFORNIA ST UNIV REV.			1,2	1.D FE	245,000	100.8670	247,124	245,000	245,000	0	0	0	0	5.183	5.182	MN	5,009	0	07/20/2023	11/01/2053
130795-Z6-7.	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV.			1	1.C FE	1,935,355	117.5410	1,733,730	1,475,000	1,781,602	0	(21,882)	0	0	7.550	5.586	MN	14,230	113,539	06/26/2017	05/15/2040
14054C-CA-5.	CAPITAL TR AGY FLA EDL FACS REV.			2	2.C FE	64,180	100.0130	60,008	60,000	61,594	0	(608)	0	0	5.000	3.855	JD	133	3,000	06/14/2019	12/15/2049
14054C-CB-3.	CAPITAL TR AGY FLA EDL FACS REV.			2	2.C FE	387,580	96.9360	373,204	385,000	386,673	0	(628)	0	0	5.000	4.809	JD	856	19,250	07/06/2022	12/15/2054
14054C-CG-2.	CAPITAL TR AGY FLA EDL FACS REV.			2	3.A FE	319,313	92.3420	267,792	290,000	267,792	(18,887)	(3,046)	0	0	5.000	3.705	JJ	7,250	14,500	08/23/2019	07/01/2054
154871-CP-0.	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ.			2	2.A FE	567,256	111.2500	456,125	410,000	544,941	0	(5,466)	0	0	5.000	2.736	MS	6,833	20,500	01/07/2020	09/01/2042
155498-KQ-0.	CENTRAL TEX REGL MOBILITY AUTH REV.			2	1.G FE	652,183	98.7410	562,824	570,000	631,243	0	(9,486)	0	0	4.000	2.086	JJ	11,400	22,800	11/20/2020	01/01/2050
155498-MR-6.	CENTRAL TEX REGL MOBILITY AUTH REV.			2	1.G FE	410,959	70.7420	290,042	410,000	410,766	0	(89)	0	0	3.267	3.239	JJ	6,697	13,395	10/12/2021	01/01/2045
16772P-DM-5.	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE.			2	1.E FE	256,490	106.0250	265,063	250,000	255,903	0	(587)	0	0	5.000	4.640	JD	1,042	12,500	01/04/2023	12/01/2052
196480-GZ-5.	COLORADO HOUSING AND FINANCE AUTHORITY.			2	1.A FE	250,000	101.2700	253,175	250,000	250,000	0	0	0	0	5.589	5.590	MN	2,329	3,920	06/14/2023	11/01/2041
19648F-RZ-9.	COLORADO HEALTH FACS AUTH REV.			2	1.G FE	550,000	81.5230	448,377	550,000	550,000	0	0	0	0	4.480	4.480	JD	2,053	24,640	10/16/2020	12/01/2040
246387-SV-7.	DELAWARE ST ECONOMIC DEV AUTH REV.			2	2.C FE	330,535	93.7570	309,398	330,000	330,243	0	(137)	0	0	1.250	1.207	A0	1,031	4,125	11/30/2020	10/01/2045
25483V-XM-1.	DISTRICT COLUMBIA REV.			1	1.F FE	159,056	78.6890	157,378	200,000	160,923	0	1,274	0	0	3.432	5.088	A0	1,716	6,864	07/08/2022	04/01/2042
3130AO-XE-5.	FEDERAL HOME LOAN BANKS			1	1.A	15,066,786	99.5876	14,938,140	15,000,000	15,002,491	0	(13,329)	0	0	3.250	3.158	MS	153,021	487,500	10/11/2018	03/08/2024
3130A1-XJ-2.	FEDERAL HOME LOAN BANKS			1	1.A	26,187,460	98.9512	25,727,312	26,000,000	26,009,805	0	(21,326)	0	0	2.875	2.790	JD	35,299	747,500	08/19/2014	06/14/2024
3130A3-GE-8.	FEDERAL HOME LOAN BANKS			1	1.A	12,630,840	98.0733	11,768,796	12,000,000	12,066,603	0	(68,797)	0	0	2.750	2.155	JD	16,500	330,000	02/02/2015	12/13/2024
3130A4-CH-3.	FEDERAL HOME LOAN BANKS			1	1.A	26,600,940	97.4005	26,298,135	27,000,000	26,946,844	0	43,019	0	0	2.375	2.543	MS	190,594	641,250	03/11/2015	03/14/2025
3130A6-EU-7.	FEDERAL HOME LOAN BANKS			1	1.A	5,030,800	97.3417	4,867,085	5,000,000	5,005,873	0	(3,394)	0	0	2.750	2.677	MS	45,451	137,500	11/16/2015	09/02/2025

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ANNUAL STATEMENT FOR THE YEAR 2023 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
313660-U6-6.	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	2,834,528	97.8616	2,935,848	3,000,000	2,975,449	0	28,797	0	0	2.250	3.261	A0	11,438	67,500	10/11/2018	10/30/2024
345105-JE-1.	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C.			1,2	2.A FE	212,581	83.6170	175,596	210,000	210,770	0	(721)	0	0	4.094	3.729	JJ	3,964	8,597	04/06/2022	01/15/2049
38122N-B7-6.	GOLDEN ST TOB SECURITIZATION CORP CALIF			1	1.E FE	1,970,000	93.6550	1,845,004	1,970,000	1,970,000	0	0	0	0	3.000	3.000	JD	4,925	62,309	09/30/2021	06/01/2046
38122N-C9-1.	GOLDEN ST TOB SECURITIZATION CORP CALIF			1	1.F FE	2,000,000	85.0200	1,700,400	2,000,000	2,000,000	0	0	0	0	2.687	2.687	JD	4,478	53,740	12/08/2021	06/01/2030
392274-2F-2.	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.D FE	570,830	100.1430	500,715	500,000	549,430	0	(7,982)	0	0	4.000	2.162	A0	5,000	20,000	04/09/2021	10/01/2044
45204F-HU-2.	ILLINOIS FIN AUTH REV			2	3.A FE	100,555	80.8580	72,772	90,000	72,772	(3,519)	(1,049)	0	0	5.000	3.502	MN	575	4,500	03/24/2021	05/15/2051
45204F-VH-5.	ILLINOIS FIN AUTH REV			2	1.F FE	145,000	101.4380	147,085	145,000	145,000	0	0	0	0	6.693	6.695	JJ	3,424	0	08/16/2023	07/01/2033
452227-TH-4.	ILLINOIS ST SALES TAX REV			1,2	1.C FE	489,339	75.5770	370,327	490,000	489,444	0	28	0	0	3.159	3.168	JD	688	15,479	01/03/2022	06/15/2039
45506E-DG-5.	INDIANA ST FIN AUTH REV			1,2	1.E FE	368,010	70.8830	354,415	500,000	371,763	0	2,604	0	0	3.313	5.184	MS	5,522	16,565	07/19/2022	03/01/2051
46246K-4T-6.	IOWA FIN AUTH REV			2	2.B FE	1,119,110	76.5830	765,830	1,000,000	1,057,165	0	(15,809)	0	0	5.000	3.197	MN	6,389	50,000	01/03/2020	05/15/2048
462590-NG-1.	IOWA STUDENT LN LIQUIDITY CORP STUDENT L			2	1.C FE	70,000	99.9090	69,936	70,000	70,000	0	0	0	0	5.080	5.080	JD	296	4,293	06/09/2022	12/01/2039
469480-BG-1.	JACKSONVILLE ALA PUB EDL BLDG AUTH HIGH			2	1.E FE	20,000	106.9000	21,380	20,000	20,000	0	0	0	0	7.000	7.001	FA	583	529	03/02/2023	08/01/2046
48504N-BE-8.	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.G FE	513,575	103.1430	515,715	500,000	512,561	0	(1,014)	0	0	5.000	4.449	MS	8,333	12,500	07/05/2023	03/01/2054
49130N-EK-1.	KENTUCKY HIGHER ED STUDENT LN CORP STUDE				1.F FE	42,514	109.0780	38,177	35,000	40,070	0	(873)	0	0	5.000	2.152	JD	146	1,750	02/24/2021	06/01/2029
491397-BF-1.	KENTUCKY PUB TRANSN INFRASTRUCTURE AUTH			1,2	1.E FE	379,088	64.1570	240,589	375,000	378,241	0	(378)	0	0	3.221	3.091	JJ	6,039	12,079	09/20/2021	07/01/2053
49151E-2Q-5.	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.F FE	520,325	106.1620	530,810	500,000	518,911	0	(1,414)	0	0	6.573	5.771	FA	13,694	16,433	06/23/2023	08/01/2029
52481M-AB-6.	LEHIGH CNTY PA INDL DEV AUTH CHARTER SCH			2	3.B FE	1,077,550	79.7430	797,430	1,000,000	797,430	6,085	(8,065)	0	0	4.000	3.003	MN	6,667	40,000	05/26/2021	05/01/2041
531127-AC-2.	LIBERTY N Y DEV CORP REV			1	2.A FE	1,403,460	118.7570	1,187,570	1,000,000	1,315,295	0	(23,263)	0	0	5.250	2.191	A0	13,125	52,500	02/06/2020	10/01/2035
547804-AE-4.	LOWER ALA GAS DIST GAS PROJ REV			1	1.F FE	615,452	112.9090	536,318	475,000	602,859	0	(3,969)	0	0	5.000	3.266	MS	7,917	23,750	07/28/2022	09/01/2046
57422J-CA-4.	MARYLAND ST ECONOMIC DEV CORP PRIVATE AC			2	2.C FE	331,774	104.8490	330,274	315,000	329,449	0	(1,363)	0	0	5.250	4.592	JD	8,315	16,538	04/12/2022	06/30/2055
57563R-RE-1.	MASSACHUSETTS EDL FING AUTH			2	1.C FE	110,000	96.2790	105,907	110,000	110,000	0	0	0	0	3.605	3.605	JJ	1,983	4,236	10/23/2020	07/01/2036
57563R-SU-4.	MASSACHUSETTS EDL FING AUTH			2	1.C FE	420,000	99.0620	416,060	420,000	420,000	0	0	0	0	4.949	4.949	JJ	21,157	21,248	06/03/2022	07/01/2038
57587A-7Y-8.	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	128,404	87.6870	109,609	125,000	127,456	0	(393)	0	0	1.950	1.601	JD	203	2,438	07/22/2021	12/01/2031
586111-PM-2.	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT			2	1.F FE	416,652	105.9550	423,820	400,000	415,707	0	(945)	0	0	5.000	4.380	JJ	10,000	10,000	06/13/2023	07/01/2045
586111-PN-0.	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT			2	1.F FE	529,490	104.4050	522,025	500,000	525,505	0	(2,839)	0	0	5.000	4.200	JJ	12,500	25,000	07/27/2022	07/01/2049
592250-ES-9.	METROPOLITAN PIER & EXPOSITION AUTH ILL	@		3	1.F FE	433,840	53.4460	534,460	1,000,000	464,083	0	21,153	0	0	0.000	4.720	N/A	0	0	07/19/2022	06/15/2040
59259Y-GF-0.	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	106,282	108.6960	108,696	100,000	106,176	0	(106)	0	0	6.814	6.218	MN	871	3,407	06/12/2023	11/15/2040
59261A-G5-0.	METROPOLITAN TRANSN AUTH N Y REV			2	1.G FE	533,145	105.0550	525,275	500,000	527,930	0	(3,743)	0	0	5.250	4.240	MN	3,354	26,250	08/01/2022	11/15/2055
592643-BM-1.	METROPOLITAN WASH D C ARPTS AUTH DULLES			2	1.F FE	1,405,050	110.3000	1,654,500	1,500,000	1,453,294	0	14,698	0	0	6.500	7.773	A0	24,375	97,500	10/29/2013	10/01/2041
592643-DQ-0.	METROPOLITAN WASH D C ARPTS AUTH DULLES	@			1.C FE	493,160	55.6350	556,350	1,000,000	527,934	0	23,965	0	0	0.000	4.700	N/A	0	0	07/11/2022	10/01/2037
603827-YC-4.	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1.E FE	337,422	94.5860	349,968	370,000	340,184	0	2,523	0	0	4.196	5.335	JJ	7,763	15,525	11/23/2022	01/01/2033
607120-FL-1.	MOBILE ALA ARPT AUTH ARPT REV				1.F	849,845	89.8530	763,611	849,845	849,845	0	0	0	0	3.180	3.180	FMAN	3,904	27,025	06/17/2019	05/09/2039
607120-FN-7.	MOBILE ALA ARPT AUTH ARPT REV				1.F	849,845	89.8530	763,611	849,845	849,845	0	0	0	0	3.180	3.180	FMAN	3,904	27,025	06/17/2019	05/09/2039
613520-MF-9.	MONTGOMERY CNTY OHIO HOSP REV			2	2.A FE	609,900	103.3500	516,750	500,000	567,246	0	(10,494)	0	0	5.000	2.521	MN	3,194	25,000	10/09/2019	11/15/2037

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ANNUAL STATEMENT FOR THE YEAR 2023 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
613603-G9-4.	MONTGOMERY CNTY PA HIGHER ED & HEALTH AU			2	1.G FE	529,775	103,7860	518,930	500,000	526,145	0	(2,564)	0	0	5.000	4.248	MN	4,167	25,000	07/08/2022	05/01/2057
613609-D6-0.	MONTGOMERY CNTY PA INDL DEV AUTH REV			2	2.B FE	493,040	100,8670	504,335	500,000	493,287	0	152	0	0	5.000	5.100	JD	2,083	25,000	06/28/2022	12/01/2046
626207-Z5-6.	MUNICIPAL ELEC AUTH GA			2	1.F FE	543,335	103,3700	465,165	450,000	507,517	0	(12,092)	0	0	5.000	2,015	JJ	11,250	22,500	12/23/2020	01/01/2056
62620H-CN-0.	MUNICIPAL ELEC AUTH GA			1	1.G FE	253,602	89,5590	268,677	300,000	259,005	0	5,403	0	0	2.257	5.413	JJ	3,386	3,386	03/22/2023	01/01/2029
63607V-AF-3.	NATIONAL FIN AUTH N H FED LEASE REV			1,2	2.C FE	2,325,000	80,6540	1,875,206	2,325,000	2,325,000	0	0	0	0	3.300	3.300	JAJO	19,181	76,725	10/15/2021	04/01/2032
63607V-AH-9.	NATIONAL FIN AUTH N H FED LEASE REV			1,2	2.C FE	500,000	87,6320	438,160	500,000	500,000	0	0	0	0	3.250	3.250	JAJO	4,063	16,250	12/10/2021	04/01/2028
645420-BK-8.	NEW HOPE CULTURAL ED FACs FIN CORP TEX E			2	2.C FE	238,495	96,7240	207,957	215,000	226,456	0	(2,923)	0	0	5.000	3.423	FA	4,061	10,750	08/21/2019	08/15/2051
64577B-7M-0.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	1,169,880	109,4310	1,094,310	1,000,000	1,107,065	0	(16,180)	0	0	5.000	3.021	JD	2,222	50,000	12/13/2019	06/15/2037
64577B-7N-8.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	1,162,520	109,0240	1,090,240	1,000,000	1,102,481	0	(15,443)	0	0	5.000	3.101	JD	2,222	50,000	12/05/2019	06/15/2038
64577B-8K-3.	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.G FE	59,476	92,8260	51,054	55,000	58,742	0	(337)	0	0	3.870	3.037	JD	95	2,129	10/13/2021	06/15/2033
64577B-8L-1.	NEW JERSEY ECONOMIC DEV AUTH REV			1	1.G FE	434,848	92,4130	401,997	435,000	434,888	0	9	0	0	3.920	3.923	JD	758	17,052	12/02/2019	06/15/2034
64577B-KK-9.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	458,326	101,7890	412,245	405,000	425,543	0	(14,003)	0	0	4.250	0.735	JD	765	17,213	08/25/2021	06/15/2026
64577B-L2-8.	NEW JERSEY ECONOMIC DEV AUTH REV			2	1.G FE	283,613	108,4720	260,333	240,000	261,377	0	(5,880)	0	0	5.000	2.302	JD	533	12,000	02/05/2020	06/15/2033
645913-AA-2.	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				1.G FE	292,129	108,1150	291,911	270,000	289,390	0	(2,739)	0	0	7.425	5.785	FA	7,574	10,024	02/16/2023	02/15/2029
645918-2A-0.	NEW JERSEY ECONOMIC DEV AUTH REV			2	2.A FE	27,690	100,0890	25,022	25,000	25,000	0	(395)	0	0	5.125	3.452	JJ	641	1,281	05/19/2016	01/01/2034
645918-2C-6.	NEW JERSEY ECONOMIC DEV AUTH REV			2	2.A FE	1,931,420	100,0940	2,001,880	2,000,000	1,938,221	0	860	0	0	5.625	5.851	JJ	56,250	112,500	11/06/2013	01/01/2052
646108-YC-8.	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	1,100,000	97,4430	1,071,873	1,100,000	1,100,000	0	0	0	0	3.950	3.950	MN	7,242	43,450	09/07/2018	11/01/2043
646136-4G-3.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	66,069	108,8090	59,845	55,000	61,223	0	(1,164)	0	0	5.000	2.554	JD	122	2,750	08/29/2019	12/15/2035
646136-5E-7.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	1,179,300	109,4050	1,094,050	1,000,000	1,102,484	0	(19,044)	0	0	5.000	2.771	JD	2,222	50,000	10/15/2019	06/15/2033
646136-5R-8.	NEW JERSEY ST TRANSN TR FD AUTH			2	1.G FE	754,305	104,8470	686,748	655,000	712,009	0	(10,493)	0	0	5.000	3.091	JD	1,456	32,750	10/08/2019	06/15/2050
646139-W3-5.	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	626,013	124,7440	642,432	515,000	624,429	0	(1,584)	0	0	7.414	5.412	JJ	19,091	0	08/14/2023	01/01/2040
649519-DV-4.	NEW YORK LIBERTY DEV CORP LIBERTY REV			2	1.E FE	250,000	74,4970	186,243	250,000	250,000	0	0	0	0	2.875	2.875	MN	918	7,188	08/20/2021	11/15/2046
64971M-ZG-0.	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.B FE	501,907	105,4560	516,734	490,000	501,674	0	(233)	0	0	5.767	5.502	FA	11,774	0	08/14/2023	08/01/2036
64971P-LA-1.	NEW YORK N Y CITY INDL DEV AGY REV			2	1.E FE	81,589	105,8780	68,821	65,000	76,952	0	(1,624)	0	0	4.000	1.249	JJ	1,300	2,600	02/11/2021	01/01/2032
64971X-JD-1.	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.B FE	1,699,847	95,2130	1,618,621	1,700,000	1,699,955	0	11	0	0	2.980	2.981	MN	8,443	50,660	03/27/2019	11/01/2027
64990B-ZF-3.	NEW YORK STATE DORMITORY AUTHORITY			2	2.C FE	785,790	100,0470	810,381	810,000	799,499	0	2,101	0	0	5.000	5.339	MN	6,750	40,500	05/01/2016	05/01/2028
650116-FM-3.	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.A FE	757,180	109,8450	746,946	680,000	746,553	0	(6,194)	0	0	5.000	3.701	JD	2,833	34,000	04/06/2022	12/01/2037
650116-FR-2.	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.A FE	69,207	105,8460	68,800	65,000	68,734	0	(338)	0	0	5.000	4.220	JD	271	3,250	07/28/2022	12/01/2041
650116-FS-0.	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.A FE	31,848	105,5340	31,660	30,000	31,642	0	(149)	0	0	5.000	4.256	JD	125	1,500	08/03/2022	12/01/2042

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ANNUAL STATEMENT FOR THE YEAR 2023 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
65012E-AA-6	NEW YORK TRANSPORTATION DEVELOPMENT CORP.			1	2.C FE	500,000	100,6470	503,235	500,000	500,000	0	0	0	0	6.971	6.971	JD	17,524	5,422	05/03/2023	06/30/2051
65820Y-SK-3	NORTH CAROLINA MED CARE COMMN RETIREMENT			2	2.C FE	63,446	89,3190	49,125	55,000	61,123	0	(902)	0	0	4.000	2.098	MS	733	2,200	05/20/2021	09/01/2041
658262-GN-4	NORTH CAROLINA ST ED ASSISTANCE AUTH REV				1.F FE	410,031	111,4990	379,097	340,000	385,420	0	(7,774)	0	0	5.000	2.357	JD	1,417	17,000	02/24/2021	06/01/2029
66285W-E5-1	NORTH TEX TWY AUTH REV			2	1.D FE	340,000	75,9020	258,067	340,000	340,000	0	0	0	0	3.011	3.011	JJ	5,119	10,237	05/06/2021	01/01/2043
67760H-NB-3	OHIO ST TPK COMMN TPK REV			2	1.E FE	409,275	74,9300	374,650	500,000	412,544	0	2,332	0	0	3.216	4.482	FA	6,075	16,080	08/01/2022	02/15/2048
70342P-AN-4	PATRIOTS ENERGY GROUP FING AGY S C GAS S			1,2	1.E FE	1,009,190	108,8760	1,088,760	1,000,000	1,008,912	0	(278)	0	0	5.250	5.110	FA	13,563	0	09/28/2023	10/01/2054
70878C-AG-0	PASSTD 20AB B			2	2.B FE	255,000	72,5070	184,893	255,000	255,000	0	0	0	0	3.000	3.000	JD	638	7,650	02/28/2020	06/01/2047
70878C-AU-9	PENNSYLVANIA HIGHER ED ASSISTANCE AGY ED			2	1.F FE	371,388	100,3090	366,128	365,000	370,511	0	(1,306)	0	0	4.500	4.260	JD	1,369	17,352	07/19/2022	06/01/2043
71780C-BH-2	PHILADELPHIA PA AUTH FOR INDL DEV CHARTE			2	3.B FE	121,152	71,2690	78,396	110,000	78,396	(8,364)	(1,048)	0	0	4.000	2.804	JD	367	4,400	09/03/2021	06/01/2051
71885F-DP-9	PHOENIX ARIZ INDL DEV AUTH ED REV			2	3.B FE	251,978	100,0540	250,135	250,000	250,135	2,757	(222)	0	0	5.000	4.901	JJ	6,250	12,500	03/20/2015	07/01/2045
73358X-AT-9	PORT AUTH N Y & N J			2	1.D FE	598,990	101,6070	518,196	510,000	577,153	0	(8,140)	0	0	4.000	2.102	JJ	9,407	20,400	04/08/2021	02/15/2038
744396-EZ-1	PUBLIC FIN AUTH WIS CHARTER SCH REV			2	3.B FE	491,535	95,8280	431,226	450,000	431,226	(2,033)	(5,374)	0	0	5.000	3.608	JJ	10,375	22,500	11/22/2019	07/15/2039
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV			1	1.F FE	1,037,287	112,5240	939,575	835,000	994,123	0	(11,261)	0	0	7.242	5.502	JJ	61,557	61,484	06/26/2017	01/01/2041
74447C-AC-3	PUBLIC FINANCE AUTHORITY			1,2	2.B FE	375,000	99,0940	371,603	375,000	375,000	0	0	0	0	6.145	6.146	FMAN	3,841	23,044	06/16/2022	08/01/2028
79575E-AR-9	SALT VERDE FINL CORP GAS REV ARIZ			1	2.A FE	118,802	109,7650	98,789	90,000	110,558	0	(2,068)	0	0	5.000	2.168	JD	375	4,500	02/11/2020	12/01/2032
79575E-AS-7	SALT VERDE FINL CORP GAS REV ARIZ			1	2.A FE	715,004	112,3050	589,601	525,000	681,599	0	(9,369)	0	0	5.000	2.451	JD	2,188	26,250	08/04/2022	12/01/2037
83703F-LN-0	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO			2	1.G FE	564,162	104,1790	505,268	485,000	538,329	0	(11,563)	0	0	5.000	2.317	MN	4,042	24,250	11/12/2020	05/01/2043
838530-NL-3	SOUTH JERSEY PORT CORP N J REV			1	2.B FE	412,529	114,3470	371,628	325,000	400,106	0	(2,981)	0	0	7.365	5.209	JJ	11,968	23,936	04/06/2022	01/01/2040
838530-RG-0	SOUTH JERSEY PORT CORP N J REV			2	1.G FE	127,510	102,9100	123,492	120,000	123,353	0	(754)	0	0	5.000	4.233	JJ	3,000	6,000	11/17/2017	01/01/2042
880461-UN-6	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	0	101,4880	0	0	0	0	0	0	0	3.350	1.823	JJ	251	0	04/15/2021	01/01/2031
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	1,010,000	102,1580	1,031,796	1,010,000	1,010,000	0	0	0	0	5.102	5.103	MS	17,177	22,616	03/10/2023	04/01/2035
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	640,935	103,5770	652,535	630,000	640,730	0	(205)	0	0	5.169	5.008	MS	10,855	14,292	07/05/2023	04/01/2039
882667-AN-8	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			2	2.A FE	1,009,900	101,3060	1,013,060	1,000,000	1,008,119	0	(1,261)	0	0	5.000	4.830	JD	25,139	50,000	07/15/2022	06/30/2058
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1	2.A FE	532,775	81,9070	409,535	500,000	530,392	0	(935)	0	0	3.922	3.516	JD	9,859	19,610	05/19/2021	12/31/2049
90407J-AA-6	UMASS MEMORIAL HEALTH CARE INC			1,2	2.A FE	390,495	98,0668	382,461	390,000	390,514	0	(13)	0	0	5.363	5.353	JJ	10,458	22,252	07/06/2022	07/01/2052
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	130,000	95,9160	124,691	130,000	130,000	0	0	0	0	4.132	4.132	MN	686	5,372	04/28/2022	05/15/2032
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.D FE	223,920	79,9610	199,903	250,000	226,530	0	750	0	0	3.504	4.209	MN	1,460	8,760	03/19/2020	11/01/2044
914440-SU-7	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.D FE	439,000	77,0220	385,110	500,000	443,490	0	1,357	0	0	3.544	4.311	MN	2,953	17,720	03/19/2020	11/01/2050
915217-WX-7	UNIVERSITY VA UNIV REVS			1,2	1.A FE	100,000	82,6800	82,680	100,000	100,000	0	0	0	0	4.179	4.179	MS	1,393	4,179	09/21/2017	09/01/2117
92812V-TZ-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	998,750	98,4710	984,710	1,000,000	998,947	0	34	0	0	4.100	4.108	JD	3,417	41,000	11/15/2018	12/01/2043
92818N-S7-4	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.C FE	201,336	101,6440	172,795	170,000	194,094	0	(2,808)	0	0	4.000	2.033	MN	1,133	6,800	05/18/2021	11/01/2040
92818N-S8-2	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			2	1.C FE	365,865	101,1430	313,543	310,000	352,975	0	(5,000)	0	0	4.000	2.073	MN	2,067	12,400	05/18/2021	11/01/2041

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ANNUAL STATEMENT FOR THE YEAR 2023 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	
93978H-WB-7	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	2.A FE	587,405	108.9660	523,037	480,000	545,088	0	(10,771)	0	0	5.000	2.391	FA	10,000	24,000	12/04/2019	08/01/2032	
93978H-WC-5	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	2.A FE	923,471	108.7370	820,964	755,000	857,332	0	(16,934)	0	0	5.000	2.392	FA	15,729	37,750	12/13/2019	08/01/2033	
95235T-AS-2	WEST CORNWALL TWP PA MUN AUTH HEALTHCARE			2	2.B FE	39,023	88.1200	30,842	35,000	38,008	0	(371)	0	0	4.000	2.686	MN	179	1,400	03/12/2021	11/15/2041	
0819999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					158,266,431	XXX	151,459,494	155,679,409	156,011,569	67,205	(321,375)	0	0	XXX	XXX	XXX		1,312,889	5,151,805	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																						
01F050-61-9	FNCL-5N-JAN-2024 - MBS			4	1.A	957,070	99.0000	990,000	1,000,000	957,070	0	0	0	0	5.000	0.000	MON	0	0	11/28/2023	01/25/2054	
3128K8-FH-4	FH A47368 - RMBS			4	1.A	83,675	103.6430	83,692	75,926	81,921	0	(410)	0	0	5.000	3.079	MON	316	3,796	06/26/2017	10/01/2035	
3128L9-NE-9	FH A75789 - RMBS			4	1.A	47,225	102.5710	44,074	42,969	46,582	0	(166)	0	0	5.000	3.308	MON	179	2,148	06/26/2017	04/01/2038	
3128M6-ED-6	FH G04332 - RMBS			4	1.A	22,033	103.2141	20,686	20,042	21,683	0	(87)	0	0	5.000	3.256	MON	84	1,002	06/26/2017	03/01/2038	
3128M7-UU-8	FH G05695 - RMBS			4	1.A	28,572	100.1024	26,424	26,397	28,219	0	(88)	0	0	4.500	3.157	MON	99	1,188	06/26/2017	11/01/2039	
3128ME-WV-9	FH G15860 - RMBS			4	1.A	163,577	94.5128	153,402	162,309	163,126	0	(117)	0	0	2.500	2.305	MON	338	4,058	07/24/2019	07/01/2031	
3128MF-CN-6	FH G16177 - RMBS			4	1.A	78,143	92.3425	76,233	82,554	79,733	0	304	0	0	2.000	3.122	MON	138	1,651	06/28/2018	01/01/2032	
3128MJ-ZM-1	FH G08779 - RMBS			4	1.A	154,758	92.7133	138,965	149,886	154,363	0	(109)	0	0	3.500	3.073	MON	437	5,246	08/04/2017	09/01/2047	
3128MJ-ZR-0	FH G08783 - RMBS			4	1.A	1,464,481	90.3781	1,356,800	1,501,249	1,466,764	0	787	0	0	3.000	3.324	MON	3,753	45,037	01/14/2019	10/01/2047	
3128MJ-ZU-3	FH G08786 - RMBS			4	1.A	85,273	98.4328	81,300	82,595	85,151	0	(54)	0	0	4.500	4.020	MON	310	3,717	12/17/2018	10/01/2047	
3128MJ-6H-8	FH G08871 - RMBS			4	1.A	270,775	92.2201	245,924	266,671	271,150	0	33	0	0	3.500	3.228	MON	778	9,333	05/15/2019	04/01/2049	
3128MJ-SN-1	FH G08524 - RMBS			4	1.A	101,706	90.9562	91,458	100,551	101,539	0	(39)	0	0	3.000	2.839	MON	251	3,017	06/26/2017	03/01/2043	
3128MJ-X5-4	FH G08699 - RMBS			4	1.A	110,818	96.4347	101,793	105,556	110,389	0	(124)	0	0	4.000	3.306	MON	352	4,222	12/01/2017	03/01/2046	
3128MJ-XF-2	FH G08677 - RMBS			4	1.A	87,858	96.6080	84,626	87,598	88,099	0	(16)	0	0	4.000	3.916	MON	292	3,504	10/18/2018	11/01/2045	
3128MJ-XY-1	FH G08694 - RMBS			4	1.A	263,431	96.4331	241,974	250,924	262,401	0	(298)	0	0	4.000	3.303	MON	836	10,037	12/01/2017	02/01/2046	
3128MJ-Z4-5	FH G08762 - RMBS			4	1.A	538,765	95.8742	489,899	510,981	538,011	0	(638)	0	0	4.000	3.227	MON	1,703	20,439	08/10/2017	05/01/2047	
3128MJ-ZP-8	FH G08749 - RMBS			4	1.A	94,476	95.8769	88,426	92,228	94,349	0	(51)	0	0	4.000	3.659	MON	307	3,689	02/06/2019	02/01/2047	
3128MJ-ZS-2	FH G08752 - RMBS			4	1.A	151,136	95.8736	138,020	143,961	150,617	0	(158)	0	0	4.000	3.321	MON	480	5,758	12/01/2017	03/01/2047	
3128MM-V8-3	FH G18638 - RMBS			4	1.A	43,492	97.6487	41,182	42,174	43,129	0	(103)	0	0	3.500	2.758	MON	123	1,476	06/14/2019	03/01/2032	
3128MM-VC-4	FH G18610 - RMBS			4	1.A	57,668	96.4427	53,142	55,102	56,730	0	(190)	0	0	3.500	2.483	MON	161	1,929	06/26/2017	08/01/2031	
3128P7-NZ-2	FH C91308 - RMBS			4	1.A	43,711	101.9920	40,729	39,933	42,254	0	(314)	0	0	5.000	2.575	MON	166	1,997	06/26/2017	06/01/2030	
312936-6H-5	FH A89872 - RMBS			4	1.A	128,886	103.1511	127,834	123,929	127,950	0	(184)	0	0	5.000	4.321	MON	516	6,196	01/26/2010	11/01/2039	
312936-SR-9	FH A89528 - RMBS			4	1.A	5,923	102.2558	5,702	5,576	5,848	0	(13)	0	0	5.000	3.978	MON	23	279	07/16/2010	11/01/2039	
312937-BL-8	FH A89943 - RMBS			4	1.A	39,160	103.1496	38,839	37,653	38,885	0	(55)	0	0	5.000	4.324	MON	157	1,883	01/26/2010	11/01/2039	
312939-ZJ-3	FH A91645 - RMBS			4	1.A	611,402	99.9372	561,695	562,047	603,888	0	(1,950)	0	0	4.500	3.035	MON	2,108	25,292	08/20/2015	02/01/2040	
312941-UZ-8	FH A93300 - RMBS			4	1.A	33,954	103.8017	32,105	30,929	33,569	0	(102)	0	0	5.000	3.401	MON	129	1,546	06/26/2017	08/01/2040	
31294N-UB-3	FH E04178 - RMBS			4	1.A	11,225	90.4320	9,946	10,999	11,079	0	(22)	0	0	2.500	2.027	MON	23	275	06/26/2017	02/01/2028	
31296U-SS-1	FH A19529 - RMBS			4	1.A	13,059	100.8659	27,991	27,751	26,984	0	380	0	0	5.000	5.769	MON	116	1,388	03/23/2007	03/01/2034	
31297E-UZ-7	FH A26900 - RMBS			4	1.A	(2,832)	104.5380	13,163	12,592	12,275	0	584	0	0	5.500	6.233	MON	58	693	09/13/2004	09/01/2034	
31307J-VS-9	FH J29625 - RMBS			4	1.A	46,462	97.1312	44,217	45,523	45,959	0	(79)	0	0	2.500	2.057	MON	95	1,138	06/26/2017	10/01/2029	
31307L-FA-1	FH J30161 - RMBS			4	1.A	41,330	94.6159	38,316	40,496	40,885	0	(72)	0	0	2.500	2.050	MON	84	1,012	06/26/2017	12/01/2029	
31307L-GD-4	FH J30196 - RMBS			4	1.A	19,069	97.1322	18,155	18,691	18,873	0	(30)	0	0	2.500	2.079	MON	39	467	06/26/2017	12/01/2029	
31307L-H4-3	FH J30251 - RMBS			4	1.A	14,292	94.6095	13,257	14,012	14,144	0	(24)	0	0	2.500	2.069	MON	29	350	06/26/2017	12/01/2029	
31307L-Q5-0	FH J30476 - RMBS			4	1.A	24,976	94.6071	23,152	24,472	24,697	0	(44)	0	0	2.500	2.067	MON	51	612	06/26/2017	01/01/2030	
31307L-RF-7	FH J30486 - RMBS			4	1.A	79,262	94.6118	73,490	77,675	78,448	0	(131)	0	0	2.500	2.066	MON	162	1,942	06/26/2017	01/01/2030	
31307L-SV-1	FH J30532 - RMBS			4	1.A	79,354	94.6138	73,487	77,670	78,467	0	(143)	0	0	2.500	2.041	MON	162	1,942	02/18/2015	01/01/2030	
3131XY-UL-1	FH ZM5087 - RMBS			4	1.A	84,560	89.5822	72,283	80,689	84,355	0	(97)	0	0	3.000	2.397	MON	202	2,421	10/08/2020	12/01/2047	
3132A5-FW-0	FH ZS4681 - RMBS			4	1.A	57,266	86.0215	46,957	54,587	57,105	0	(76)	0	0	2.500	1.884	MON	114	1,365	12/02/2020	10/01/2046	
3132D6-EE-6	FH SB8233 - RMBS			4	1.A	2,286,505	99.3879	2,330,319	2,344,670	2,287,705	0	1,200	0	0	4.500	5.004	MON	8,793	26,378	08/30/2023	06/01/2038	
3132D6-EP-1	FH SB8242 - RMBS			4	1.A	5,189,234	99.3878	5,288,863	5,321,438	5,192,026	0	2,792	0	0	4.500	5.003	MON	19,955	59,866	08/30/2023	07/01/2038	
3132D6-ET-3	FH SB8246 - RMBS			4	1.A	2,804,499	99.3878	2,858,520	2,876,128	2,806,038	0	1,538	0	0	4.500	5.000	MON	10,785	32,356	08/30/2023	08/01/2038	
3132DM-3Y-9	FH SD0815 - RMBS			4	1.A	426,012	90.1751	395,337	438,411	426,862	0	364	0	0	3.000	3.356	MON	1,096	13,152	04/07/2022	01/01/2052	
3132DM-4T-9	FH SD0834 - RMBS			4	1.A	2,813,589	92.4404	2,513,700	2,719,265	2,801,849	0	(3,658)	0	0	3.500	3.064	MON	7,931	95,174	03/02/2022	01/01/2052	
3132DM-5S-0	FH SD0857 - RMBS			4	1.A	666,039	86.5023	599,876	693,480	667,881	0	839	0	0	2.500	2.964	MON	1,445	17,337	03/23/2022	01/01/2052	
3132DM-5T-8	FH SD0858 - RMBS			4	1.A	577,683	86.3882	517,653	599,218	579,												

ANNUAL STATEMENT FOR THE YEAR 2023 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
3132DM-CS-2	FH SD0081 - RMBS			4	1.A	2,237,238	89,1276	1,932,694	2,168,457	2,234,362	0	(1,523)	0	0	3.000	2.595	MON	5,421	65,054	09/24/2019	09/01/2049
3132DN-A6-0	FH SD0929 - RMBS			4	1.A	1,798,805	86,2797	1,645,051	1,906,650	1,807,367	0	3,981	0	0	2.500	3.170	MON	3,972	47,666	04/06/2022	03/01/2052
3132DN-AL-7	FH SD0911 - RMBS			4	1.A	2,562,291	87,0910	2,351,681	2,700,257	2,572,393	0	4,721	0	0	2.500	3.110	MON	5,626	67,506	04/05/2022	02/01/2052
3132DN-BG-7	FH SD0939 - RMBS			4	1.A	1,056,389	86,6204	966,069	1,115,290	1,061,077	0	2,184	0	0	2.500	3.127	MON	2,324	27,882	04/05/2022	03/01/2052
3132DN-BK-8	FH SD0942 - RMBS			4	1.A	1,839,609	86,4955	1,687,695	1,951,193	1,848,513	0	4,148	0	0	2.500	3.182	MON	4,065	48,780	04/06/2022	03/01/2052
3132DP-ZZ-0	FH SD2592 - RMBS			4	1.A	2,425,227	99,6908	2,406,822	2,414,287	2,424,279	0	(948)	0	0	5.000	4.945	MON	10,060	80,476	04/11/2023	03/01/2053
3132DV-3P-8	FH SD8006 - RMBS			4	1.A	632,519	95,7269	583,650	609,703	631,875	0	(432)	0	0	4.000	3.466	MON	2,032	24,388	11/13/2019	08/01/2049
3132DV-7B-5	FH SD8090 - RMBS			4	1.A	1,133,198	82,1168	1,095,347	1,333,889	1,134,171	0	1,101	0	0	2.000	4.057	MON	2,223	13,341	07/14/2023	09/01/2050
3132DV-K7-9	FH SD7518 - RMBS			4	1.A	2,357,632	90,2052	1,981,428	2,196,579	2,348,830	0	(3,343)	0	0	3.000	2.141	MON	5,491	65,897	11/03/2020	06/01/2050
3132DV-L8-6	FH SD7551 - RMBS			4	1.A	4,163,845	89,2451	3,792,960	4,250,049	4,168,884	0	2,171	0	0	3.000	3.256	MON	10,625	127,501	04/07/2022	01/01/2052
3132DW-AN-3	FH SD8113 - RMBS			4	1.A	169,360	81,9060	135,106	164,953	169,035	0	(95)	0	0	2.000	1.701	MON	275	3,299	02/01/2021	12/01/2050
3132DW-B5-1	FH SD8160 - RMBS			4	1.A	5,445,375	82,0493	5,025,838	6,125,389	5,444,952	0	2,282	0	0	2.000	3.415	MON	10,209	76,766	08/14/2023	08/01/2051
3132DW-B6-9	FH SD8161 - RMBS			4	1.A	1,133,198	85,3229	1,452,216	1,452,024	1,696,030	0	93	0	0	2.500	3.546	MON	3,546	42,551	02/03/2022	08/01/2051
3132DW-BJ-1	FH SD8141 - RMBS			4	1.A	322,281	85,3186	265,137	310,761	321,348	0	(278)	0	0	2.500	2.073	MON	647	7,769	07/12/2021	04/01/2051
3132DW-BY-8	FH SD8155 - RMBS			4	1.A	7,428,051	82,0488	5,999,016	7,311,524	7,417,405	0	(3,410)	0	0	2.000	2.824	MON	12,186	146,230	07/07/2021	07/01/2051
3132DW-C8-4	FH SD8195 - RMBS			4	1.A	205,065	88,5699	193,686	218,682	206,122	0	507	0	0	3.000	3.788	MON	547	6,560	05/04/2022	02/01/2052
3132DW-CQ-4	FH SD8179 - RMBS			4	1.A	402,085	89,2361	374,792	420,000	403,399	0	569	0	0	3.000	3.546	MON	1,050	12,600	04/11/2022	11/01/2051
3132DW-D3-4	FH SD8222 - RMBS			4	1.A	440,551	94,7400	471,613	440,538	440,538	0	(13)	0	0	4.000	5.757	MON	1,659	0	11/13/2023	06/01/2052
3132DW-DJ-9	FH SD8205 - RMBS			4	1.A	420,162	85,1541	396,404	465,514	423,009	0	1,845	0	0	2.500	3.712	MON	970	11,638	07/06/2022	04/01/2052
3132DW-DL-4	FH SD8207 - RMBS			4	1.A	1,019,067	91,8431	933,791	1,016,724	1,018,510	0	(201)	0	0	3.500	3.471	MON	2,965	35,585	03/30/2022	04/01/2052
3132DW-DS-9	FH SD8213 - RMBS			4	1.A	2,885,576	88,5827	2,843,095	3,209,538	2,891,574	0	5,999	0	0	3.000	4.368	MON	8,024	48,143	04/28/2023	05/01/2052
3132DW-DT-7	FH SD8214 - RMBS			4	1.A	1,374,591	91,7336	1,377,281	1,501,392	1,376,436	0	1,845	0	0	3.500	4.671	MON	4,379	21,895	07/14/2023	05/01/2052
3132DW-E7-4	FH SD8258 - RMBS			4	1.A	2,230,002	99,0114	2,288,528	2,311,378	2,231,425	0	1,423	0	0	5.000	5.551	MON	9,631	38,523	08/14/2023	10/01/2052
3132DW-EH-2	FH SD8236 - RMBS			4	1.A	423,992	91,8333	456,567	497,169	423,986	0	(6)	0	0	3.500	5.695	MON	1,450	0	11/13/2023	08/01/2052
3132DW-EP-4	FH SD8242 - RMBS			4	1.A	846,742	88,4984	875,477	989,257	848,020	0	1,278	0	0	3.000	5.047	MON	2,473	7,419	08/14/2023	09/01/2052
3132DW-EQ-2	FH SD8243 - RMBS			4	1.A	6,067,705	91,7589	5,898,161	6,427,889	6,088,022	0	14,834	0	0	3.500	4.212	MON	18,748	203,048	06/15/2023	09/01/2052
3132DW-FC-2	FH SD8263 - RMBS			4	1.A	572,933	88,9332	606,299	681,746	578,801	0	5,588	0	0	3.000	5.160	MON	1,704	20,452	10/25/2022	11/01/2052
3132DW-FF-3	FH SD8274 - RMBS			4	1.A	4,121,834	94,7172	4,115,657	4,345,205	4,131,043	0	9,209	0	0	4.000	4.693	MON	14,484	130,356	03/14/2023	12/01/2052
3132DW-FQ-1	FH SD8275 - RMBS			4	1.A	1,864,826	96,9615	1,870,106	1,928,711	1,866,550	0	1,516	0	0	4.500	4.954	MON	7,233	53,890	07/14/2023	12/01/2052
3132GG-A4-7	FH Q02727 - RMBS			4	1.A	969,200	99,9807	917,124	917,301	963,113	0	(1,703)	0	0	4.500	3.599	MON	3,440	41,279	06/26/2017	08/01/2041
3132GR-L6-6	FH Q06349 - RMBS			4	1.A	311,723	97,4758	292,486	311,723	310,067	0	(394)	0	0	3.500	2.924	MON	875	10,502	06/26/2017	10/01/2042
3132GS-5M-7	FH Q07752 - RMBS			4	1.A	151,019	97,0484	137,064	141,232	149,792	0	(316)	0	0	4.000	2.970	MON	471	5,649	06/26/2017	04/01/2042
3132GU-KS-2	FH Q09005 - RMBS			4	1.A	526,596	94,2449	504,768	535,592	527,472	0	256	0	0	3.500	3.969	MON	1,562	18,746	10/10/2018	06/01/2042
3132HM-KF-7	FH Q11194 - RMBS			4	1.A	309,399	95,0939	290,731	305,731	308,595	0	(126)	0	0	3.000	2.838	MON	764	9,172	11/01/2013	09/01/2042
3132HR-FV-7	FH Q14680 - RMBS			4	1.A	82,341	92,5796	75,157	81,181	82,165	0	(41)	0	0	3.000	2.793	MON	203	2,435	06/26/2017	01/01/2043
3132KE-JK-2	FH V60266 - RMBS			4	1.A	26,650	94,1640	24,590	26,114	26,328	0	(50)	0	0	2.500	2.041	MON	54	653	06/26/2017	09/01/2028
3132L5-VF-7	FH V80614 - RMBS			4	1.A	61,091	99,9263	57,506	57,549	60,649	0	(99)	0	0	4.000	3.128	MON	192	2,302	09/03/2015	11/01/2043
3132QM-YR-6	FH Q31619 - RMBS			4	1.A	27,243	92,0587	24,753	26,889	27,202	0	(11)	0	0	3.000	2.825	MON	67	807	06/26/2017	02/01/2045
3132QS-WK-0	FH Q36049 - RMBS			4	1.A	320,981	93,6270	292,616	312,533	320,171	0	(226)	0	0	3.500	3.134	MON	912	10,939	06/26/2017	09/01/2045
3132QU-WF-6	FH Q37845 - RMBS			4	1.A	451,466	92,7939	415,119	447,356	450,994	0	(119)	0	0	3.000	2.882	MON	1,118	13,421	06/26/2017	12/01/2045
3132WG-YX-9	FH Q43425 - RMBS			4	1.A	25,954	90,3963	23,274	25,747	25,932	0	(6)	0	0	3.000	2.897	MON	64	772	06/26/2017	10/01/2046
3132XC-RX-5	FH Q67702 - RMBS			4	1.A	431,168	96,0935	406,107	422,617	430,605	0	(214)	0	0	4.000	3.709	MON	1,409	16,905	12/06/2018	01/01/2047
3132Y3-B3-7	FH Q59057 - RMBS			4	1.A	1,004,511	95,7802	961,672	1,004,041	1,004,426	0	(36)	0	0	4.000	4.004	MON	3,347	40,162	12/01/2018	10/01/2048
3132Y3-WH-3	FH Q59647 - RMBS			4	1.A	19,802	96,5235	19,105	19,793	19,801	0	(1)	0	0	4.000	4.004	MON	66	792	12/01/2018	11/01/2048
31335A-KS-6	FH Q60305 - RMBS			4	1.A	632,119	95,9460	581,367	605,931	629,538	0	(712)	0	0	3.500	2.914	MON	1,767	21,208	06/26/2017	07/01/2045
31335B-AU-0	FH Q60919 - RMBS			4	1.A	1,059,527	99,2675	1,022,140	1,029,682	1,060,980	0	(793)	0	0	4.500	3.993	MON	4,361	46,336	10/11/2018	09/01/2046
31335B-NG-7	FH Q61291 - RMBS			4	1.A	1,311,780	100,1158	1,242,809	1,241,371	1,306,141	0	(3,127)	0	0	4.500	3.475	MON	4,655	55,862	02/27/2018	12/01/2045
31335B-U3-8	FH Q61502 - RMBS			4	1.A	53,621	101,0831	53,904	55,326	55,710	0	(48)	0	0	5.000	4.248	MON	222	2,666	10/22/2018	02/01/2048
31335C-DT-8	FH Q61914 - RMBS			4	1.A	247,119	97,7302	233,097	238,510	246,774	0	(189)	0	0	4.000	3.495	MON	795	9,540	03/20/2019	06/01/2048
31335H-3M-3	FH Q90804 - RMBS			4	1.A	1,362	100,5530	1,252	1,245	1,248	0	(19)	0	0	5.000	2.176	MON	5	62	06/26/2017	03/01/2024
3133AG-TL-5	FH Q90555 - RMBS			4	1.A	1,185,557	89,8698	979,028	1,089,385	1,179,867	0	(1,957)	0	0	3.000	1.994	MON	2,723	32,682	10/20/2020	06/01/2050
3133A7-PJ-2	FH Q91325 - RMBS			4	1.A	1,454,772	89,8700	1,201,347	1,336,761	1,447,388	0	(2,416)	0	0	3.000	1.991	MON	3,342	40,103	10/20/2020	07/01/2050
3133AE-N8-3	FH Q97615 - RMBS			4	1.A	284,404	82,7964	231,711	279,857	284,062	0	(107)	0	0	2.000	1.816	MON	466	5,597	09/01/2021	01/01/2051
3133AG-W4-7																					

ANNUAL STATEMENT FOR THE YEAR 2023 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
3133B6-HN-3	FH QD8337 - RMBS			4	1.A	435,998	88,5146	427,244	482,682	436,816	0	819	0	0	3.000	4.311	MON	1,207	7,240	05/03/2023	03/01/2052
3133B6-Z8-6	FH QD8867 - RMBS			4	1.A	539,459	85,4589	558,807	653,890	544,742	0	4,641	0	0	2.500	4.927	MON	1,362	16,347	10/27/2022	03/01/2052
3133BC-TD-9	FH OE3248 - RMBS			4	1.A	467,972	88,5635	493,166	556,850	472,152	0	4,017	0	0	3.000	5.252	MON	1,392	16,706	10/25/2022	06/01/2052
3133KG-LG-1	FH RA1227 - RMBS			4	1.A	1,457,763	90,2828	1,293,673	1,432,911	1,456,744	0	(565)	0	0	3.000	2.773	MON	3,582	42,987	10/25/2019	08/01/2049
3133KM-G5-8	FH RA5620 - RMBS			4	1.A	931,268	82,7704	754,083	911,054	929,331	0	(609)	0	0	2.000	1.761	MON	1,518	18,221	07/22/2021	08/01/2051
3133KM-JE-6	FH RA5661 - RMBS			4	1.A	55,357	82,5557	44,742	54,197	55,249	0	(33)	0	0	2.000	1.767	MON	.90	1,084	07/22/2021	07/01/2051
3133KM-Z6-5	FH RA6165 - RMBS			4	1.A	3,394,782	87,0888	3,113,615	3,575,219	3,406,970	0	5,627	0	0	2.500	3.110	MON	7,448	89,380	04/05/2022	11/01/2051
3133KN-N3-3	FH RA6710 - RMBS			4	1.A	1,745,206	87,0874	1,601,822	1,839,328	1,752,060	0	3,196	0	0	2.500	3.110	MON	3,832	45,983	04/05/2022	02/01/2052
3133KP-OM-3	FH RA7660 - RMBS			4	1.A	2,611,408	95,3171	2,480,205	2,602,056	2,609,940	0	(844)	0	0	4.000	3.955	MON	8,674	104,082	07/05/2022	07/01/2052
3133KS-C3-4	FH RA9990 - RMBS			4	1.A	5,632,809	101,2986	5,704,175	5,631,049	5,632,788	0	(21)	0	0	5.500	5.500	MON	25,809	.0	12/01/2023	10/01/2053
3133KY-TW-9	FH RB5065 - RMBS			4	1.A	318,487	86,5285	266,505	307,996	317,272	0	(409)	0	0	2.000	1.484	MON	513	6,160	01/29/2021	07/01/2040
31346Y-5J-8	FH OA5349 - RMBS			4	1.A	228,578	90,3252	201,643	223,241	228,323	0	(116)	0	0	3.000	2.694	MON	558	6,697	12/12/2019	12/01/2049
31346Y-ZM-8	FH OA5248 - RMBS			4	1.A	221,880	90,3243	195,733	216,700	221,634	0	(111)	0	0	3.000	2.695	MON	542	6,501	12/12/2019	12/01/2049
31368H-NQ-2	FN 190399 - RMBS			4	1.A	250,680	102,5276	231,514	225,807	247,105	0	(819)	0	0	5.500	3.384	MON	1,035	12,419	06/26/2017	11/01/2039
3136AA-5U-5	FNR 2012-151 WH - CMO/RMBS			4	1.A	746,693	83,5161	605,491	725,000	742,453	0	(1,513)	0	0	2.500	2.208	MON	1,510	18,125	05/24/2021	01/25/2043
3136B9-GC-5	FNR 2020-24 SP - CMO/RMBS			4	1.A	12,263	11,8620	10,725	.0	11,223	0	(1,755)	0	0	0.598	(9.789)	MON	.9	972	08/29/2022	04/25/2050
31371K-TC-5	FN 254447 - RMBS			4	1.A	3,086	104,5080	3,179	3,042	3,066	0	(3)	0	0	6.000	5.647	MON	.15	183	03/23/2007	09/01/2032
31371K-UB-5	FN 254478 - RMBS			4	1.A	3,895	104,6320	4,018	3,840	3,871	0	(3)	0	0	6.000	5.647	MON	.19	230	03/23/2007	10/01/2032
31371M-3W-5	FN 256513 - RMBS			4	1.A	12,363	102,6493	11,361	11,068	12,134	0	(51)	0	0	5.500	3.165	MON	.51	609	06/26/2017	12/01/2036
31371P-SY-7	FN 258035 - RMBS			4	1.A	715	99,6380	888	891	869	0	10	0	0	5.000	5.769	MON	.4	45	03/23/2007	06/01/2034
31374T-2X-6	FN 323990 - RMBS			4	1.A	760	100,7280	754	748	752	0	(1)	0	0	6.000	5.585	MON	.4	45	03/23/2007	10/01/2029
3137F1-SB-5	FHR 4700 KZ - CMO/RMBS			4	1.A	419,448	90,7339	354,256	390,434	416,069	0	(3,761)	0	0	3.500	2.699	MON	1,139	13,410	04/30/2021	07/15/2047
3137F3-CW-2	FHR 4768 FG - CMO/RMBS			4,5	1.A	589,388	94,3056	558,618	592,349	587,648	0	(49)	0	0	5.753	5.965	MON	1,515	31,436	05/19/2020	03/15/2048
3137FU-KP-8	FHR 4989 FA - CMO/RMBS			4	1.A	207,767	99,2866	134,574	135,541	145,696	0	(358)	0	0	5.248	3.685	MON	655	5,496	06/22/2020	08/15/2040
3137FU-KQ-6	FHR 4989 FB - CMO/RMBS			4	1.A	192,377	99,2921	125,866	126,764	134,211	0	(261)	0	0	5.401	3.907	MON	612	5,318	06/22/2020	10/15/2040
31384W-KA-7	FN 535889 - RMBS			4	1.A	4,201	105,1120	4,282	4,074	4,141	0	(6)	0	0	6.500	5.632	MON	.22	265	03/23/2007	04/01/2031
31385J-JD-1	FN 545760 - RMBS			4	1.A	5,250	105,0500	7,898	7,518	7,663	0	110	0	0	6.500	5.538	MON	.49	489	08/10/2004	07/01/2032
31385J-RT-7	FN 545998 - RMBS			4	1.A	3,923	104,4620	4,038	3,865	3,896	0	(3)	0	0	6.000	5.638	MON	.19	232	03/23/2007	11/01/2032
31385W-ZD-0	FN 555272 - RMBS			4	1.A	2,179	104,5540	2,247	2,149	2,165	0	(2)	0	0	6.000	5.652	MON	.11	129	03/23/2007	03/01/2033
31385X-D9-5	FN 555528 - RMBS			4	1.A	5,583	104,4890	8,589	8,220	8,278	0	135	0	0	6.000	5.670	MON	.41	493	03/23/2007	04/01/2033
31385X-HR-1	FN 555640 - RMBS			4	1.A	2,215	104,2820	2,276	2,182	2,199	0	(2)	0	0	6.000	5.636	MON	.11	131	03/23/2007	07/01/2033
31385X-M8-7	FN 555783 - RMBS			4	1.A	10,913	97,9140	19,094	19,501	19,518	0	(7)	0	0	4.500	4.427	MON	.73	878	01/20/2009	10/01/2033
31387E-MM-6	FN 581864 - RMBS			4	1.A	3,782	101,9520	6,505	6,380	6,488	0	84	0	0	6.500	5.494	MON	.35	415	02/08/2005	07/01/2031
31389J-VX-9	FN 627130 - RMBS			4	1.A	27,625	105,3610	30,735	29,171	29,766	0	214	0	0	6.500	5.535	MON	158	1,896	03/23/2007	03/01/2032
31389L-VB-2	FN 628910 - RMBS			4	1.A	308	105,1960	315	299	305	0	0	0	0	6.500	5.609	MON	.2	19	03/23/2007	03/01/2032
31389S-HN-7	FN 633937 - RMBS			4	1.A	81	100,1860	79	78	80	0	0	0	0	6.500	5.644	MON	.0	5	03/23/2007	03/01/2032
3138A2-VU-0	FN AH1526 - RMBS			4	1.A	34,748	98,4650	32,898	33,411	33,712	0	(185)	0	0	3.500	2.300	MON	.97	1,169	12/01/2017	12/01/2025
3138AM-K2-0	FN A17512 - RMBS			4	1.A	9,263	99,0720	8,719	8,800	8,945	0	(66)	0	0	4.000	2.250	MON	.29	352	06/26/2017	07/01/2026
3138AN-JB-0	FN A18357 - RMBS			4	1.A	109,010	99,9809	99,604	99,624	107,459	0	(295)	0	0	4.500	3.092	MON	374	4,483	10/09/2012	08/01/2041
3138EO-RA-9	FN AJ7680 - RMBS			4	1.A	398,505	95,0286	369,204	388,519	396,599	0	(353)	0	0	3.500	3.118	MON	1,133	13,598	07/07/2014	12/01/2041
3138E1-JJ-7	FN AJ8364 - RMBS			4	1.A	1,677,717	96,6444	1,510,451	1,562,897	1,664,439	0	(3,911)	0	0	4.000	2.868	MON	5,210	62,516	06/26/2017	01/01/2042
3138EG-Z6-8	FN AL0774 - RMBS			4	1.A	9,756	104,3047	9,112	8,736	9,595	0	(38)	0	0	5.500	3.206	MON	.40	480	06/26/2017	09/01/2041
3138EG-3S-1	FN AL0808 - RMBS			4	1.A	16,255	105,2313	14,782	14,047	16,004	0	(67)	0	0	6.500	2.163	MON	.76	913	06/26/2017	05/01/2040
3138EG-NK-6	FN AL0393 - RMBS			4	1.A	66,939	99,9479	61,738	61,770	66,231	0	(184)	0	0	4.500	3.156	MON	232	2,780	06/26/2017	06/01/2041
3138EG-TJ-3	FN AL0552 - RMBS			4	1.A	829	105,8735	786	743	816	0	(3)	0	0	5.500	3.219	MON	.3	41	06/26/2017	07/01/2038
3138EG-Z4-9	FN AL0762 - RMBS			4	1.A	46,822	99,9806	43,977	43,985	46,331	0	(93)	0	0	4.500	3.496	MON	165	1,979	03/01/2014	10/01/2041
3138EJ-C9-7	FN AL1895 - RMBS			4	1.A	82,291	94,9541	76,856	80,941	82,013	0	(45)	0	0	3.500	3.256	MON	236	2,833	10/08/2013	06/01/2042
3138EJ-KC-1	FN AL2090 - RMBS			4	1.A	8,277	99,0380	7,800	7,875	7,976	0	(59)	0	0	4.000	2.365	MON	.26	315	06/26/2017	08/01/2026
3138EJ-SM-1	FN AL2323 - RMBS			4	1.A	42,462	102,7570	39,621	38,558	41,307	0	(207)	0	0	5.500	3.340	MON	177	2,121	05/20/2013	01/01/2038
3138EJ-XM-5	FN AL2483 - RMBS			4	1.A	462,193	94,5154	421,944	446,429	459,425	0	(487)	0	0	3.500	2.999	MON	1,302	15,625	11/03/2014	10/01/2042
3138EJ-YR-4	FN AL2487 - RMBS			4	1.A	304,972	99,1211	275,672	(931)	278,116	0	(931)	0	0	4.000	2.607	MON	927	11,125	10/01/2012	06/01/2042
3138EK-4T-9	FN AL3533 - RMBS			4	1.A	119,079	94,8616	108,755	114,646	118,494	0	(144)	0	0	3.500	2.928	MON	334	4,013	06/26/2017	08/01/2042
3138EK-G7-4	FN AL2921 - RMBS			4	1.A	273,324	94,9540	245,794	258,856	271,053	0	(460)	0	0	3.500	2.707	MON	755	9,060	06/26/2017	08/01/2042
3138EK-VJ-1	FN AL3316 - RMBS			4	1.A	71,257	95,0462	65,147	68,542	70,910	0	(86)	0	0	3.500	2.926	MON	200	2,399	06/26/2017	03/01/2043
3138EK-W3-5	FN AL3365 - RMBS			4	1.A	92,709	104,7714	85,306	81,421	90,966	0	(363)	0	0	6.000	3.128	MON	407	4,885	06/26/2017	05/01/2041

ANNUAL STATEMENT FOR THE YEAR 2023 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
3138EN-T8-2	FN AL5974	-		RMB5	4	244,352	100,8320	223,269	221,427	237,975	0	(1,509)	0	0	5.000	2.837	MON	923	11,071	06/26/2017	07/01/2037
3138EP-N9-1	FN AL6715	-		RMB5	4	47,902	97,0187	43,960	45,311	47,711	0	(73)	0	0	4.000	3.148	MON	151	1,812	11/06/2015	02/01/2045
3138EQ-FH-0	FN AL7367	-		RMB5	4	284,147	99,8857	262,362	281,373	281,373	0	(767)	0	0	4.500	3.156	MON	985	11,820	06/26/2017	01/01/2042
3138EQ-J8-6	FN AL7486	-		RMB5	4	45,222	94,3713	41,249	43,710	45,079	0	(41)	0	0	3.500	3.025	MON	127	1,530	06/26/2017	10/01/2045
3138ER-6K-1	FN AL9873	-		RMB5	4	1,022,150	99,7620	943,485	945,736	1,014,792	0	(2,762)	0	0	4.500	3.154	MON	3,547	42,558	06/26/2017	10/01/2045
3138ER-UB-4	FN AL9577	-		RMB5	4	46,040	96,5570	42,357	43,867	45,075	0	(299)	0	0	3.000	1.399	MON	110	1,316	08/18/2020	03/01/2030
3138ER-WR-7	FN AL9655	-		RMB5	4	333,965	90,6033	299,252	330,288	333,578	0	(96)	0	0	3.000	2.849	MON	826	9,909	06/26/2017	12/01/2046
3138M5-L8-0	FN AP2150	-		RMB5	4	49,932	95,1384	46,914	49,311	49,803	0	(21)	0	0	3.500	3.313	MON	144	1,726	11/01/2013	08/01/2042
3138M6-AB-3	FN AP2701	-		RMB5	4	981,735	95,0161	904,389	951,827	977,643	0	(1,167)	0	0	3.500	2.989	MON	2,776	33,314	06/26/2017	09/01/2042
3138MF-SZ-1	FN A00535	-		RMB5	4	237,534	91,2842	213,915	234,340	237,021	0	(118)	0	0	3.000	2.991	MON	586	7,030	06/26/2017	11/01/2042
3138MK-30-7	FN A04406	-		RMB5	4	19,711	93,0422	18,205	19,567	19,680	0	(5)	0	0	3.500	3.388	MON	57	685	06/26/2013	10/01/2042
3138MP-ZM-0	FN A07947	-		RMB5	4	21,969	95,1627	20,647	21,696	21,914	0	(8)	0	0	3.500	3.324	MON	63	759	11/01/2013	12/01/2042
3138MQ-DR-1	FN A08211	-		RMB5	4	22,314	93,6261	20,593	21,995	22,247	0	(11)	0	0	3.500	3.289	MON	64	770	11/01/2013	02/01/2043
3138NY-4L-6	FN AR2626	-		RMB5	4	61,058	86,0820	53,602	62,269	61,317	0	30	0	0	2.500	2.730	MON	130	1,557	09/19/2017	02/01/2043
3138W1-LC-9	FN AR3922	-		RMB5	4	386,664	92,0582	360,060	391,122	387,327	0	103	0	0	3.000	3.147	MON	978	11,734	11/01/2013	03/01/2043
3138W7-G6-3	FN AR9198	-		RMB5	4	120,843	92,0873	109,920	119,365	120,618	0	(52)	0	0	3.000	2.815	MON	298	3,581	06/26/2017	03/01/2043
3138W7-TX-2	FN AR9565	-		RMB5	4	109,805	93,9550	99,427	105,824	107,063	0	(328)	0	0	2.500	1.760	MON	220	2,646	03/21/2013	03/01/2028
3138W9-KQ-2	FN AS0302	-		RMB5	4	43,328	92,0870	39,423	42,811	43,252	0	(18)	0	0	3.000	2.822	MON	107	1,284	06/26/2017	08/01/2043
3138W9-KR-0	FN AS0303	-		RMB5	4	663,247	92,0886	603,491	655,337	662,072	0	(268)	0	0	3.000	2.823	MON	1,638	19,660	06/26/2017	08/01/2043
3138WA-FR-3	FN AS1075	-		RMB5	4	30,071	92,0869	27,361	29,712	30,018	0	(12)	0	0	3.000	2.823	MON	74	891	06/26/2017	11/01/2043
3138WA-VM-6	FN AS1519	-		RMB5	4	21,545	92,5570	20,580	22,234	21,964	0	52	0	0	2.000	2.588	MON	37	445	02/01/2014	09/01/2028
3138WC-BK-8	FN AS2741	-		RMB5	4	86,608	100,7763	79,465	78,852	86,032	0	(198)	0	0	5.000	3.424	MON	329	3,943	06/26/2017	06/01/2044
3138WC-JE-4	FN AS2960	-		RMB5	4	294,505	96,8937	269,920	278,574	293,081	0	(466)	0	0	4.000	3.143	MON	929	11,143	06/26/2017	07/01/2044
3138WD-BG-5	FN AS3638	-		RMB5	4	444,629	91,9114	387,704	421,824	442,331	0	(611)	0	0	4.000	3.219	MON	1,406	16,873	01/11/2017	10/01/2044
3138WD-JP-7	FN AS3869	-		RMB5	4	25,091	96,5852	22,736	23,540	25,030	0	(45)	0	0	4.000	2.999	MON	78	942	10/27/2015	11/01/2044
3138WD-V6-5	FN AS4236	-		RMB5	4	49,250	94,2277	44,814	47,560	49,084	0	(48)	0	0	3.500	2.996	MON	139	1,665	06/26/2017	01/01/2045
3138WE-6S-3	FN AS5380	-		RMB5	4	53,091	96,1815	47,906	49,808	52,987	0	(90)	0	0	4.000	3.014	MON	166	1,992	10/27/2015	07/01/2045
3138WE-G2-9	FN AS4716	-		RMB5	4	160,990	96,4591	145,689	151,037	160,651	0	(278)	0	0	4.000	3.007	MON	503	6,041	10/27/2015	04/01/2045
3138WE-RN-1	FN AS4992	-		RMB5	4	571,891	92,2661	509,985	552,733	569,874	0	(520)	0	0	3.500	3.022	MON	1,612	19,346	06/26/2017	05/01/2045
3138WF-HF-6	FN AS5629	-		RMB5	4	46,660	92,2673	41,549	45,031	46,502	0	(44)	0	0	3.500	3.003	MON	131	1,576	06/26/2017	08/01/2045
3138WG-CY-8	FN AS6386	-		RMB5	4	90,7919	161,263	145,071	159,784	161,090	0	(45)	0	0	3.000	2.871	MON	399	4,794	06/26/2017	12/01/2045
3138WG-DC-5	FN AS6398	-		RMB5	4	58,986	94,3698	53,844	57,056	58,806	0	(51)	0	0	3.500	3.035	MON	166	1,997	06/26/2017	12/01/2045
3138WG-MA-9	FN AS6652	-		RMB5	4	46,196	93,2076	41,649	44,685	46,059	0	(39)	0	0	3.500	3.036	MON	130	1,564	06/26/2017	02/01/2046
3138WG-TD-6	FN AS6847	-		RMB5	4	149,946	96,1581	134,654	140,034	149,025	0	(232)	0	0	4.000	3.032	MON	467	5,601	12/01/2016	03/01/2046
3138WG-VR-2	FN AS6923	-		RMB5	4	26,411	93,2096	23,982	25,729	26,339	0	(17)	0	0	3.500	3.141	MON	75	901	12/01/2016	04/01/2046
3138WG-WH-3	FN AS6947	-		RMB5	4	292,720	93,2173	265,401	284,712	291,981	0	(202)	0	0	3.500	3.115	MON	830	9,965	12/01/2017	04/01/2046
3138WG-X9-0	FN AS7003	-		RMB5	4	388,955	90,8237	358,780	395,029	389,483	0	123	0	0	3.000	3.198	MON	988	11,851	12/23/2016	04/01/2046
3138WG-XQ-2	FN AS6986	-		RMB5	4	5,418	93,2178	4,813	5,163	5,392	0	(6)	0	0	3.500	2.850	MON	15	181	12/01/2016	04/01/2046
3138WG-YN-8	FN AS7016	-		RMB5	4	116,037	93,3831	105,563	113,043	115,726	0	(73)	0	0	3.500	3.145	MON	330	3,957	12/01/2016	04/01/2046
3138WG-YR-9	FN AS7019	-		RMB5	4	103,049	94,3717	94,589	100,230	102,773	0	(75)	0	0	3.500	3.115	MON	292	3,508	12/01/2017	12/01/2045
3138WH-MC-3	FN AS7554	-		RMB5	4	109,996	96,4142	103,496	107,346	109,826	0	(65)	0	0	4.000	3.633	MON	358	4,294	03/06/2019	07/01/2046
3138WH-NF-5	FN AS7589	-		RMB5	4	1,440,276	93,8742	1,342,607	1,430,220	1,439,360	0	(317)	0	0	3.500	3.393	MON	4,171	50,058	01/04/2019	07/01/2046
3138WH-NP-3	FN AS7597	-		RMB5	4	86,557	93,2257	78,047	83,718	86,309	0	(70)	0	0	3.500	3.041	MON	244	2,930	06/26/2017	07/01/2046
3138WH-XU-1	FN AS7890	-		RMB5	4	146,979	90,8204	126,453	139,234	146,504	0	(201)	0	0	3.000	2.261	MON	348	4,177	06/02/2020	09/01/2046
3138WJ-FK-9	FN AS8269	-		RMB5	4	94,988	90,6690	81,442	89,824	94,645	0	(133)	0	0	3.000	2.239	MON	225	2,695	08/14/2020	11/01/2046
3138WJ-G6-9	FN AS8320	-		RMB5	4	83,103	90,6680	73,198	80,732	82,831	0	(59)	0	0	3.000	2.618	MON	202	2,422	12/01/2016	08/01/2046
3138WK-4R-3	FN AS9831	-		RMB5	4	117,246	96,5337	107,856	111,729	116,848	0	(121)	0	0	4.000	3.315	MON	372	4,469	12/01/2017	06/01/2047
3138WN-MB-4	FN AT0353	-		RMB5	4	1,239,645	93,9665	1,142,010	1,215,338	1,235,043	0	(796)	0	0	3.500	3.215	MON	3,545	42,537	12/11/2013	05/01/2043
3138WQ-R2-0	FN AT3204	-		RMB5	4	1,532,382	97,8014	1,480,875	1,514,165	1,529,502	0	(722)	0	0	3.500	3.307	MON	4,416	52,996	02/02/2018	05/01/2042
3138WS-6B-9	FN AT5365	-		RMB5	4	95,607	93,9978	86,574	92,102	95,168	0	(106)	0	0	3.500	2.968	MON	269	3,224	06/26/2017	05/01/2043
3138WT-RW-8	FN AT5900	-		RMB5	4	154,773	92,0872	140,826	152,927	154,496	0	(65)	0	0	3.000	2.820	MON	382	4,588	06/26/2017	06/01/2043
3138WV-BT-7	FN AT7249	-		RMB5	4	128,833	92,0310	118,280	128,522	128,574	0	(45)	0	0	2.000	1.921	MON	214	2,570	06/26/2017	08/01/2028
3138X0-ZA-9	FN AU1636	-		RMB5	4	1,152,972	93,9301	1,072,597	1,141,910	1,151,450	0	(400)	0	0	3.500	3.350	MON	3,331	39,967	02/02/2018	07/01/2043
3138X1-V2-9	FN AU2432	-		RMB5	4	15,540	90,7881	13,957	15,373	15,519	0	(5)	0	0	3.000	2.847	MON	38	461	06/26/2017	04/01/2045
3138X3-XL-1	FN AU4282	-		RMB5	4	285,559	94,2151	261,065	277,095	284,697	0	(280)	0	0	3.500	3.044	MON	808	9,698	06/26/2017	09/01/2043
3138X3-YS-6	FN AU4288	-		RMB5	4	119,911	96,8773</														

ANNUAL STATEMENT FOR THE YEAR 2023 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
3138X5-QA-8	FN AU5848 - RMBS			4	1.A	516,264	93,9436	480,344	511,311	515,617	0	(170)	0	0	3.500	3.354	MON	1,491	17,896	02/02/2018	09/01/2043
3138X6-V9-3	FN AU6939 - RMBS			4	1.A	36,806	101,4418	34,604	34,112	36,538	0	(79)	0	0	4.500	3.269	MON	128	1,535	06/26/2017	10/01/2043
3138XG-S9-5	FN AV5043 - RMBS			4	1.A	28,473	96,7829	25,853	26,712	28,388	0	(55)	0	0	4.000	2.979	MON	89	1,069	10/27/2015	02/01/2044
3138XJ-AU-1	FN AV6318 - RMBS			4	1.A	263,819	94,1120	234,300	248,959	255,673	0	(1,413)	0	0	3.500	2.067	MON	726	8,714	06/26/2017	12/01/2028
3138XW-NA-2	FN AW6684 - RMBS			4	1.A	34,748	96,8957	31,588	32,600	34,653	0	(66)	0	0	4.000	2.979	MON	109	1,304	10/27/2015	06/01/2044
3138XY-T6-1	FN AW8672 - RMBS			4	1.A	39,250	96,1740	36,112	37,549	38,372	0	(147)	0	0	3.000	1.984	MON	94	1,126	12/01/2016	07/01/2029
3138Y4-PB-9	FN AX3117 - RMBS			4	1.A	81,753	94,2258	73,807	78,330	81,340	0	(103)	0	0	3.500	2.882	MON	228	2,742	03/10/2016	10/01/2044
3138Y8-HE-3	FN AX6528 - RMBS			4	1.A	82,608	94,2255	75,593	80,226	82,455	0	(68)	0	0	3.500	3.069	MON	234	2,808	11/03/2014	12/01/2044
3138YA-H2-4	FN AX8348 - RMBS			4	1.A	354,624	91,0079	318,199	349,639	354,071	0	(140)	0	0	3.000	2.808	MON	874	10,489	06/26/2017	03/01/2045
3138YA-JJ-5	FN AX8364 - RMBS			4	1.A	397,536	91,0070	356,700	391,948	396,872	0	(187)	0	0	3.000	2.794	MON	980	11,758	06/26/2017	05/01/2045
3138YA-RR-8	FN AX8595 - RMBS			4	1.A	15,787	96,1823	14,245	14,811	15,750	0	(28)	0	0	4.000	3.002	MON	49	592	10/27/2015	12/01/2044
3138YB-DW-0	FN AX9116 - RMBS			4	1.A	262,221	96,8930	240,419	248,128	260,891	0	(413)	0	0	4.000	3.158	MON	827	9,925	06/26/2017	12/01/2044
3138YC-AN-1	FN AX9912 - RMBS			4	1.A	19,754	97,8718	18,295	19,663	19,663	0	(28)	0	0	4.000	3.187	MON	62	748	06/26/2017	12/01/2044
3138YC-CV-1	FN AX9983 - RMBS			4	1.A	24,820	96,8951	22,563	23,286	24,758	0	(46)	0	0	4.000	2.987	MON	78	931	10/27/2015	01/01/2045
3138YF-JN-5	FN AY2068 - RMBS			4	1.A	216,442	93,9032	196,269	209,013	215,703	0	(209)	0	0	3.500	3.008	MON	610	7,315	06/26/2017	01/01/2045
3138YS-FB-7	FN AZ1061 - RMBS			4	1.A	149,962	96,9105	136,820	141,182	146,143	0	(690)	0	0	3.500	2.120	MON	412	4,941	07/28/2016	06/01/2030
3138YY-DL-4	FN AZ6406 - RMBS			4	1.A	17,834	90,7914	16,044	17,671	17,815	0	(5)	0	0	3.000	2.871	MON	44	530	06/26/2017	11/01/2045
31391G-PW-0	FN 666537 - RMBS			4	1.A	1,946	103,4930	1,985	1,932	1,932	0	(2)	0	0	6.000	5.630	MON	115	1,115	03/23/2007	11/01/2032
31391H-CR-3	FN 667080 - RMBS			4	1.A	183	104,6210	186	178	180	0	0	0	6.500	5.598	MON	1	12	03/23/2007	07/01/2032	
31400R-R9-4	FN 695412 - RMBS			4	1.A	61,547	100,1340	58,949	58,870	60,496	0	(160)	0	0	5.000	4.115	MON	245	2,944	03/04/2010	06/01/2033
31401N-3N-7	FN 713705 - RMBS			4	1.A	1,249	100,9420	1,136	1,125	1,206	0	(8)	0	0	5.500	2.968	MON	5	62	06/26/2017	08/01/2033
31402C-4B-5	FN 725418 - RMBS			4	1.A	711	105,3160	726	690	703	0	(1)	0	0	6.500	5.587	MON	4	45	03/23/2007	05/01/2034
31402C-4H-2	FN 725424 - RMBS			4	1.A	48,675	102,7420	45,508	44,294	47,336	0	(229)	0	0	5.500	3.399	MON	203	2,436	05/20/2013	04/01/2034
31402C-PL-0	FN 725027 - RMBS			4	1.A	22,956	100,8590	21,630	21,446	22,471	0	(94)	0	0	5.000	3.568	MON	89	1,072	06/26/2017	11/01/2033
31402C-U6-7	FN 725205 - RMBS			4	1.A	48,087	100,8450	46,384	45,996	47,322	0	(122)	0	0	5.000	4.113	MON	192	2,300	03/04/2010	03/01/2034
31402C-VZ-2	FN 725232 - RMBS			4	1.A	5,426	100,8420	5,234	5,190	5,340	0	(14)	0	0	5.000	4.114	MON	22	260	03/04/2010	03/01/2034
31402D-JS-0	FN 725773 - RMBS			4	1.A	67,628	104,6494	66,707	63,743	66,380	0	(181)	0	0	5.500	4.251	MON	292	3,506	03/04/2010	09/01/2034
31402D-M5-6	FN 725880 - RMBS			4	1.A	472	103,3908	476	469	469	0	0	0	6.500	5.726	MON	2	30	03/23/2007	09/01/2034	
31402R-JL-4	FN 735667 - RMBS			4	1.A	597,946	102,3176	573,458	560,469	585,990	0	(2,162)	0	0	5.000	3.691	MON	2,335	28,023	06/26/2017	07/01/2035
31402V-GU-8	FN 739211 - RMBS			4	1.A	1,198	102,1000	1,191	1,166	1,187	0	(1)	0	0	6.500	5.686	MON	6	76	03/23/2007	09/01/2033
31403D-DX-4	FN 745418 - RMBS			4	1.A	89,537	104,5848	84,887	81,166	87,719	0	(355)	0	0	5.500	3.408	MON	372	4,464	06/26/2017	04/01/2036
31403K-J7-9	FN 750986 - RMBS			4	1.A	1,366	104,9740	6,753	6,433	6,478	0	121	0	0	6.000	5.680	MON	32	386	12/09/2003	11/01/2033
31403M-E9-6	FN 752660 - RMBS			4	1.A	6,749	104,5597	6,344	6,067	6,560	0	(37)	0	0	5.500	3.082	MON	28	334	06/26/2017	02/01/2034
31403V-S8-3	FN 759343 - RMBS			4	1.A	1,038	101,4220	1,025	1,010	1,028	0	(1)	0	0	6.500	5.649	MON	5	66	03/23/2007	01/01/2034
31404E-C7-9	FN 766094 - RMBS			4	1.A	4,786	101,3766	4,732	4,668	4,750	0	(4)	0	0	6.500	5.730	MON	25	303	03/23/2007	02/01/2034
31404L-X5-4	FN 772100 - RMBS			4	1.A	4,067	97,8210	11,124	11,372	11,383	0	(4)	0	0	4.500	4.429	MON	43	512	02/01/2009	10/01/2033
31405H-GX-0	FN 789614 - RMBS			4	1.A	845	101,8955	839	824	839	0	(1)	0	0	6.500	5.726	MON	4	54	03/23/2007	08/01/2034
31405L-SY-6	FN 792635 - RMBS			4	1.A	7,692	100,9860	10,708	10,603	10,829	0	201	0	0	6.500	5.652	MON	57	689	02/08/2005	08/01/2034
31405S-L4-4	FN 797847 - RMBS			4	1.A	2,026	98,0608	7,231	7,374	7,379	0	(2)	0	0	4.500	4.445	MON	28	332	05/06/2009	02/01/2035
31406N-4K-7	FN 815426 - RMBS			4	1.A	650	97,6940	3,104	3,177	3,015	0	86	0	0	4.500	5.884	MON	12	143	03/23/2007	02/01/2035
31406W-HT-4	FN 822042 - RMBS			4	1.A	22,525	102,5046	26,269	25,627	24,881	0	242	0	0	5.000	5.070	MON	107	1,281	03/23/2007	04/01/2035
31406X-FP-2	FN 822874 - RMBS			4	1.A	(767)	102,6854	293	285	277	0	14	0	0	5.000	5.806	MON	1	14	08/09/2005	05/01/2035
31407B-TX-7	FN 825966 - RMBS			4	1.A	6,169	103,0246	11,527	11,189	10,859	0	140	0	0	5.000	5.744	MON	47	559	03/23/2007	07/01/2035
31407E-VQ-3	FN 828723 - RMBS			4	1.A	6,842	105,5730	13,863	13,131	13,196	0	1,071	0	0	6.000	5.818	MON	66	788	07/07/2005	07/01/2035
31407H-EX-0	FN 830950 - RMBS			4	1.A	411	102,2266	13,406	13,114	12,697	0	573	0	0	5.000	5.847	MON	55	656	08/09/2005	08/01/2035
3140E7-JH-4	FN BA2963 - RMBS			4	1.A	653,420	94,3689	596,449	632,040	651,405	0	(565)	0	0	3.500	3.038	MON	1,843	22,121	06/26/2017	11/01/2045
3140E7-JW-1	FN BA2976 - RMBS			4	1.A	17,518	94,3713	15,991	16,945	17,465	0	(15)	0	0	3.500	3.036	MON	49	593	06/26/2017	11/01/2045
3140E8-F2-9	FN BA3784 - RMBS			4	1.A	45,083	90,6661	40,500	44,670	45,034	0	(13)	0	0	3.000	2.868	MON	112	1,340	06/26/2017	01/01/2046
3140E8-LV-8	FN BA3939 - RMBS			4	1.A	358,903	90,7946	322,876	355,611	358,480	0	(102)	0	0	3.000	2.871	MON	889	10,668	06/26/2017	01/01/2046
3140EB-DV-0	FN BA6415 - RMBS			4	1.A	130,832	90,6660	117,533	129,632	130,692	0	(35)	0	0	3.000	2.868	MON	324	3,889	06/26/2017	01/01/2046
3140EB-V6-5	FN BA6936 - RMBS			4	1.A	131,048	95,5875	119,791	125,321	128,628	0	(447)	0	0	3.000	2.010	MON	313	3,760	06/26/2017	03/01/2031
3140EB-VM-0	FN BA6919 - RMBS			4	1.A	350,744	96,3085	316,894	329,040	348,902	0	(518)	0	0	4.000	3.086	MON	1,097	13,162	06/26/2017	02/01/2046
3140EU-C6-4	FN BC0092 - RMBS			4	1.A	41,439	95,0601	38,103	40,083	41,315	0	(35)	0	0	3.500	3.042	MON	117	1,403	06/26/2017	12/01/2045
3140EU-X3-8	FN BC0697 - RMBS			4	1.A	95,042	95,5863	86,909	90,922	93,177	0	(313)	0	0	3.000	2.045	MON	227	2,728	12/01/2016	02/01/2031
3140EV-5K-9	FN BC1749 - RMBS			4	1.A	129,481	93,6697	116,874	124,772	129,030	0	(129)	0	0	3.500	2.974	MON	364	4,367	06/26/2017	01/01/2046
3140EV-GP-6	FN BC1105 - RMBS			4	1.A	7,797	93,2156	6,926	7,430	7,760	0	(9)	0	0	3.500	2.845	MON	260	2		

ANNUAL STATEMENT FOR THE YEAR 2023 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
3140EW-SQ-9	FN BC2326 - RMBS			4	1.A	400,222		93,3821	364,093	389,896	399,135	0	(257)	0	3.500	3.141	MON	1,137	13,646	12/01/2016	03/01/2046
3140EY-3T-6	FN BC4409 - RMBS			4	1.A	11,111		95,5863	10,161	10,630	10,906	0	(36)	0	3.000	2.065	MON	27	319	12/01/2016	03/01/2031
3140F2-A3-4	FN BC6325 - RMBS			4	1.A	75,357		93,9034	68,447	72,891	75,140	0	(60)	0	3.500	3.046	MON	213	2,551	06/26/2017	04/01/2046
3140F3-7A-0	FN BC8088 - RMBS			4	1.A	117,518		95,5886	107,464	112,424	115,357	0	(354)	0	3.000	2.098	MON	281	3,373	12/01/2016	06/01/2031
3140F3-VR-6	FN BC7823 - RMBS			4	1.A	100,104		93,2156	88,922	95,394	99,614	0	(118)	0	3.500	2.839	MON	278	3,339	12/01/2016	05/01/2046
3140F5-CV-3	FN BC9083 - RMBS			4	1.A	275,332		90,6690	247,504	272,975	275,069	0	(67)	0	3.000	2.877	MON	682	8,189	06/26/2017	12/01/2046
3140FE-D8-4	FN BD6426 - RMBS			4	1.A	1,016,353		90,6706	913,646	1,007,655	1,015,372	0	(246)	0	3.000	2.878	MON	2,519	30,230	06/26/2017	10/01/2046
3140FP-FH-7	FN BE3767 - RMBS			4	1.A	526,016		93,4252	477,952	511,587	524,818	0	(339)	0	3.500	3.114	MON	1,492	17,906	12/01/2017	07/01/2047
3140FP-U3-1	FN BE4201 - RMBS			4	1.A	1,656,863		96,8929	1,591,088	1,642,110	1,660,331	0	(648)	0	4.000	3.803	MON	5,474	65,684	10/31/2018	01/01/2045
3140GP-JZ-2	FN BH1179 - RMBS			4	1.A	24,958		96,5356	27,131	25,854	27,035	0	(30)	0	4.000	3.306	MON	86	1,034	12/01/2017	06/01/2047
3140GT-X8-8	FN BH5202 - RMBS			4	1.A	715,874		93,4240	668,720	715,790	715,781	0	(37)	0	3.500	3.491	MON	2,088	25,053	01/14/2019	07/01/2047
3140GU-MS-3	FN BH5768 - RMBS			4	1.A	133,406		98,7511	127,555	129,168	133,213	0	(86)	0	4.500	4.000	MON	484	5,813	12/17/2018	11/01/2047
3140GW-JM-6	FN BH7467 - RMBS			4	1.A	1,098,568		93,4253	998,264	1,068,516	1,096,153	0	(667)	0	3.500	3.121	MON	3,117	37,398	12/01/2017	08/01/2047
3140GY-GZ-6	FN BH9215 - RMBS			4	1.A	196,410		93,0213	171,956	184,857	195,930	0	(269)	0	3.500	2.653	MON	539	6,470	05/11/2021	01/01/2048
3140GY-JX-8	FN BH9277 - RMBS			4	1.A	228,598		92,8200	199,909	215,373	228,030	0	(307)	0	3.500	2.668	MON	628	7,538	06/09/2021	02/01/2048
3140H5-FR-7	FN BJ3775 - RMBS			4	1.A	280,569		93,0220	245,891	264,337	279,874	0	(373)	0	3.500	2.771	MON	771	9,252	06/09/2021	01/01/2048
3140HB-JA-7	FN BJ9256 - RMBS			4	1.A	615,639		95,7143	577,391	603,245	615,062	0	(267)	0	4.000	3.698	MON	2,011	24,130	01/14/2019	06/01/2048
3140HG-L2-1	FN BK3044 - RMBS			4	1.A	900,703		86,0847	904,315	1,050,494	901,573	0	870	0	2.500	4.504	MON	2,189	10,943	07/14/2023	09/01/2050
3140J6-CU-9	FN BM1882 - RMBS			4	1.A	551,568		100,3541	533,434	531,552	550,805	0	(832)	0	4.500	3.777	MON	1,993	23,920	10/11/2018	06/01/2044
3140J6-DQ-7	FN BM1910 - RMBS			4	1.A	2,725,623		98,2234	2,589,207	2,636,039	2,718,595	0	(2,705)	0	4.000	3.472	MON	8,787	105,442	02/07/2019	10/01/2045
3140J6-GM-3	FN BM2003 - RMBS			4	1.A	71,064		95,9606	64,983	67,719	70,820	0	(74)	0	4.000	3.314	MON	226	2,709	12/01/2017	10/01/2047
3140J9-G2-1	FN BM4716 - RMBS			4	1.A	57,254		97,7718	55,921	57,196	57,190	0	(16)	0	3.500	3.440	MON	167	2,002	11/14/2018	12/01/2030
3140J9-Z3-8	FN BM5261 - RMBS			4	1.A	94,393		96,2776	88,825	92,260	94,569	0	(54)	0	4.000	3.620	MON	308	3,690	10/27/2019	01/01/2048
3140JQ-RY-1	FN BN7702 - RMBS			4	1.A	3,094,034		92,5426	2,699,138	2,916,642	3,089,033	0	(3,606)	0	3.500	2.709	MON	8,507	102,082	08/10/2021	08/01/2049
3140K3-HT-2	FN B07441 - RMBS			4	1.A	300,222		89,4273	263,065	294,166	299,981	0	(130)	0	3.000	2.736	MON	735	8,825	11/27/2019	11/01/2049
3140KE-K8-0	FN BP6618 - RMBS			4	1.A	335,671		86,0904	281,321	326,774	335,162	0	(183)	0	2.500	2.179	MON	681	8,169	04/14/2021	08/01/2050
3140L1-QK-4	FN BR3157 - RMBS			4	1.A	175,271		78,4418	139,768	178,180	175,482	0	60	0	1.500	1.672	MON	223	2,673	03/01/2021	02/01/2051
3140M4-UV-8	FN BU3295 - RMBS			4	1.A	151,938		85,7030	157,837	184,168	153,031	0	969	0	2.500	4.932	MON	384	4,604	10/27/2022	10/01/2051
3140M7-SF-9	FN BU5917 - RMBS			4	1.A	252,329		86,2220	230,989	267,900	253,464	0	528	0	2.500	3.191	MON	558	6,698	04/06/2022	12/01/2051
3140M9-LG-0	FN BU7526 - RMBS			4	1.A	362,643		88,5423	382,075	431,517	365,176	0	2,474	0	3.000	5.400	MON	1,079	12,946	10/25/2022	12/01/2051
3140MA-5F-7	FN BU8945 - RMBS			4	1.A	580,713		88,4104	610,919	691,004	585,641	0	4,746	0	3.000	5.226	MON	1,728	20,730	10/25/2022	04/01/2052
3140MF-WN-9	FN BV2452 - RMBS			4	1.A	532,505		88,7143	562,130	633,640	537,203	0	4,513	0	3.000	5.215	MON	1,584	19,009	10/25/2022	06/01/2052
3140MG-EZ-0	FN BV2851 - RMBS			4	1.A	66,696		85,2982	68,959	80,844	67,343	0	567	0	2.500	4.886	MON	168	2,021	10/27/2022	03/01/2052
3140MM-RU-4	FN BV7698 - RMBS			4	1.A	775,869		85,2960	825,297	967,569	784,549	0	7,616	0	2.500	5.271	MON	2,016	24,189	10/24/2022	04/01/2052
3140MQ-BA-6	FN BV9932 - RMBS			4	1.A	1,264,207		85,2957	1,266,103	1,484,369	1,267,566	0	3,359	0	2.500	4.567	MON	3,092	15,462	07/14/2023	06/01/2052
3140MS-7A-7	FN BW1788 - RMBS			4	1.A	560,686		88,5585	590,838	667,173	565,701	0	4,822	0	3.000	5.248	MON	1,668	20,015	10/25/2022	06/01/2052
3140MU-XN-5	FN BW3384 - RMBS			4	1.A	561,610		88,5587	591,814	668,273	566,760	0	4,937	0	3.000	5.205	MON	1,671	20,048	10/25/2022	07/01/2052
3140NS-MY-7	FN BX1274 - RMBS			4	1.A	451,472		98,9710	451,197	455,888	451,707	0	218	0	5.500	5.657	MON	2,089	25,074	10/28/2022	11/01/2052
3140Q8-FP-5	FN CA1073 - RMBS			4	1.A	153,602		93,7189	135,626	144,715	153,228	0	(202)	0	3.500	2.677	MON	422	5,065	06/09/2021	01/01/2048
3140QL-MK-9	FN CB1261 - RMBS			4	1.A	927,085		82,7705	751,041	907,378	925,189	0	(599)	0	2.000	1.765	MON	1,512	18,148	07/22/2021	08/01/2051
3140QL-R6-5	FN CB1408 - RMBS			4	1.A	5,875,011		88,7676	5,848,376	6,588,413	5,881,261	0	6,249	0	3.000	4.614	MON	16,471	115,297	05/16/2023	08/01/2051
3140QL-RC-2	FN CB1382 - RMBS			4	1.A	1,509,541		85,1452	1,406,743	1,652,170	1,517,194	0	3,723	0	2.500	3.586	MON	3,442	41,304	05/03/2022	08/01/2051
3140QM-O5-6	FN CB2275 - RMBS			4	1.A	8,307,791		86,0932	7,252,161	8,423,616	8,316,089	0	3,424	0	2.500	2.651	MON	17,549	210,590	03/02/2022	12/01/2051
3140QM-RH-9	FN CB2287 - RMBS			4	1.A	443,027		86,1598	456,627	529,976	446,520	0	2,770	0	2.500	4.750	MON	1,104	13,249	10/07/2022	12/01/2051
3140QN-W2-4	FN CB3364 - RMBS			4	1.A	1,227,858		88,5103	1,293,186	1,461,056	1,237,814	0	9,615	0	3.000	5.231	MON	3,653	43,832	10/25/2022	04/01/2052
3140QR-KF-9	FN CB5693 - RMBS			4	1.A	4,427,625		101,1057	4,585,487	4,535,339	4,428,914	0	1,289	0	5.500	5.896	MON	20,787	62,361	09/27/2023	02/01/2053
3140QS-GZ-8	FN CB6515 - RMBS			4	1.A	4,527,731		99,9087	4,728,240	4,732,563	4,530,578	0	2,847	0	5.000	5.627	MON	19,719	59,157	09/27/2023	06/01/2053
3140X4-DE-3	FN FM1000 - RMBS			4	1.A	83,953		90,3997	93,588	92,464	93,854	0	(40)	0	3.000	2.773	MON	231	2,774	10/01/2019	04/01/2047
3140X4-KL-9	FN FM1198 - RMBS			4	1.A	1,519,991		89,4268	1,286,131	1,438,194	1,516,240	0	(1,807)	0	3.000	2.298	MON	3,595	43,146	06/05/2020	07/01/2049
3140X5-BC-6	FN FM1834 - RMBS			4	1.A	470,255		89,4302	412,114	460,822	469,870	0	(207)	0	3.000	2.736	MON	1,152	13,825	11/27/2019	10/01/2049
3140X5-R7-0	FN FM2309 - RMBS			4	1.A	355,374		93,1922	317,299	317,299	354,878	0	(358)	0	3.500	2.888	MON	993	11,917	02/03/2022	03/01/2049
3140X6-UC-3	FN FM3278 - RMBS			4	1.A	149,172		93,1693	130,942	140,542	148,804	0	(201)	0	3.500	2.668	MON	410	4,919	06/09/2021	11/01/2048
3140X7-B6-5	FN FM3660 - RMBS			4	1.A	1,815,228		95,2366	1,639,607	1,721,615	1,789,863	0	(8,172)	0	2.500	1.929	MON	3,587	43,040	07/23/2020	10/01/2031
3140X7-VJ-5	FN FM4216 - RMBS			4	1.A	146,624		93,2360	131,231	140,752	146,430										

ANNUAL STATEMENT FOR THE YEAR 2023 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
3140XC-AX-6.	FN FM8121 - RMBS			4	1.A	580,492	83,4588	473,666	567,544	579,396	0	(343)	0	0	2.000	1.747	MON	946	11,351	07/30/2021	06/01/2051
3140XD-QW-9.	FN FM9468 - RMBS			4	1.A	760,286	86,3838	696,716	806,535	763,394	0	1,429	0	0	2.500	3.191	MON	1,680	20,163	04/06/2022	11/01/2051
3140XD-RC-2.	FN FM9482 - RMBS			4	1.A	10,487,294	88,6121	11,557,574	13,042,884	10,480,277	0	(7,017)	0	0	3.000	6.245	MON	32,607	65,214	10/24/2023	11/01/2051
3140XD-VJ-2.	FN FM9616 - RMBS			4	1.A	3,081,310	86,4992	2,795,474	3,231,791	3,091,024	0	4,443	0	0	2.500	3.057	MON	6,733	80,795	04/04/2022	11/01/2051
3140XF-MJ-7.	FN FS0360 - RMBS			4	1.A	2,978,331	86,8368	2,744,982	3,161,081	2,991,630	0	6,186	0	0	2.500	3.186	MON	6,586	79,027	04/06/2022	01/01/2052
3140XG-FZ-7.	FN FS1083 - RMBS			4	1.A	1,111,646	86,4952	1,003,339	1,159,994	1,115,475	0	1,784	0	0	2.500	2.986	MON	2,417	29,000	03/24/2022	03/01/2052
3140XH-6N-2.	FN FS2676 - RMBS			4	1.A	5,229,232	88,4978	5,144,630	5,813,285	5,238,436	0	9,205	0	0	3.000	4.459	MON	14,533	101,732	05/10/2023	06/01/2052
3140XH-BE-6.	FN FS1836 - RMBS			4	1.A	818,509	86,0603	761,975	885,398	822,662	0	2,281	0	0	2.500	3.426	MON	1,845	22,135	05/24/2022	05/01/2052
3140XJ-6M-0.	FN FS3575 - RMBS			4	1.A	4,455,022	97,8458	4,671,457	4,774,304	4,457,126	0	2,104	0	0	4.500	5.509	MON	17,904	53,711	09/27/2023	09/01/2052
3140XK-KX-7.	FN FS3909 - RMBS			4	1.A	1,978,608	99,5839	1,986,515	1,994,816	1,978,952	0	344	0	0	5.000	5.123	MON	8,312	49,870	06/02/2023	02/01/2053
3140XK-PC-8.	FN FS4018 - RMBS			4	1.A	1,973,322	89,6700	1,963,359	2,189,539	1,977,384	0	4,063	0	0	3.000	4.430	MON	5,474	43,791	04/11/2023	07/01/2052
3140XK-RW-2.	FN FS4100 - RMBS			4	1.A	1,917,790	101,3523	1,928,358	1,902,628	1,916,907	0	(882)	0	0	5.500	5.375	MON	8,720	52,322	06/02/2023	03/01/2053
3140XK-SD-3.	FN FS4115 - RMBS			4	1.A	2,391,229	97,8439	2,417,874	2,471,155	2,391,290	0	.61	0	0	4.500	4.972	MON	9,267	0	12/01/2023	03/01/2053
3140XK-XR-6.	FN FS4287 - RMBS			4	1.A	1,906,655	97,5290	1,917,670	1,966,258	1,908,310	0	1,655	0	0	4.500	4.929	MON	7,373	44,241	06/02/2023	02/01/2053
3140XL-3D-8.	FN FS5295 - RMBS			4	1.A	9,614,101	85,2976	9,637,570	11,298,765	9,635,270	0	21,169	0	0	2.500	4.577	MON	23,539	117,695	07/19/2023	06/01/2053
3140XL-K6-4.	FN FS4816 - RMBS			4	1.A	1,423,120	95,6286	1,464,819	1,531,780	1,423,138	0	.19	0	0	4.000	5.032	MON	5,106	0	12/01/2023	05/01/2053
3140XL-KR-8.	FN FS4803 - RMBS			4	1.A	1,035,061	99,7564	1,059,014	1,061,601	1,035,594	0	534	0	0	4.500	5.011	MON	3,981	11,943	08/30/2023	06/01/2038
3140XN-KP-8.	FN FS6601 - RMBS			4	1.A	7,028,656	91,7796	7,067,028	7,700,000	7,028,550	0	(106)	0	0	3.500	4.670	MON	22,458	0	12/20/2023	12/01/2053
31410G-YN-7.	FN 889117 - RMBS			4	1.A	50,721	100,8580	46,889	46,490	49,296	0	(253)	0	0	5.000	3.238	MON	194	2,325	05/08/2012	10/01/2035
31410K-6E-9.	FN 890169 - RMBS			4	1.A	.3	100,0230	.3	.2	.3	0	0	0	0	5.000	2.740	MON	0	0	09/28/2019	03/01/2024
31410K-XY-5.	FN 889995 - RMBS			4	1.A	129,752	103,0742	122,827	119,163	127,965	0	(364)	0	0	5.500	3.765	MON	546	6,554	11/01/2013	09/01/2038
31410L-NM-0.	FN 890596 - RMBS			4	1.A	3,682	104,2883	3,459	3,316	3,618	0	(15)	0	0	5.500	3.256	MON	15	182	06/26/2017	09/01/2041
31410R-JQ-3.	FN 894971 - RMBS			4	1.A	606	105,6009	634	601	605	0	0	0	0	6.000	5.795	MON	3	36	03/23/2017	09/01/2036
31410T-4N-2.	FN 897329 - RMBS			4	1.A	1,226	102,8670	1,250	1,215	1,223	0	0	0	0	6.000	5.791	MON	6	73	03/23/2017	08/01/2036
31410X-HG-4.	FN 900331 - RMBS			4	1.A	1,307	102,6860	1,330	1,295	1,303	0	0	0	0	6.000	5.791	MON	6	78	03/23/2017	09/01/2036
31410Y-EF-7.	FN 901134 - RMBS			4	1.A	15,069	104,7660	15,645	14,933	15,031	0	(5)	0	0	6.000	5.792	MON	75	896	03/23/2017	09/01/2036
31411C-PD-7.	FN 904120 - RMBS			4	1.A	515	104,9922	549	523	516	0	0	0	0	6.000	6.307	MON	3	31	06/08/2007	11/01/2036
31411E-FN-2.	FN 905673 - RMBS			4	1.A	95	102,6491	150	146	144	0	0	0	0	5.500	5.758	MON	1	8	03/23/2017	12/01/2036
31411F-RA-4.	FN 906881 - RMBS			4	1.A	(1,863)	105,8263	4,471	4,225	4,160	0	230	0	0	5.500	5.904	MON	19	232	12/08/2006	12/01/2036
31412A-M9-2.	FN 919384 - RMBS			4	1.A	309	106,7408	334	313	309	0	0	0	0	6.000	6.291	MON	2	19	06/08/2007	05/01/2037
31412N-BH-8.	FN 929840 - RMBS			4	1.A	5,605	105,7924	5,913	5,589	5,599	0	(1)	0	0	6.000	5.929	MON	28	335	11/03/2008	08/01/2038
31412N-ZG-4.	FN 930543 - RMBS			4	1.A	456	93,8710	397	423	440	0	(3)	0	0	4.500	2.368	MON	2	19	06/26/2017	02/01/2029
31412S-D2-8.	FN 933121 - RMBS			4	1.A	201	100,2690	185	184	198	0	(1)	0	0	5.500	3.785	MON	1	10	11/01/2013	01/01/2038
31412T-Z6-3.	FN 934665 - RMBS			4	1.A	4,828	103,2719	4,567	4,422	4,758	0	(11)	0	0	5.500	3.844	MON	20	243	10/01/2011	11/01/2038
31412T-ZL-0.	FN 934647 - RMBS			4	1.A	401	103,2717	373	361	395	0	(1)	0	0	5.500	3.452	MON	2	20	06/26/2017	11/01/2038
31413C-FJ-3.	FN 941269 - RMBS			4	1.A	10,152	105,1555	9,560	9,091	9,960	0	(43)	0	0	5.500	3.174	MON	42	500	06/26/2017	07/01/2037
31413T-JR-4.	FN 954872 - RMBS			4	1.A	59,591	105,2344	62,671	59,554	59,539	0	(8)	0	0	6.000	5.969	MON	298	3,573	10/31/2008	11/01/2037
31413Y-MB-4.	FN 959454 - RMBS			4	1.A	7,023	105,0878	6,610	6,290	6,927	0	(28)	0	0	5.500	3.108	MON	29	346	06/26/2017	12/01/2037
31414E-EJ-9.	FN 963737 - RMBS			4	1.A	54,060	103,2695	51,271	49,648	53,313	0	(133)	0	0	5.500	3.838	MON	228	2,731	11/01/2013	06/01/2038
31414E-J8-8.	FN 963887 - RMBS			4	1.A	1,385	103,2693	1,282	1,241	1,357	0	(7)	0	0	5.500	3.067	MON	6	68	06/26/2017	07/01/2038
31414J-BX-0.	FN 967254 - RMBS			4	1.A	640	105,0885	606	620	577	0	(2)	0	0	5.500	3.311	MON	3	32	06/26/2017	12/01/2037
31414K-6M-7.	FN 968976 - RMBS			4	1.A	1,195	106,0837	1,135	1,070	1,176	0	(4)	0	0	5.500	3.293	MON	5	59	06/26/2017	01/01/2038
31414P-YK-9.	FN 972414 - RMBS			4	1.A	5,420	103,5510	5,006	4,835	5,336	0	(19)	0	0	5.500	3.226	MON	22	266	06/26/2017	02/01/2038
31414R-WH-4.	FN 974148 - RMBS			4	1.A	47,807	103,2667	45,340	43,906	47,100	0	(140)	0	0	5.500	3.739	MON	201	2,415	11/01/2013	02/01/2038
31414S-ZT-9.	FN 975186 - RMBS			4	1.A	14,803	105,9320	14,363	13,559	14,546	0	(35)	0	0	5.500	3.862	MON	62	746	10/01/2011	03/01/2038
31414S-X8-1.	FN 975103 - RMBS			4	1.A	1,829	103,2691	1,734	1,679	1,805	0	(5)	0	0	5.500	3.810	MON	8	92	11/01/2013	06/01/2038
31414S-YB-3.	FN 975106 - RMBS			4	1.A	175,994	104,6565	168,937	161,421	173,420	0	(466)	0	0	5.500	3.796	MON	740	8,878	06/26/2017	06/01/2038
31415L-OY-6.	FN 983471 - RMBS			4	1.A	18,358	103,2704	16,986	16,448	18,078	0	(63)	0	0	5.500	3.295	MON	75	905	06/26/2017	05/01/2038
31415R-FA-7.	FN 986761 - RMBS			4	1.A	109,858	104,9885	105,002	100,013	108,006	0	(315)	0	0	5.500	3.678	MON	458	5,501	04/10/2012	07/01/2038
31416B-RY-6.	FN 995203 - RMBS			4	1.A	101,621	104,0470	96,725	92,962	99,225	0	(529)	0	0	5.000	3.116	MON	387	4,648	06/26/2017	07/01/2035
31416V-SZ-8.	FN AB0535 - RMBS			4	1.A	6,225	6,741	6,108	6,108	6,629	0	(23)	0	0	5.500	3.484	MON	28	336	06/26/2017	01/01/2039
31416W-P5-5.	FN AB1343 - RMBS			4	1.A	173,263	99,5414	164,012	164,767	171,605	0	(304)	0	0	4.500	3.665	MON	618	7,415	08/11/2010	08/01/2040
31416W-TS-1.	FN AB1460 - RMBS			4	1.A	2,164	98,7790	2,025	2,050	2,067	0	(13)	0	0	4.000	2.602	MON	7	82	09/01/2011	09/01/2025
31416X-MH-0.	FN AB2159 - RMBS			4	1.A	3,499	100,8876	3,165	3,137	3,445	0	(12)	0	0	5.500	3.280	MON	14	173	06/26/2017	09/01/2040
31416Y-RN-0.	FN AB3192 - RMBS			4	1.A	34,503	99,9807	33,100	33,106	34,265	0	(45)	0	0	4.500	3.837	MON	124	1,490	06/22/2011	06/01/2041
31417G-6A-9.	FN AB9864 - RMBS																				

ANNUAL STATEMENT FOR THE YEAR 2023 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
314176-LV-6.	FN AB9339 - RMBS			4	1.A	94,515		91,406.2	93,100	94,308	0	(49)	0	0	3.000	2.775	MON	233	2,793	06/26/2017	05/01/2043
314177-M3-6.	FN AC2177 - RMBS			4	1.A	96,015		97,205.0	92,447	94,938	0	(136)	0	0	4.500	3.934	MON	347	4,160	07/02/2010	07/01/2039
314170-KK-9.	FN AC4797 - RMBS			4	1.A	8,640		99,215.0	8,124	8,188	0	(64)	0	0	4.000	2.509	MON	27	328	06/26/2017	10/01/2024
31417V-QF-3.	FN AC8553 - RMBS			4	1.A	4,242		104,175.3	4,013	3,852	0	(14)	0	0	5.000	3.280	MON	16	193	06/26/2017	01/01/2040
31417Y-7B-7.	FN MA0889 - RMBS			4	1.A	16,509		95,030.8	15,390	16,195	0	(11)	0	0	3.500	3.225	MON	47	567	11/01/2013	10/01/2041
31417Y-ZA-8.	FN MA0736 - RMBS			4	1.A	372,744		102,155.3	357,906	350,354	0	(739)	0	0	5.000	3.948	MON	1,460	17,518	05/13/2011	05/01/2041
31418A-3Q-9.	FN MA1706 - RMBS			4	1.A	28,523		92,087.4	25,961	28,192	0	(11)	0	0	3.000	2.825	MON	70	846	06/26/2017	12/01/2043
31418A-4S-4.	FN MA1732 - RMBS			4	1.A	60		99,634.9	58	58	0	0	0	0	3.500	1.829	MON	0	2	12/01/2017	01/01/2024
31418B-W9-3.	FN MA2471 - RMBS			4	1.A	42,912		94,370.3	39,177	41,514	0	(37)	0	0	3.500	3.037	MON	121	1,453	06/26/2017	12/01/2045
31418B-WF-9.	FN MA2445 - RMBS			4	1.A	8,046		94,369.4	7,275	7,709	0	(9)	0	0	3.500	3.027	MON	22	270	03/10/2016	11/01/2045
31418B-XZ-4.	FN MA2495 - RMBS			4	1.A	65,292		94,369.7	59,599	63,155	0	(56)	0	0	3.500	3.036	MON	184	2,210	06/26/2017	01/01/2046
31418B-Y8-3.	FN MA2534 - RMBS			4	1.A	70,617		96,941.2	65,475	67,541	0	(241)	0	0	3.500	2.472	MON	197	2,364	06/26/2017	02/01/2031
31418B-ZG-4.	FN MA2542 - RMBS			4	1.A	29,426		90,671.0	26,436	29,394	0	(8)	0	0	3.000	2.867	MON	73	875	06/26/2017	02/01/2046
31418C-AG-9.	FN MA2706 - RMBS			4	1.A	55,101		93,220.1	50,021	53,659	0	(41)	0	0	3.500	3.087	MON	157	1,878	06/12/2019	08/01/2046
31418C-CH-5.	FN MA2771 - RMBS			4	1.A	318,080		90,669.9	319,858	352,772	0	629	0	0	3.000	4.528	MON	882	7,937	02/28/2013	10/01/2046
31418C-HS-6.	FN MA2940 - RMBS			4	1.A	20,450		93,421.0	18,370	19,664	0	(103)	0	0	3.500	2.303	MON	57	688	12/01/2017	03/01/2027
31418C-MG-6.	FN MA3058 - RMBS			4	1.A	33,978		96,533.3	31,256	32,379	0	(35)	0	0	4.000	3.316	MON	108	1,295	12/01/2017	07/01/2047
31418C-R8-9.	FN MA3210 - RMBS			4	1.A	92,706		93,568.1	84,370	92,503	0	(57)	0	0	3.500	3.119	MON	263	3,156	12/01/2017	07/01/2047
31418C-S4-7.	FN MA3238 - RMBS			4	1.A	343,357		93,128.7	323,722	347,607	0	49	0	0	3.500	3.621	MON	1,014	12,166	04/25/2018	01/01/2048
31418C-V2-7.	FN MA3332 - RMBS			4	1.A	644,363		92,819.3	603,491	650,179	0	86	0	0	3.500	3.616	MON	1,896	22,756	05/14/2018	04/01/2048
31418C-XM-1.	FN MA3383 - RMBS			4	1.A	301,557		92,818.8	268,692	289,480	0	(275)	0	0	3.500	2.927	MON	844	10,132	02/03/2022	06/01/2048
31418C-XN-9.	FN MA3384 - RMBS			4	1.A	306,742		95,714.3	284,225	296,952	0	(207)	0	0	4.000	3.518	MON	990	11,878	03/14/2022	06/01/2048
31418C-YL-2.	FN MA3414 - RMBS			4	1.A	135,790		92,820.4	127,259	137,102	0	20	0	0	3.500	3.624	MON	400	4,799	06/12/2018	07/01/2048
31418D-2L-5.	FN MA4378 - RMBS			4	1.A	3,414,108		82,050.3	2,881,195	3,511,497	0	2,476	0	0	2.000	2.304	MON	5,852	70,230	02/03/2022	07/01/2051
31418D-3G-5.	FN MA4398 - RMBS			4	1.A	4,747,729		82,049.3	3,955,824	4,821,278	0	(918)	0	0	2.000	2.177	MON	8,035	87,639	07/14/2023	08/01/2051
31418D-3N-0.	FN MA4404 - RMBS			4	1.A	511,653		92,121.6	524,990	569,888	0	562	0	0	2.500	4.931	MON	1,187	3,562	08/03/2023	08/01/2036
31418D-4X-7.	FN MA4437 - RMBS			4	1.A	6,576,718		82,047.5	6,560,939	7,996,510	0	14,558	0	0	2.000	4.410	MON	13,328	74,385	07/14/2023	10/01/2051
31418D-P4-8.	FN MA4042 - RMBS			4	1.A	5,677,196		90,253.2	5,010,143	5,551,209	0	(8,008)	0	0	2.000	1.540	MON	9,252	111,024	12/01/2021	06/01/2035
31418D-Q7-0.	FN MA4077 - RMBS			4	1.A	538,760		82,396.2	432,366	524,740	0	(301)	0	0	2.000	1.695	MON	875	10,495	02/01/2021	07/01/2050
31418D-QZ-8.	FN MA4071 - RMBS			4	1.A	79,649		86,528.5	66,710	77,096	0	(100)	0	0	2.000	1.497	MON	128	1,542	02/05/2021	07/01/2040
31418D-RW-4.	FN MA4100 - RMBS			4	1.A	212,156		81,900.0	173,837	212,256	0	(4)	0	0	2.000	1.998	MON	354	4,245	11/03/2021	08/01/2050
31418D-TQ-5.	FN MA4158 - RMBS			4	1.A	6,147,614		82,116.7	5,722,390	6,968,603	0	14,437	0	0	2.000	3.514	MON	11,614	139,372	05/03/2022	10/01/2050
31418D-TR-3.	FN MA4159 - RMBS			4	1.A	615,739		86,088.1	505,570	613,737	0	(581)	0	0	2.500	1.950	MON	1,223	14,682	10/02/2020	10/01/2050
31418D-V2-5.	FN MA4232 - RMBS			4	1.A	404,827		88,350.1	344,271	389,666	0	(587)	0	0	2.000	1.432	MON	649	7,793	01/04/2021	01/01/2041
31418D-V6-6.	FN MA4236 - RMBS			4	1.A	982,442		77,396.7	908,437	1,173,741	0	1,082	0	0	1.500	3.738	MON	1,467	10,454	07/14/2023	01/01/2051
31418D-YC-0.	FN MA4306 - RMBS			4	1.A	4,020,037		85,714.1	3,962,594	4,623,037	0	1,576	0	0	2.500	4.332	MON	9,631	53,698	08/14/2023	04/01/2051
31418D-ZU-9.	FN MA4354 - RMBS			4	1.A	487,838		77,546.1	400,979	517,085	0	728	0	0	1.500	2.139	MON	646	7,756	02/03/2022	06/01/2051
31418E-AM-2.	FN MA4511 - RMBS			4	1.A	17,604,945		82,045.8	14,491,668	17,662,901	0	1,211	0	0	2.000	2.028	MON	29,438	353,258	12/01/2021	01/01/2052
31418E-AN-0.	FN MA4512 - RMBS			4	1.A	8,918,861		85,188.9	7,349,822	8,627,676	0	(10,741)	0	0	2.500	2.132	MON	17,974	215,692	12/01/2021	01/01/2052
31418E-AP-5.	FN MA4513 - RMBS			4	1.A	291,147		88,904.4	249,637	280,792	0	(403)	0	0	3.000	2.570	MON	702	8,424	01/03/2022	01/01/2052
31418E-B9-0.	FN MA4563 - RMBS			4	1.A	2,248,378		85,297.1	2,328,165	2,729,477	0	4,582	0	0	2.500	5.686	MON	5,686	22,746	08/14/2023	03/01/2052
31418E-CS-7.	FN MA4580 - RMBS			4	1.A	810,941		91,842.1	809,076	810,487	0	(167)	0	0	3.500	3.472	MON	2,360	28,318	03/30/2022	04/01/2052
31418E-DD-9.	FN MA4599 - RMBS			4	1.A	1,804,442		88,582.7	1,781,992	2,011,672	0	8,951	0	0	3.000	4.343	MON	5,029	60,350	10/25/2022	05/01/2052
31418E-E3-0.	FN MA4653 - RMBS			4	1.A	517,598		88,557.9	545,429	615,901	0	4,396	0	0	3.000	5.221	MON	1,540	18,477	10/25/2022	07/01/2052
31418E-E4-8.	FN MA4654 - RMBS			4	1.A	190,828		91,793.5	191,702	208,841	0	214	0	0	3.500	4.699	MON	609	2,436	07/14/2023	07/01/2052
31418E-E6-3.	FN MA4656 - RMBS			4	1.A	937,207		97,025.0	929,513	958,014	0	629	0	0	4.500	4.805	MON	3,593	28,740	04/10/2023	07/01/2052
31418E-ES-5.	FN MA4644 - RMBS			4	1.A	7,130,828		94,740.8	6,768,491	7,144,224	0	(278)	0	0	4.000	4.023	MON	23,814	285,769	04/19/2022	05/01/2052
31418E-F2-1.	FN MA4684 - RMBS			4	1.A	483,017		96,981.2	476,174	490,996	0	152	0	0	4.500	4.735	MON	1,841	11,047	05/11/2023	06/01/2052
31418E-GJ-3.	FN MA4700 - RMBS			4	1.A	2,187,682		94,602.1	2,193,798	2,318,973	0	2,339	0	0	4.000	4.793	MON	7,730	38,650	07/14/2023	08/01/2052
31418E-GT-1.	FN MA4709 - RMBS			4	1.A	443,907		99,158.0	440,720	444,463	0	(29)	0	0	5.000	5.020	MON	1,852	12,964	05/05/2023	07/01/2052
31418E-HH-6.	FN MA4731 - RMBS			4	1.A	3,186,522		91,790.6	3,204,224	3,490,799	0	6,119	0	0	3.500	4.675	MON	10,182	81,577	10/06/2023	09/01/2052
31418E-J3-5.	FN MA4781 - RMBS			4	1.A	885,939		88,931.5	841,526	946,263	0	3,001	0	0	3.000	3.782	MON	2,366	28,388	09/02/2022	10/01/2052
31418E-J4-3.	FN MA4782 - RMBS			4	1.A	825,243		91,758.9	797,876	869,535	0	2,231	0	0	3.500	4.133	MON	2,536	30,434	09/01/2022	10/01/2052
31418E-J7-6.	FN MA4785 - RMBS			4	1.A	941,202		99,012.7	936,298	945,635	0	61	0	0	5.000	5.071	MON	3,940	31,521	04/10/2023	10/01/2052
31418E-JG-6.	FN MA4762 - RMBS			4	1.A	1,582,737		100,445.4	1,581,361	1,582,557	0	(180)	0	0	5.500	5.486	MON	7,248	36,240	07/14/2023	09/01/2052
31418E-KT-6.	FN MA4805 - RMBS</																				

ANNUAL STATEMENT FOR THE YEAR 2023 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
31418E-TN-0.	FN MA5056 - RMBS			4	1.A	5,387,548	91,7272	5,333,976	5,815,045	5,403,458	0	15,910	0	0	3.500	4.452	MON	16,961	118,724	05/08/2023	05/01/2053
31418E-XQ-8.	FN MA5186 - RMBS			4	1.A	4,201,386	91,7797	4,515,743	4,920,196	4,206,808	0	5,422	0	0	3.500	5.561	MON	14,351	14,351	11/06/2023	09/01/2053
31418N-B9-0.	FN AD0963 - RMBS			4	1.A	85,451	104,6580	81,939	78,292	84,108	0	(236)	0	0	5.500	3.765	MON	359	4,306	06/26/2017	09/01/2038
31418R-HJ-3.	FN AD3832 - RMBS			4	1.A	19,929	99,2690	18,598	18,735	18,876	0	(141)	0	0	4.500	2.931	MON	70	843	06/08/2011	04/01/2025
31418R-P7-0.	FN AD4045 - RMBS			4	1.A	4,332	102,6908	4,047	3,941	4,278	0	(14)	0	0	5.000	3.313	MON	16	197	06/26/2017	04/01/2040
31418W-QP-8.	FN AD8561 - RMBS			4	1.A	13,565	98,9370	12,787	12,925	13,010	0	(71)	0	0	4.000	2.831	MON	43	517	08/16/2010	08/01/2025
31418X-X6-0.	FN AD9700 - RMBS			4	1.A	6,170	98,8010	5,775	5,845	5,892	0	(35)	0	0	4.000	2.721	MON	19	234	10/01/2011	08/01/2025
31419A-E4-5.	FN AEO154 - RMBS			4	1.A	102,160	103,7333	95,004	91,585	100,768	0	(343)	0	0	5.500	3.292	MON	420	5,037	10/27/2014	07/01/2040
31419A-MS-3.	FN AEO368 - RMBS			4	1.A	91,844	97,5300	84,673	86,818	87,877	0	(670)	0	0	3.500	1.827	MON	253	3,039	06/26/2017	12/01/2025
35563P-HF-9.	SCRT 2018-4 MA - CMO/RMBS			4	1.A	1,489,400	95,0490	1,489,002	1,566,563	1,541,829	0	2,806	0	0	3.500	4.143	MON	4,569	54,830	11/08/2018	03/25/2058
35563P-KG-3.	SCRT 2019-2 MA - CMO/RMBS			4	1.A	831,656	93,9538	763,403	812,530	824,931	0	(1,558)	0	0	3.500	2.799	MON	2,370	28,439	05/28/2019	08/26/2058
35563P-LH-0.	SCRT 2019-3 MA - CMO/RMBS			4	1.A	543,926	92,7128	487,885	526,232	537,318	0	(1,557)	0	0	3.500	2.495	MON	1,535	18,418	08/06/2019	10/25/2058
0829999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities					370,313,645	XXX	349,679,911	386,688,517	370,258,836	0	175,079	0	0	XXX	XXX	XXX	1,034,726	8,553,393	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																					
30297D-AJ-9.	FRESB 2018-SB53 A1F - CMBS			4	1.B FE	1,108,686	96,5819	1,070,507	1,108,393	1,107,150	0	(306)	0	0	3.660	3.635	MON	3,381	40,367	09/12/2018	06/25/2028
30297D-AM-2.	FRESB 2018-SB53 A1H - CMBS			4,5	1.B FE	774,806	94,3326	745,007	789,766	782,607	0	9,718	0	0	3.440	4.984	MON	2,264	27,168	09/12/2018	05/25/2038
30297J-AD-9.	FRESB 2018-SB54 A1H - CMBS			4	1.B FE	387,382	97,1994	379,428	390,360	391,150	0	6,717	0	0	3.510	5.507	MON	1,142	13,613	10/11/2018	07/25/2038
30297J-AE-7.	FRESB 2018-SB54 A1F - CMBS			4	1.B FE	713,523	96,4186	700,346	726,359	719,292	0	1,317	0	0	3.520	3.752	MON	2,131	25,568	10/11/2018	05/25/2038
30297P-AK-9.	FRESB 2018-SB55 A1H - CMBS			4	1.B FE	529,898	95,0605	510,827	537,370	533,196	0	5,845	0	0	3.750	5.152	MON	1,679	20,071	11/14/2018	07/25/2038
30305L-AJ-1.	FRESB 2017-SB38 10F - CMBS			4	1.A	56,793	95,2328	56,820	59,664	57,192	0	399	0	0	2.920	4.222	MON	145	1,161	04/26/2023	08/25/2027
30308L-AE-9.	FRESB 2018-SB57 A1H - CMBS			4	1.B FE	1,019,953	93,7062	953,495	1,017,537	1,027,971	0	9,497	0	0	3.880	4.986	MON	3,290	39,390	12/13/2018	08/25/2038
30333A-AD-4.	FRESB 2023-SB108 10F - CMBS			4	1.A	1,363,115	95,7288	1,378,548	1,440,056	1,365,364	0	2,249	0	0	4.310	5.044	MON	5,172	20,689	08/09/2023	07/25/2033
3136AY-7L-1.	FNA 2018-M1 A2 - CMBS			4	1.A	1,190,843	95,1258	1,173,647	1,233,784	1,215,630	0	6,266	0	0	2.987	3.696	MON	3,071	37,374	08/29/2018	12/25/2027
3136B9-L7-0.	FNA 2020-M21 AX - CMBS			4	1.A	483,252	7,4375	487,544	0	468,814	0	(35,510)	781,786	0	1.808	22,379	MON	9,877	122,459	06/01/2021	01/25/2058
3136BC-7H-7.	FNA 2020-M53 A2 - CMBS			4	1.A	121,641	80,0971	120,146	150,000	123,925	0	2,285	0	0	1.689	4.654	MON	211	1,715	04/03/2023	11/25/2032
3137BY-PS-3.	FHMS K-726 X1 - CMBS			3	1.A	249,837	0,1341	5,277	0	4,705	0	(32,730)	0	0	0.905	250,000	MON	2,967	48,909	06/22/2017	04/25/2024
3137F7-2D-6.	FHMS K-740 X1 - CMBS			4	1.A	225,767	2,2486	110,486	0	112,261	0	(29,595)	0	0	0.743	8.471	MON	3,042	38,766	11/13/2020	09/25/2027
3137F8-3S-0.	FHMS K-121 X1 - CMBS			4	1.A	381,106	5,3437	294,840	0	294,237	0	(29,449)	0	0	1.022	5.997	MON	4,699	40,626	07/26/2023	10/25/2030
3137FN-AG-5.	FHMS K-095 X1 - CMBS			4	1.A	234,517	4,1375	136,273	0	141,479	0	(24,889)	0	0	0.950	6.073	MON	2,606	33,199	11/16/2020	06/25/2029
3137FQ-XL-2.	FHMS K-737 X1 - CMBS			4	1.A	251,996	1,3111	193,308	0	204,307	0	(49,757)	0	0	0.631	8.790	MON	7,755	51,380	06/02/2023	10/25/2026
3137FR-UL-3.	FHMS K-105 X1 - CMBS			4	1.A	1,235,909	7,3234	754,292	0	779,287	0	(121,189)	0	0	1.522	5,226	MON	13,061	162,219	11/17/2020	01/25/2030
3137FR-ZC-8.	FHMS K-107 X1 - CMBS			4	1.A	183,130	7,8178	163,038	0	159,853	0	(23,846)	0	0	1.592	6.581	MON	2,766	34,279	12/27/2022	01/25/2030
3137FT-ZS-9.	FHMS K-110 X1 - CMBS			3	1.A	1,680,481	8,1305	1,036,567	0	998,231	0	(143,865)	0	0	1.696	7.802	MON	18,016	222,878	12/03/2020	04/25/2030
3137FW-HG-8.	FHMS K-1517 X1 - CMBS			3	1.A	413,423	10,4682	296,768	0	308,926	0	(23,527)	0	0	1.323	4.982	MON	3,126	38,873	10/20/2020	07/25/2035
3137H8-H8-7.	FHMS K-J41 A2 - CMBS			4	1.A	381,594	94,0741	376,296	400,000	383,150	0	1,556	0	0	3.465	4.228	MON	1,155	9,240	04/12/2023	02/25/2031
3137H9-2P-3.	FHMS K-J42 A2 - CMBS			4	1.A	546,345	96,6615	531,638	550,000	546,523	0	178	0	0	4.118	4.215	MON	1,887	15,099	04/12/2023	11/25/2032
3140JB-6V-3.	FN BM7183 - CMBS/RMBS			4	1.A	1,609,956	101,4890	1,558,906	1,536,034	1,604,890	0	(5,066)	0	0	4.710	3.985	MON	6,230	49,039	04/05/2023	03/01/2033
0839999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities					15,143,951	XXX	13,034,001	9,939,324	13,330,139	0	(473,701)	781,786	0	XXX	XXX	XXX	99,673	1,094,084	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 - Other Loan-Backed and Structured Securities																					
54627R-AM-2.	LASGOV 22A A2 - ABS				1.A FE	910,000	98,9310	900,272	910,000	910,000	0	0	0	0	4.145	4.144	FA	15,716	45,263	05/12/2022	02/01/2033
678908-4A-9.	OKSDEV 2022 A2 - ABS			4	1.A FE	200,000	97,2859	194,572	200,000	200,000	0	0	0	0	4.851	4.850	FA	4,043	9,998	07/08/2022	02/01/2045
678908-4B-7.	OKSDEV 2022 A3 - ABS			4	1.A FE	992,123	100,5900	970,694	965,000	991,537	0	(435)	0	0	5.087	4.898	FA	20,454	39,524	06/02/2023	02/01/2052
678908-4E-1.	OKSDEV 2022 A3 - ABS			4	1.A FE	130,000	96,3077	125,200	130,000	130,000	0	0	0	0	4.714	4.714	MN	1,021	7,252	08/19/2022	05/01/2052
92428C-LB-8.	VTSHGR 12IND A632 - ABS			2	1.F FE	166,512	101,6170	157,506	155,000	163,260	0	(715)	0	0	4.000	3.273	JD	276	6,054	01/13/2021	06/15/2032

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ANNUAL STATEMENT FOR THE YEAR 2023 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
0849999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities					2,398,635	XXX	2,348,244	2,360,000	2,394,797	0	(1,150)	0	0	XXX	XXX	XXX	41,510	108,091	XXX	XXX
0909999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions					546,122,662	XXX	516,521,649	554,667,249	541,995,340	67,205	(621,146)	781,786	0	XXX	XXX	XXX	2,488,797	14,907,373	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
43655*-AB-4	HOLT TEXAS LTD			2 B		1,500,000		1,584,887	1,500,000	1,500,000	0	0	0	0	6.760		MN	11,267	0	11/21/2023	11/15/2030
00466*-AA-7	ARC INFRA			2 B		1,000,000		1,040,839	1,000,000	1,000,000	0	0	0	0	6.180	6.179	N/A	515	89,610	10/12/2022	11/28/2032
65341@-AA-7	NEXTERA ENERGY TRANSMISSION HO			2 C		2,993,350		3,167,952	2,993,350	2,993,350	0	0	0	0	6.090	6.090	JD	5,064	182,295	12/21/2022	12/21/2042
00305#-AA-8	AMBIENT BIDCO PTY LTD			2 B		1,000,000		1,071,770	1,000,000	1,000,000	0	0	0	0	6.260	6.260	N/A	23,649	31,300	02/15/2023	02/15/2033
08806#-AG-2	TABCORP FINANCE PTY LTD			5 B GI		1,500,000		1,585,060	1,500,000	1,500,000	0	0	0	0	6.690	6.690	N/A	33,450	50,175	03/01/2023	03/01/2030
166754-A*-2	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1 G		3,000,000		3,049,620	3,000,000	3,000,000	0	0	0	0	5.390	5.392	N/A	40,425	83,096	04/26/2023	05/01/2029
67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC			1 G Z		1,900,000		2,135,501	1,900,000	1,900,000	0	0	0	0	6.240	6.240	N/A	11,197	11,197	11/27/2023	11/27/2033
000800-AF-2	ABN AMRO BANK NV			2 C FE		726,237		98,1460	700,000	703,653	0	(2,860)	0	0	4.750	4.399	JJ	14,131	28,500	05/05/2023	07/28/2025
00081T-AK-4	ACCO BRANDS CORP			1,2	4 A FE	794,053		742,500	825,000	742,500	60,038	3,899	0	0	4.250	4.890	MS	10,324	35,063	08/17/2022	03/15/2029
00084D-BA-7	ABN AMRO BANK NV			2	2 B FE	300,000		306,507	300,000	300,000	0	0	0	0	6.339	6.335	MS	5,441	0	09/11/2023	09/18/2027
00108W-AM-2	AEP TEXAS INC			1,2	2 B FE	462,681		83,9566	495,000	469,309	0	3,532	0	0	2.100	2.984	JJ	5,198	10,395	02/03/2022	07/01/2030
00109A-AB-3	AES PANAMA GENERATION HOLDINGS S DE RL			1,2	2 C FE	1,362,936		84,1250	1,356,273	1,360,866	0	(643)	0	0	4.375	4.724	MN	5,110	59,337	08/13/2020	05/31/2030
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1,2	1 G FE	14,995		79,2897	15,000	14,996	0	0	0	0	3.650	3.652	AO	137	548	03/30/2020	04/01/2050
00175P-AB-9	AMN HEALTHCARE INC			1,2	3 C FE	691,138		94,7729	680,000	644,456	21,082	(3,594)	0	0	4.625	3.931	AO	7,863	31,450	10/28/2021	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC			1,2	3 C FE	721,922		90,3841	825,000	730,417	7,001	10,936	0	0	4.000	6.489	AO	6,967	29,000	12/19/2023	04/15/2029
00185A-AK-0	AON PLC			1,2	2 B FE	365,068		97,6727	370,000	368,520	0	713	0	0	3.875	4.090	JD	637	14,338	10/03/2018	12/15/2025
00185P-AA-9	API ESCROW CORP			1,2	4 B FE	125,000		93,7500	125,000	117,188	9,063	0	0	0	4.750	4.749	AO	1,253	5,938	10/06/2021	10/15/2029
001877-AA-7	API GROUP DE INC			1,2	4 B FE	700,000		634,375	700,000	634,375	52,500	0	0	0	4.125	4.125	JJ	13,315	28,875	06/15/2021	07/15/2029
00206R-JY-9	AT&T INC			1,2	2 B FE	238,723		87,5045	245,000	239,868	0	607	0	0	2.750	3.068	JD	561	6,738	02/04/2022	06/01/2031
00206R-KG-6	AT&T INC			1,2	2 B FE	267,377		88,9637	275,000	269,840	0	1,197	0	0	1.650	2.132	FA	1,891	4,538	12/02/2021	02/01/2028
00206R-KH-4	AT&T INC			1,2	2 B FE	500,653		82,5481	625,000	511,764	0	7,818	0	0	2.250	4.990	FA	5,859	9,563	09/26/2023	02/01/2032
00217G-AB-9	APTIV PLC			1,2	2 B FE	209,160		88,0722	210,000	209,298	0	74	0	0	3.250	3.297	MS	2,275	6,825	02/09/2022	03/01/2032
00253X-AA-9	AADVANTAGE LOYALTY IP LTD			1	3 A FE	531,911		99,1250	541,667	533,604	0	1,693	0	0	5.500	6.844	JAJO	5,876	14,896	06/21/2023	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3 A FE	400,000		390,000	400,000	390,000	5,901	0	0	0	5.750	5.750	JAJO	4,536	44,138	03/10/2021	04/20/2029
00287Y-AY-5	ABBVIE INC			1,2	1 G FE	1,080,331		96,8649	1,140,000	1,118,983	0	8,279	0	0	3.200	4.024	MN	4,763	36,480	04/23/2019	05/14/2026
00287Y-BX-6	ABBVIE INC			1,2	1 G FE	1,955,994		93,4225	2,085,000	1,967,915	0	12,883	0	0	3.200	4.272	MN	7,413	66,720	03/21/2023	11/21/2029
00388W-AJ-0	ABU DHABI NATIONAL ENERGY COMPANY PJSC			2	1 D FE	454,085		90,0000	455,000	454,425	0	126	0	0	2.000	2.031	AO	1,567	9,100	04/20/2021	04/29/2028
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			1,2	4 A FE	96,000		222,451	225,000	215,015	6,784	387	0	0	5.000	5.237	AO	2,375	11,250	12/13/2022	04/15/2029
00623P-AB-7	ADAMS HOMES INC			1,2	4 B FE	200,000		100,7500	200,000	200,000	0	0	0	0	9.250	9.249	AO	4,368	0	09/22/2023	10/15/2028
00653V-AA-9	ADAPTHEALTH LLC			1,2	4 B FE	86,2500		679,650	788,000	679,650	(36,537)	(6,803)	0	0	6.125	5.335	FA	20,110	48,265	12/09/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4 B FE	415,238		78,5000	428,000	334,981	(21,804)	445	0	0	4.625	5.165	FA	8,248	17,483	10/03/2023	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC			1,2	4 B FE	189,000		78,7500	189,000	148,838	(13,703)	0	0	0	5.125	5.124	MS	3,229	9,686	08/12/2021	03/01/2030
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD			1,2	4 C FE	656,885		97,8750	656,885	655,143	16,209	5,647	0	0	4.875	5.955	FA	12,615	33,394	09/14/2022	08/15/2026
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD			1,2	3 C FE	175,000		102,8750	175,000	175,000	0	0	0	0	7.000	6.997	AO	2,586	7,180	02/28/2023	04/15/2028
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC			1,2	3 C FE	360,823		96,2500	363,000	361,348	6,999	2,414	0	0	5.500	6.896	MS	7,022	14,878	06/16/2023	03/01/2028
00774C-AB-3	AECOM			1,2	3 C FE	572,775		99,0000	540,000	534,600	18,479	(4,979)	0	0	5.125	4.055	MS	8,149	27,675	06/16/2020	03/15/2027
00774M-AW-5	AERCAP IRELAND CAPITAL DAC			1,2	2 B FE	149,727		90,9423	150,000	149,809	0	36	0	0	3.000	3.029	AO	775	4,500	10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DAC			1,2	2 B FE	264,840		86,8823	270,000	265,703	0	452	0	0	3.300	3.288	JJ	3,737	8,910	01/20/2022	01/30/2032
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA			1,2	2 C FE	1,017,633		75,2500	997,000	1,016,916	0	(341)	0	0	5.125	4.990	FA	19,871	51,096	08/09/2021	08/11/2061
007903-BF-3	ADVANCED MICRO DEVICES INC			1,2	1 G FE	410,000		96,5031	410,000	410,000	0	0	0	0	3.924	3.924	JD	1,341	16,088	06/07/2022	06/01/2032
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	3 C FE	63,596		96,5000	67,000	64,050	0	453	0	0	5.000	6.340	MS	847	1,675	05/10/2023	09/30/2027

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ANNUAL STATEMENT FOR THE YEAR 2023 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
00790R-AB-0.	ADVANCED DRAINAGE SYSTEMS INC		1,2	3,C	FE	50,000	100,8750	50,438	50,000	50,000	1,563	0	0	0	6.375	6.375	JJ	1,470	3,506	06/02/2022	06/15/2030
007944-AF-8.	ADVENTIST HEALTH SYSTEM/WEST		1,2	1,G	FE	1,981,200	90,6417	1,812,834	2,000,000	1,988,797	0	1,969	0	0	2.952	3.070	MS	19,680	59,040	12/12/2019	03/01/2029
00810G-AC-8.	AETHON UNITED BR LP		1,2	4,C	FE	150,000	100,2500	150,375	150,000	150,000	1,125	0	0	0	8.250	8.246	FA	4,675	12,375	01/26/2021	02/15/2026
00846U-AN-1.	AGILENT TECHNOLOGIES INC.		1,2	2,A	FE	149,733	86,6607	129,991	150,000	149,804	0	25	0	0	2.300	2.320	MS	1,045	3,450	03/03/2021	03/12/2031
010392-GB-8.	ALABAMA POWER CO.		1,2	1,G	FE	609,536	107,8736	658,029	610,000	609,544	0	7	0	0	5.850	5.860	MN	5,155	0	11/06/2023	11/15/2033
013092-AA-9.	ALBERTSONS COMPANIES INC.		1,2	3,C	FE	60,000	101,6250	60,975	60,000	60,000	0	0	0	0	7.500	7.495	MS	1,325	4,500	01/22/2019	03/15/2026
013092-AB-7.	ALBERTSONS COMPANIES INC.		1,2	3,C	FE	402,656	99,3750	398,494	401,000	398,494	16,702	(161)	0	0	5.875	5.821	FA	8,900	23,559	08/02/2019	02/15/2028
013092-AC-5.	ALBERTSONS COMPANIES INC.		1,2	3,C	FE	329,030	96,5000	314,590	326,000	314,590	13,445	(405)	0	0	4.625	4.478	JJ	6,952	15,078	02/07/2020	01/15/2027
013092-AF-8.	ALBERTSONS COMPANIES INC.		1,2	3,C	FE	270,313	94,0000	254,740	271,000	254,740	8,984	162	0	0	3.250	3.316	MS	2,593	8,808	01/31/2022	03/15/2026
013092-AG-6.	ALBERTSONS COMPANIES INC.		1,2	3,C	FE	300,888	90,7500	300,383	331,000	300,383	21,737	1,020	0	0	3.500	3.888	MS	3,411	11,585	10/28/2020	03/15/2029
01309Q-AA-6.	ALBERTSONS COMPANIES INC.		1,2	3,C	FE	333,048	100,6250	335,081	333,000	333,040	0	(7)	0	0	6.500	6.496	FA	8,177	10,943	02/07/2023	02/15/2028
015271-AU-3.	ALEXANDRIA REAL ESTATE EQUITIES INC.		1,2	2,A	FE	367,560	100,0371	300,111	300,000	348,860	0	(6,673)	0	0	4.900	2.268	JD	653	14,700	02/22/2021	12/15/2030
015271-AV-1.	ALEXANDRIA REAL ESTATE EQUITIES INC.		1,2	2,A	FE	133,109	77,9989	136,498	175,000	137,883	0	3,196	0	0	1.875	4.781	FA	1,367	3,281	06/23/2022	02/01/2033
015271-AW-9.	ALEXANDRIA REAL ESTATE EQUITIES INC.		1,2	2,A	FE	169,475	80,2202	136,374	170,000	169,600	0	43	0	0	2.000	2.031	MN	406	3,400	02/03/2021	05/18/2032
01609W-AY-8.	ALIBABA GROUP HOLDING LTD.		1,2	1,E	FE	1,312,863	68,5924	954,806	1,392,000	1,318,054	0	2,833	0	0	2.700	3.074	FA	14,825	37,584	04/08/2022	02/09/2041
01741R-AN-2.	ATI INC.		1,2	4,B	FE	100,000	103,7500	103,750	100,000	100,000	0	0	0	0	7.250	7.250	FA	2,819	0	08/07/2023	08/15/2030
019576-AA-5.	ALLIED UNIVERSAL HOLDCO LLC		1,2	4,C	FE	1,040,063	99,0000	1,003,860	1,014,000	1,003,860	83,549	(7,499)	0	0	6.625	5.825	JJ	30,976	67,178	07/09/2020	07/15/2026
019576-AB-3.	ALLIED UNIVERSAL HOLDCO LLC		1,2	5,B	FE	567,186	97,7500	562,063	575,000	562,063	57,281	938	0	0	9.750	9.998	JJ	25,851	56,063	06/27/2019	07/15/2027
019579-AA-9.	ALLIED UNIVERSAL HOLDCO LLC		1,2	4,C	FE	714,500	90,5000	651,600	720,000	651,600	56,817	783	0	0	4.625	4.764	JD	2,775	33,300	01/11/2022	06/01/2028
019736-AF-4.	ALLISON TRANSMISSION INC.		1,2	3,B	FE	163,688	99,3750	149,063	150,000	149,063	11,489	(2,677)	0	0	5.875	3.893	JD	734	8,812	10/30/2020	06/01/2029
019736-AG-2.	ALLISON TRANSMISSION INC.		1,2	3,B	FE	195,250	87,5000	175,000	200,000	175,000	10,568	432	0	0	3.750	4.046	JJ	3,146	7,500	04/14/2021	01/30/2031
02005N-BT-6.	ALLY FINANCIAL INC.		1,2,5	2,C	FE	165,000	102,3692	168,909	165,000	165,000	0	0	0	0	6.992	6.996	JD	577	5,768	06/08/2023	06/13/2029
02128L-AA-4.	ALTA EQUIPMENT GROUP INC.		1,2	4,C	FE	437,219	96,0000	408,000	425,000	408,000	25,768	(2,393)	0	0	5.625	4.971	AO	5,047	23,906	06/11/2021	04/15/2026
02156L-AA-9.	ALTICE FRANCE SA		1,2	4,C	FE	881,615	91,5000	754,875	825,000	754,875	21,915	(16,759)	0	0	8.125	6.002	FA	27,930	67,031	01/19/2022	02/01/2027
02156L-AH-4.	ALTICE FRANCE SA		1,2	4,C	FE	188,564	77,5000	194,525	251,000	194,525	(2,135)	6,516	0	0	5.500	10.603	AO	2,914	13,805	09/24/2021	10/15/2029
02311F-AB-2.	AMAROK HOLDINGS LLC		1,2	2,C	FE	993,999	110,1850	1,095,238	993,999	993,999	0	0	0	0	6.860	6.860	MS	19,320	38,127	03/10/2023	03/31/2038
023135-CH-7.	AMAZON.COM INC.		1,2	1,E	FE	529,030	95,1719	504,411	530,000	529,173	0	84	0	0	3.600	3.622	AO	4,134	19,080	04/11/2022	04/13/2032
023771-T3-2.	AMERICAN AIRLINES INC		1,2	3,C	FE	150,000	101,0000	151,500	150,000	150,000	0	0	0	0	7.250	7.250	FA	4,108	5,438	02/08/2023	02/15/2028
02406P-AU-4.	AMERICAN AXLE & MANUFACTURING INC.		1,2	4,B	FE	391,738	100,0000	400,000	400,000	395,612	32,446	1,167	0	0	6.500	6.883	AO	6,500	26,000	06/18/2020	04/01/2027
025816-DL-0.	AMERICAN EXPRESS CO		2,5	2,A	FE	745,000	101,7507	758,043	745,000	745,000	0	0	0	0	6.338	6.346	AO	8,001	0	10/24/2023	10/30/2026
025816-DN-6.	AMERICAN EXPRESS CO		2,5	2,A	FE	735,000	108,1594	794,972	735,000	735,000	0	0	0	0	6.489	6.492	AO	8,082	0	10/24/2023	10/30/2031
03027X-AM-2.	AMERICAN TOWER CORP		1,2	2,C	FE	746,207	94,6879	667,550	705,000	723,133	0	(6,238)	0	0	3.125	2.170	JJ	10,159	22,031	03/09/2020	01/15/2027
03027X-AP-5.	AMERICAN TOWER CORP		1,2	2,C	FE	750,659	96,0595	638,796	665,000	710,319	0	(13,367)	0	0	3.550	1.422	JJ	10,886	23,608	12/09/2020	07/15/2027
03027X-BS-8.	AMERICAN TOWER CORP		1,2	2,C	FE	497,021	82,6903	487,873	590,000	502,672	0	3,871	0	0	2.300	4.542	MS	3,996	6,670	09/26/2023	09/15/2031
030288-AC-8.	AMERICAN TRANSMISSION SYSTEMS INC.		1,2	2,B	FE	401,066	84,8392	398,744	470,000	404,152	0	3,071	0	0	2.650	4.751	JJ	5,743	6,890	07/14/2023	01/15/2032
03028P-H#-6.	AMERICAN TRANSMISSION COMPANY LLC.		1,2	1,F	FE	1,000,000	92,4460	924,460	1,000,000	1,000,000	0	0	0	0	3.950	3.950	JJ	17,885	39,500	04/27/2018	07/18/2033
03040W-BA-2.	AMERICAN WATER CAPITAL CORP		1,2	2,A	FE	528,320	98,7646	523,452	530,000	528,566	0	137	0	0	4.450	4.489	JD	1,965	23,585	05/02/2022	06/01/2032
030981-AK-0.	AMERIGAS PARTNERS LP		1,2	4,A	FE	885,938	98,2500	859,688	875,000	859,688	22,040	(2,353)	0	0	5.500	5.203	MN	5,481	48,125	04/29/2020	05/20/2025
030981-AL-8.	AMERIGAS PARTNERS LP		1,2	4,A	FE	260,611	96,3750	224,554	233,000	224,554	12,199	(4,627)	0	0	5.750	3.478	MN	1,526	13,398	04/30/2021	05/20/2027
031100-N#-3.	AMETEK, INC.		1,2	2,A	FE	1,000,000	97,9470	979,470	1,000,000	1,000,000	0	0	0	0	4.320	4.320	N/A	43,200	43,200	12/11/2018	12/13/2027
031100-P#-3.	AMETEK, INC.		1,2	2,A	FE	1,000,000	97,9470	979,470	1,000,000	1,000,000	0	0	0	0	4.320	4.320	N/A	2,160	43,200	01/14/2019	12/13/2027
031162-CW-8.	AMGEN INC.		1,2	2,A	FE	562,201	85,5165	564,409	660,000	576,769	9,724	0	0	0	2.300	4.373	FA	5,313	15,180	06/23/2022	02/25/2031
031162-CZ-1.	AMGEN INC.		1,2	2,A	FE	228,942	81,8987	245,696	300,000	230,713	0	1,771	0	0	2.000	5.609	JJ	2,767	0	09/26/2023	01/15/2032
031162-DE-7.	AMGEN INC.		1,2	2,A	FE	44,890	91,5094	41,179	45,000	44,908	0	10	0	0	3.350	3.379	FA	540	1,508	02/17/2022	02/22/2032
031162-DH-0.	AMGEN INC.		1,2	2,A	FE	93,897	97,9183	97,918	100,000	94,597	0	700	0	0	4.050	5.169	FA	1,496	2,025	02/16/2023	08/18/2029
031162-DQ-0.	AMGEN INC.		1,2	2,A	FE	676,047	102,6535	687,778	670,000	675,720	0	(327)	0	0	5.250	5.083	MS	11,627	17,588	07/14/2023	03/02/2030
032095-AL-5.	AMPHENOL CORP		1,2	2,A	FE	129,524	84,1537	109,400	130,000	129,627	0	44	0	0	2.200	2.241	MS	842	2,860	09/07/2021	09/15/2031
032177-AH-0.	AMSTED INDUSTRIES INC		1,2	3,C	FE	453,156	100,0000	425,000	425,000	425,000	26,165										

ANNUAL STATEMENT FOR THE YEAR 2023 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
03512T-AE-1.	ANGLOGOLD ASHANTI HOLDINGS PLC.	C.	1,2	3.A	FE	1,039,200		86,6250	866,250	1,000,000	866,250	(162,896)	(3,957)	0	3.750	3.249	A0	9,375	37,500	05/21/2021	10/01/2030
03512T-AF-8.	ANGLOGOLD ASHANTI HOLDINGS PLC.	C.	1,2	3.A	FE	1,047,270		89,7500	942,375	1,050,000	942,375	(105,707)	359	0	3.375	3.416	MN	5,906	35,438	10/27/2021	11/01/2028
035240-AQ-3.	WORLDWIDE INC.		1,2	1.G	FE	598,110		101,5233	609,140	600,000	598,949	0	180	0	4.750	4.789	JJ	12,508	28,500	01/10/2019	01/23/2029
03666H-AE-1.	ANTARES HOLDINGS LP		1,2	2.B	FE	1,386,084		90,1808	1,262,531	1,400,000	1,390,653	0	2,416	0	3.750	3.954	JJ	24,208	52,500	01/21/2022	07/15/2027
03674X-AQ-9.	ANTERO RESOURCES CORP		1,2	3.B	FE	290,063		102,6250	286,324	279,000	282,938	4,442	(2,004)	0	7.625	6.731	FA	8,864	21,274	04/12/2021	02/01/2029
03674X-AS-5.	ANTERO RESOURCES CORP		1,2	3.B	FE	707,178		95,5000	668,500	700,000	668,500	21,733	(733)	0	5.375	5.224	MS	12,542	37,625	08/03/2021	03/01/2030
036752-AB-9.	ELEVANCE HEALTH INC		1,2	2.B	FE	728,869		96,9474	688,327	710,000	719,735	0	(2,528)	0	3.650	3.243	JD	2,160	25,915	03/09/2020	12/01/2027
036752-AP-8.	ELEVANCE HEALTH INC		1,2	2.B	FE	333,710		86,6601	290,311	335,000	334,045	0	119	0	2.550	2.594	MS	2,515	8,543	03/08/2021	03/15/2031
036752-AT-0.	ELEVANCE HEALTH INC		1,2	2.B	FE	264,391		95,4273	252,882	265,000	264,480	0	51	0	4.100	4.128	MN	1,388	10,865	04/26/2022	05/15/2032
03690A-AD-8.	ANTERO MIDSTREAM PARTNERS LP.		1,2	3.C	FE	413,000		99,2500	406,925	410,000	406,925	20,432	(957)	0	5.750	5.493	MS	7,858	23,575	11/10/2021	03/01/2027
03690A-AF-3.	ANTERO MIDSTREAM PARTNERS LP.		1,2	3.C	FE	240,000		98,5000	236,400	240,000	236,400	10,800	0	0	5.750	5.749	JJ	6,363	13,800	06/25/2019	01/15/2028
03690A-AH-9.	ANTERO MIDSTREAM PARTNERS LP.		1,2	3.C	FE	1,007,410		96,2500	979,825	1,018,000	974,045	39,073	885	0	5.375	5.599	JD	2,432	54,718	04/25/2023	06/15/2029
03690E-AA-6.	ANTERO MIDSTREAM PARTNERS LP.		1,2	3.C	FE	339,329		102,5000	335,175	327,000	330,487	5,405	(3,399)	0	7.875	6.980	MN	3,290	25,751	11/02/2022	05/15/2026
037389-BE-2.	AON CORP.		1,2	2.B	FE	325,570		88,6741	296,171	334,000	326,694	0	902	0	2.800	3.151	MN	1,195	9,352	05/24/2022	05/15/2030
03740L-AC-6.	AON CORP.		1,2	2.B	FE	465,250		84,6383	482,438	570,000	466,602	0	1,346	0	2.600	5.412	JD	1,194	8,320	11/13/2023	12/02/2031
03740L-AD-4.	AON CORP.		1,2	2.B	FE	89,950		94,5129	85,062	90,000	89,980	0	5	0	2.850	2.857	MN	235	2,565	02/23/2022	05/28/2027
037735-CZ-8.	APPALACHIAN POWER CO.		1,2	2.A	FE	1,986,740		85,8278	1,716,556	2,000,000	1,990,115	0	1,214	0	2.700	2.776	AO	13,500	54,000	03/12/2021	04/01/2031
037735-DA-2.	APPALACHIAN POWER CO.		1,2	2.A	FE	897,633		96,1651	865,486	900,000	897,907	0	195	0	4.500	4.533	FA	16,875	40,500	07/28/2022	08/01/2032
037833-CJ-7.	APPLE INC.		1,2	1.B	FE	1,199,340		97,4126	1,149,469	1,180,000	1,187,029	0	(2,305)	0	3.350	3.131	FA	15,592	39,530	01/10/2018	02/09/2027
037833-DU-1.	APPLE INC.		1,2	1.B	FE	302,853		85,5938	302,853	303,596	303,596	0	207	0	1.650	1.727	MN	699	5,033	05/04/2020	05/11/2030
038336-D*-1.	APTARGROUP, INC.			2.C		2,000,000		100,0000	2,000,000	2,000,000	2,000,000	0	0	0	3.400	3.399	N/A	21,911	68,000	09/01/2012	09/05/2024
03842*-BT-2.	AQUA PENNSYLVANIA, INC.			1.D		5,000,000		71,5330	3,576,650	5,000,000	5,000,000	0	0	0	3.390	3.390	N/A	84,750	169,500	12/20/2019	01/01/2052
03939C-AA-1.	ARCH CAPITAL FINANCE LLC.		1,2	2.A	FE	166,368		97,0750	155,320	160,000	162,183	0	(755)	0	4.011	3.479	JD	285	6,418	12/19/2017	12/15/2026
03959K-AC-4.	ARCHROCK PARTNERS LP.		1,2	4.B	FE	189,939		98,5000	179,270	182,000	179,270	14,420	(1,680)	0	6.250	5.063	AO	2,844	11,375	05/13/2021	04/01/2028
03969A-AR-1.	ARDAGH PACKAGING FINANCE PLC.	C.	1,2	5.A	FE	190,390		77,1250	185,871	241,000	185,871	41,238	7,390	44,712	5.250	11.494	MN	1,617	12,653	05/26/2020	08/15/2027
03969Y-AA-6.	ARDAGH METAL PACKAGING FINANCE PLC.	C.	1,2	3.C	FE	201,000		87,2500	175,373	201,000	175,373	5,528	0	0	3.250	3.250	MN	835	6,533	02/26/2021	09/01/2028
03969Y-AB-4.	ARDAGH METAL PACKAGING FINANCE PLC.	C.	1,2	5.A	FE	156,500		84,2500	168,500	200,000	117,008	41,500	(39,492)	43,500	4.000	8.462	MN	1,022	8,000	02/26/2021	09/01/2029
04010L-BD-4.	ARES CAPITAL CORP.		1,2	2.C	FE	1,592,064		91,1972	1,459,155	1,600,000	1,594,786	0	1,413	0	2.875	2.975	JD	2,044	46,000	01/06/2022	06/15/2027
04016*-AA-2.	ARGLASS YAMAMURA SE LLC			2.B	PL	700,000		103,3444	723,410	700,000	700,000	0	0	0	6.100	6.102	N/A	25,620	0	05/26/2023	06/30/2035
04288B-AB-6.	ARSENAL AIC PARENT LLC.		1,2	4.A	FE	100,000		105,0000	105,000	100,000	100,000	0	0	0	8.000	7.995	AO	3,133	0	07/27/2023	10/01/2030
04316J-AA-7.	ARTHUR J. GALLAGHER & CO.		1,2	2.A	FE	298,704		82,5028	247,508	300,000	298,962	0	118	0	2.400	2.449	MN	1,040	7,200	11/02/2021	11/09/2031
04352E-AA-3.	ASCENSION HEALTH.		1,2	1.C	FE	60,000		89,5483	53,729	60,000	60,000	0	0	0	2.532	2.532	MN	194	1,519	10/16/2019	11/15/2029
04364V-AG-8.	ASCENT RESOURCES UTICA HOLDINGS LLC.		1,2	4.C	FE	773,204		100,5000	824,100	820,000	689,713	0	35,333	0	7.000	13.994	MN	9,567	57,400	04/26/2021	11/01/2026
04364V-AR-4.	ASCENT RESOURCES UTICA HOLDINGS LLC.		1,2	4.C	FE	262,701		100,7500	267,995	266,000	263,059	0	358	0	8.250	8.528	FA	9,144	10,973	04/27/2023	12/31/2028
044209-AM-6.	ASHLAND LLC.		1,2	3.A	FE	586,650		97,0000	485,000	500,000	485,000	407	(2,282)	0	6.875	5.525	MN	4,392	34,375	06/05/2020	05/15/2043
045086-AK-1.	ASHTON WOODS USA LLC.		1,2	4.A	FE	95,096		97,0000	92,150	95,000	92,150	9,393	(12)	0	6.625	6.608	JJ	2,902	6,294	10/28/2020	01/15/2028
045086-AM-7.	ASHTON WOODS USA LLC.		1,2	4.A	FE	486,625		89,7500	437,083	487,000	437,083	43,789	41	0	4.625	4.636	FA	9,385	22,524	07/22/2021	08/01/2029
045086-AP-0.	ASHTON WOODS USA LLC.		1,2	4.A	FE	511,425		89,0000	461,020	518,000	461,020	46,575	693	0	4.625	4.812	AO	5,989	23,958	01/20/2022	04/01/2030
04650N-AB-0.	AT&T INC.		1	2.B	FE	31,941		99,0050	29,702	30,000	31,533	0	(58)	0	5.350	4.898	MS	535	1,605	06/26/2017	09/01/2040
04682R-AE-7.	ATHABASCA OIL CORP.		1,2	3.C	FE	448,648		104,8750	455,158	434,000	443,422	0	(1,826)	0	9.750	8.841	FA	17,631	42,418	02/15/2022	11/01/2026
048303-CJ-8.	ATLANTIC CITY ELECTRIC CO.		1,2	1.F	FE	129,930		84,7614	110,190	130,000	129,950	0	6	0	2.300	2.306	MS	880	2,990	03/03/2021	03/15/2031
049362-AA-4.	ATLAS LUXCO 4 SARL	C.	1,2	4.C	FE	357,190		90,5000	366,525	405,000	345,919	17,425	6,777	0	4.625	7.126	JD	1,561	18,731	10/11/2022	06/01/2028
049560-AT-2.	ATMOS ENERGY CORP.		1,2	1.G	FE	59,530		81,6529	48,992	60,000	59,670	0	44	0	1.500	1.583	JJ	415	900	10/05/2020	01/15/2031
049560-AZ-8.	ATMOS ENERGY CORP.		1,2	1.G	FE	299,610		108,9095	326,729	300,000	299,627	0	17	0	5.900	5.916	MN	3,983	0	10/05/2023	11/15/2033
052769-AE-6.	AUTODESK INC.		1,2	2.A	FE	499,963		97,1113	485,557	500,000	499,984	0	(2)	0	3.500	3.500	JD	778	17,500	10/17/2017	06/15/2027
052769-AH-9.	AUTODESK INC.		1,2	2.A	FE	34,895		85,4323	29,901	35,000	34,917	0	9	0	2.400	2.433	JD	37	840	10/05/2021	12/15/2031
053484-AC-5.	AVALONBAY COMMUNITIES INC.		1,2	1.G	FE	458,702		88,2047	423,383	480,000	464,271	0	2,960	0	1.900	2.615	JD	760	9,120	02/04/2022	12/01/2028
05351W-AA-1.	AVANGRID INC.		1,2	2.B	FE	266,112		97,6729	263,717	270,000	269,321	0	718								

ANNUAL STATEMENT FOR THE YEAR 2023 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
053773-BF-3.	AVIS BUDGET CAR RENTAL LLC			1.2	4.A FE	184,448	92,000	168,360	183,000	168,360	12,078	(183)	0	0	5.375	5.239	MS	3,279	9,836	02/04/2022	03/01/2029
053773-BG-1.	AVIS BUDGET CAR RENTAL LLC			1.2	4.A FE	250,000	92,000	230,000	250,000	230,000	16,250	0	0	0	4.750	4.749	AO	2,969	11,875	03/09/2021	04/01/2028
05508R-AE-6.	B&G FOODS INC			1.2	5.B FE	108,915	98,500	104,410	106,000	104,410	11,742	(347)	0	0	5.250	5.250	AO	1,391	10,767	07/29/2021	04/01/2025
05508W-AB-1.	B&G FOODS INC			1.2	5.B FE	673,688	90,375	587,438	650,000	587,438	100,329	(6,891)	0	0	5.250	3.924	MS	10,048	34,125	05/12/2021	09/15/2027
055451-BE-7.	BHP BILLITON FINANCE (USA) LTD.	C.		1.2	1.G FE	545,364	103,3795	568,587	550,000	545,476	0	113	0	0	5.250	5.360	MS	9,064	0	09/05/2023	09/08/2033
05565E-AY-1.	BMW US CAPITAL LLC			1.2	1.F FE	1,998,340	96,7900	1,935,800	2,000,000	1,999,276	0	153	0	0	3.750	3.759	AO	16,458	75,000	04/05/2018	04/12/2028
05581K-AA-9.	BNP PARIBAS SA	C.			2.B FE	521,460	98,0650	490,325	500,000	505,095	0	(2,782)	0	0	4.375	3.764	MS	5,651	21,875	06/26/2017	09/28/2025
05583J-AG-7.	BPCE SA	C.			2.A FE	2,747,032	96,6786	2,711,835	2,805,000	2,770,210	0	16,239	0	0	2.375	3.599	JJ	30,904	47,500	07/14/2023	01/14/2025
05583J-AK-8.	BPCE SA	C.		2.5	2.A FE	345,000	90,8960	313,591	345,000	345,000	0	0	0	0	2.045	2.045	AO	1,411	7,055	10/12/2021	10/19/2027
05682*-AF-1.	BAIN CAPITAL HOLDINGS, LP				1.D	2,000,000	83,0080	1,660,160	2,000,000	2,000,000	0	0	0	0	3.330	3.330	N/A	14,060	66,600	04/19/2022	04/15/2037
05682*-AG-9.	BAIN CAPITAL HOLDINGS LP				1.D	1,000,000	82,1530	821,530	1,000,000	1,000,000	0	0	0	0	3.720	3.720	AO	7,853	37,200	04/07/2022	04/15/2042
058498-AW-6.	BALL CORP			1.2	3.A FE	421,666	85,5000	362,520	424,000	362,520	24,683	227	0	0	2.875	2.941	FA	4,605	12,190	02/09/2021	08/15/2030
058498-AY-2.	BALL CORP			1.2	3.A FE	81,000	103,3750	83,734	81,000	81,000	0	0	0	0	6.875	6.879	JJ	2,784	3,341	11/09/2022	03/15/2028
05890M-AB-9.	BANCO DE CREDITO E INVERSIONES			1.2	1.G FE	1,051,362	85,3909	912,829	1,069,000	1,054,804	0	1,590	0	0	2.875	3.068	AO	6,574	30,734	10/26/2021	10/14/2031
05964H-AL-9.	BANCO SANTANDER SA	C.			2.A FE	1,500,000	92,5871	1,388,807	1,500,000	1,500,000	0	0	0	0	1.849	1.849	MS	7,396	27,735	03/23/2021	03/25/2026
05964H-AM-7.	BANCO SANTANDER SA	C.			2.A FE	200,000	85,9504	171,901	200,000	200,000	0	0	0	0	2.958	2.958	MS	1,578	5,916	03/23/2021	03/25/2031
05968L-AM-4.	BANCOLOMBIA SA	C.		1.2	2.B FE	1,093,837	96,7961	1,064,757	1,100,000	1,098,601	56,099	1,259	0	0	3.000	3.121	JJ	13,933	33,000	01/24/2020	01/29/2025
059895-AW-2.	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR)	C.		1.2	2.A FE	1,344,506	101,6069	1,371,693	1,350,000	1,344,778	0	272	0	0	5.300	5.394	MS	19,875	0	09/14/2023	09/21/2028
06051G-FM-6.	BANK OF AMERICA CORP				1.G FE	633,997	98,3760	639,444	650,000	646,982	0	2,730	0	0	4.000	4.455	JJ	11,483	26,000	10/22/2018	01/22/2025
06051G-FP-9.	BANK OF AMERICA CORP				1.G FE	231,165	98,2741	216,203	220,000	224,638	0	(3,465)	0	0	3.950	2.998	AO	1,690	8,690	02/03/2022	04/21/2025
06051G-FU-8.	BANK OF AMERICA CORP				1.G FE	1,466,781	98,7468	1,362,706	1,380,000	1,404,988	0	(10,868)	0	0	4.450	3.575	MS	20,129	61,410	10/17/2017	03/03/2026
06051G-GF-0.	BANK OF AMERICA CORP			1.2.5	1.E FE	938,663	95,7821	957,821	1,000,000	944,932	0	6,269	0	0	3.824	5.400	JJ	17,102	0	08/14/2023	01/20/2028
06051G-GL-7.	BANK OF AMERICA CORP			1.2.5	1.E FE	406,894	95,5622	358,358	375,000	390,283	0	(4,378)	0	0	3.705	2.417	AO	2,586	13,894	01/28/2020	04/24/2028
06051G-GR-4.	BANK OF AMERICA CORP			1.2.5	1.E FE	911,098	94,3992	802,393	850,000	889,415	0	(10,542)	0	0	3.593	2.229	JJ	13,574	30,541	12/02/2021	07/21/2028
06051G-HD-4.	BANK OF AMERICA CORP			1.2.5	1.E FE	342,696	93,7020	332,642	355,000	348,196	0	1,226	0	0	3.419	3.848	JD	371	12,137	03/06/2019	12/20/2028
06051G-HG-7.	BANK OF AMERICA CORP			1.2.5	1.E FE	1,936,797	95,4640	1,909,280	2,000,000	1,950,458	0	8,347	0	0	3.970	4.514	MS	25,584	79,400	05/06/2022	03/05/2029
06051G-JF-7.	BANK OF AMERICA CORP			1.2.5	1.E FE	1,182,051	81,6525	1,061,483	1,300,000	1,202,004	0	10,966	0	0	1.898	3.011	JJ	10,829	24,674	04/04/2022	07/23/2031
06051G-JK-6.	BANK OF AMERICA CORP			1.2.5	1.G FE	1,210,262	92,8803	1,210,262	1,295,000	1,224,366	0	14,104	0	0	1.197	3.059	AO	2,885	10,145	08/14/2023	10/24/2026
06051G-JP-5.	BANK OF AMERICA CORP			1.2.5	1.G FE	1,305,000	84,2702	1,099,726	1,305,000	1,305,000	0	0	0	0	2.651	2.651	MS	10,571	34,596	03/08/2021	03/11/2032
06051G-JT-7.	BANK OF AMERICA CORP			1.2.5	1.G FE	110,000	84,5090	92,960	110,000	110,000	0	0	0	0	2.687	2.687	AO	567	2,956	04/16/2021	04/22/2032
06051G-JZ-3.	BANK OF AMERICA CORP			1.2.5	1.G FE	130,000	88,1063	114,538	130,000	130,000	0	0	0	0	2.087	2.087	JD	128	2,713	06/07/2021	06/14/2029
06051G-KA-6.	BANK OF AMERICA CORP			1.2.5	1.G FE	597,784	81,7264	596,603	730,000	604,003	0	6,219	0	0	2.299	4.769	JJ	7,459	9,311	07/14/2023	07/21/2032
06051G-KD-0.	BANK OF AMERICA CORP			1.2	1.G FE	195,000	82,9190	161,692	195,000	195,000	0	0	0	0	2.572	2.572	AO	989	5,015	10/15/2021	10/20/2032
06051G-KK-4.	BANK OF AMERICA CORP			1.2.5	1.G FE	1,710,775	85,0033	1,653,314	1,945,000	1,722,986	0	8,785	0	0	2.972	4.463	FA	23,604	36,407	09/26/2023	02/04/2033
06051G-KP-3.	BANK OF AMERICA CORP			1.2.5	1.G FE	390,000	97,2779	379,384	390,000	390,000	0	0	0	0	4.376	4.378	AO	3,034	17,066	04/21/2022	04/27/2028
06051G-KQ-1.	BANK OF AMERICA CORP			1.2.5	1.G FE	210,000	95,1099	199,731	210,000	210,000	0	0	0	0	4.571	4.572	AO	1,707	9,599	04/21/2022	04/27/2033
06051G-KW-8.	BANK OF AMERICA CORP			1.2.5	1.G FE	1,000,000	99,9562	999,562	1,000,000	1,000,000	0	0	0	0	4.948	4.950	JJ	21,854	49,480	07/19/2022	07/22/2028
06051G-LC-1.	BANK OF AMERICA CORP			1.2.5	1.G FE	30,000	104,3909	31,317	30,000	30,000	0	0	0	0	6.204	6.204	MN	264	1,861	11/07/2022	11/10/2028
06326B-AA-7.	BANK LEUMI LE ISRAEL BM	D.		2	2.B FE	995,856	90,0080	879,378	977,000	986,534	0	(4,401)	0	0	3.275	2.788	JJ	13,510	31,997	08/17/2021	01/29/2031
06406R-AD-9.	BANK OF NEW YORK MELLON CORP			2	1.E FE	285,076	95,7384	253,707	265,000	274,408	0	(2,883)	0	0	3.250	2.071	MN	1,077	8,613	03/11/2020	05/16/2027
06406R-AX-5.	BANK OF NEW YORK MELLON CORP			2	1.E FE	4,996,750	96,5470	4,827,350	5,000,000	4,999,117	0	1,075	0	0	0.850	0.872	AO	7,792	42,500	10/20/2021	10/25/2024
06406R-BB-2.	BANK OF NEW YORK MELLON CORP			2	1.E FE	608,176	85,3183	520,442	610,000	608,494	0	166	0	0	2.500	2.534	JJ	6,566	15,250	01/19/2022	01/26/2032
06406R-BC-0.	BANK OF NEW YORK MELLON CORP			2	1.E FE	999,860	97,9249	979,249	1,000,000	999,937	0	46	0	0	3.350	3.350	AO	6,142	33,500	04/20/2022	03/25/2025
06654D-AF-4.	BANNER HEALTH			1.2	1.D FE	507,000	83,8007	424,870	507,000	507,000	0	0	0	0	2.480	2.480	JJ	6,287	12,574	10/21/2021	01/01/2032
06738E-AN-5.	BARCLAYS PLC	C.			2.A FE	733,354	98,5810	690,067	700,000	708,903	0	(4,148)	0	0	4.375	3.719	JJ	14,377	30,625	06/26/2017	01/12/2026
06738E-BH-7.	BARCLAYS PLC	C.		1.2.5	2.A FE	1,072,955	99,2893	1,042,538	1,050,000	1,045,335	0	(10,177)	0	0	3.932	3.362	MN	6,193	29,490	08/14/2023	05/07/2025
06738E-BM-6.	BARCLAYS PLC	C.		1.2	2.A FE	1,485,000	84,0437	1,248,049	1,485,000	1,485,000	0	0	0	0	2.645	2.645	JD	764	39,278	06/17/2020	06/24/2031
06738E-BV-6.	BARCLAYS PLC	C.		1.2	2.A FE	236,577	81,9749	245,925	300,000	239,328	0	2,751									

ANNUAL STATEMENT FOR THE YEAR 2023 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
071734-AM-9.	BAUSCH HEALTH COMPANIES INC		1,2	6 FE	130,375	43,2500	151,375	350,000	151,375	(547)	17,651	0	0	5,000	25,342	FA	6,611	17,500	11/24/2021	02/15/2029	
071734-AN-7.	BAUSCH HEALTH COMPANIES INC		1,2	5 A FE	59,500	59,5000	59,500	100,000	59,500	1,110	4,685	9,795	0	4,875	18,758	JD	406	4,875	05/24/2021	06/01/2028	
07177M-AB-9.	BAXALTA INC		1,2	2 A FE	1,210,701	98,3108	1,177,763	1,198,000	1,199,601	0	(1,644)	0	0	4,000	3,856	JD	1,065	47,920	03/06/2019	06/23/2025	
071813-BY-4.	BAXTER INTERNATIONAL INC.		1,2	2 B FE	209,225	94,6741	198,816	210,000	209,489	0	71	0	0	3,950	3,994	AO	2,074	8,295	03/24/2020	04/01/2030	
07274E-AJ-2.	BAYER US FINANCE LLC.		1,2	2 B FE	1,935,426	1,966,668	1,935,193	1,930,000	1,935,193	0	(233)	0	0	6,250	6,188	JJ	13,403	0	11/17/2023	01/21/2029	
073096-A@-8.	BAYPORT POLYMERS LLC.		1,2	1 E FE	6,500,000	103,4699	6,621,849	6,500,000	6,500,000	0	0	0	0	4,890	4,890	FA	120,077	158,925	02/15/2023	02/15/2030	
073685-AK-5.	BEACON ROOFING SUPPLY INC		1,2	3 C FE	100,000	102,2500	102,250	100,000	100,000	0	0	0	0	6,500	6,503	FA	2,726	0	07/17/2023	08/01/2030	
075560-BM-6.	BEAZER HOMES USA INC.		1,2	4 A FE	323,844	99,7500	338,153	339,000	329,829	3,199	6,378	0	0	6,750	9,115	MS	6,738	22,883	07/01/2022	03/15/2025	
075560-BR-5.	BEAZER HOMES USA INC.		1,2	4 A FE	1,030,170	96,7500	1,011,038	1,045,000	1,002,361	83,688	1,039	0	0	5,875	6,058	AO	12,961	61,394	08/24/2022	10/15/2027	
075560-BT-1.	BEAZER HOMES USA INC.		1,2	4 A FE	100,5000	705,664	659,280	656,000	659,190	83,292	(7,942)	0	0	7,250	5,736	AO	10,040	47,560	02/14/2022	10/15/2029	
075887-CJ-6.	BECTON DICKINSON AND CO.		1,2	2 B FE	436,997	89,2852	383,926	430,000	433,794	0	(1,439)	0	0	2,823	2,630	MN	1,382	11,433	09/26/2023	05/20/2030	
075887-CL-1.	BECTON DICKINSON AND CO.		1,2	2 B FE	330,006	83,2630	333,052	400,000	337,753	0	6,400	0	0	1,957	4,539	FA	3,044	5,871	03/16/2023	02/11/2031	
0778FP-AG-4.	CANADA OR BELL		1,2	2 A FE	383,310	83,0811	319,862	385,000	383,665	0	149	0	0	2,150	2,197	FA	3,127	8,278	08/09/2021	02/15/2032	
08162X-BJ-2.	BMARK 2020-B20 XA - CMBS		3	1 D FE	592,954	6,5290	330,690	0	425,241	0	(47,360)	0	0	1,610	7,972	MON	6,797	84,384	10/20/2020	10/15/2053	
08263D-AA-4.	BENTELER INTERNATIONAL AG		C	1,2	3 C FE	200,000	105,7500	211,500	200,000	0	0	0	0	10,500	10,500	MN	2,683	10,500	04/27/2023	05/15/2028	
08576P-AH-4.	BERRY GLOBAL INC.		1,2	3 A FE	193,097	93,0000	181,350	195,000	181,350	(12,836)	389	0	0	1,570	1,779	JJ	1,412	3,062	02/26/2021	01/15/2026	
08888@-AA-6.	LLC		1,2	2 C	1,000,000	96,9220	969,220	1,000,000	1,000,000	0	0	0	0	4,610	4,610	N/A	11,653	46,100	12/16/2016	12/31/2026	
08949L-AB-6.	BIG RIVER STEEL LLC.		1,2	3 C FE	606,927	101,5000	627,270	618,000	601,984	23,171	123	0	0	6,625	6,839	JJ	17,173	40,943	11/17/2022	01/31/2029	
092174-AA-9.	BLACK KNIGHT INFOSERV LLC		1,2	2 C FE	1,220,181	94,6250	1,182,813	1,250,000	1,221,110	126,749	3,111	0	0	3,625	4,154	MS	15,104	40,781	06/22/2023	09/01/2028	
09659W-2K-9.	BNP PARIBAS SA		C	2,5	1 G FE	894,781	87,9950	844,752	960,000	0	3,792	0	0	3,052	4,095	JJ	13,673	14,802	07/14/2023	01/13/2031	
09659W-2T-0.	BNP PARIBAS SA		C	2,5	1 G FE	360,000	92,4018	332,646	360,000	0	0	0	0	2,591	2,592	JJ	4,172	9,328	01/12/2022	01/20/2028	
097023-CD-5.	BOEING CO.		1,2	2 C FE	388,795	93,0024	362,709	390,000	389,097	0	158	0	0	3,200	3,249	MS	4,160	12,480	02/04/2022	03/01/2029	
097023-CM-5.	BOEING CO.		1,2	2 C FE	1,759,058	94,0269	1,734,796	1,845,000	1,766,801	0	10,220	0	0	2,700	4,156	FA	20,756	34,425	07/14/2023	02/01/2027	
097023-CX-1.	BOEING CO.		1,2	2 C FE	825,227	102,3184	613,910	600,000	817,323	0	(2,683)	0	0	5,930	4,015	MN	5,930	35,580	12/04/2020	05/01/2060	
097023-DC-6.	BOEING CO.		1,2	2 C FE	372,795	92,8986	385,529	415,000	376,268	0	3,474	0	0	3,625	5,218	FA	6,268	7,522	03/17/2023	02/01/2031	
097023-DG-7.	BOEING CO.		1,2	2 C FE	495,748	94,2479	466,527	495,000	495,000	0	(35)	0	0	2,196	2,196	FA	4,439	10,870	02/04/2021	02/04/2026	
09739D-AD-2.	BOISE CASCADE CO.		1,2	3 C FE	324,281	93,6250	299,600	320,000	296,040	19,483	(984)	0	0	4,875	4,543	JJ	7,800	15,600	10/27/2022	07/01/2030	
097751-BT-7.	BOMBARDIER INC.		1,2	4 B FE	1,245,913	99,8750	1,310,360	1,312,000	1,259,349	4,200	42,177	0	0	7,875	9,309	AO	21,812	74,192	11/29/2023	04/15/2027	
097751-BV-2.	BOMBARDIER INC.		1,2	4 B FE	714,424	100,0000	776,000	732,475	776,000	0	15,025	0	0	7,125	9,751	JD	2,457	69,059	10/17/2022	06/15/2026	
097751-BZ-3.	BOMBARDIER INC.		1,2	4 B FE	375,000	101,7500	381,563	375,000	375,000	0	0	0	0	7,500	7,499	FA	11,719	14,922	01/17/2023	02/01/2029	
097751-CA-7.	BOMBARDIER INC.		1,2	4 B FE	360,000	106,5000	383,400	360,000	360,000	0	0	0	0	8,750	8,750	MN	3,850	0	11/06/2023	11/15/2030	
09778P-AA-3.	BON SECOURS MERCY HEALTH INC.		1,2	1 E FE	1,000,000	92,7738	927,738	1,000,000	1,000,000	0	0	0	0	3,464	3,464	JD	2,887	34,640	04/08/2020	06/01/2030	
09778P-AB-1.	BON SECOURS MERCY HEALTH INC.		1,2	1 E FE	125,000	82,4096	103,012	125,000	125,000	0	0	0	0	2,095	2,095	JD	218	2,619	10/07/2020	06/01/2031	
097793-AE-3.	CIVITAS RESOURCES INC.		1,2	4 A FE	97,000	96,7500	93,848	97,000	93,848	5,578	0	0	0	5,000	4,998	AO	1,024	4,850	10/05/2021	10/15/2026	
09857L-AR-9.	BOOKING HOLDINGS INC.		1,2	1 G FE	245,207	100,7258	206,488	205,000	233,115	0	(4,310)	0	0	4,625	2,186	AO	2,054	9,481	02/22/2021	04/13/2030	
100743-AM-5.	BOSTON GAS CO.		1,2	2 A FE	400,000	89,1669	356,668	400,000	400,000	0	0	0	0	3,757	3,757	MS	4,383	15,028	03/11/2022	03/16/2032	
103186-AB-8.	BOXER PARENT COMPANY INC.		1,2	4 C FE	1,251,094	100,3750	1,159,331	1,155,000	1,159,331	56,637	(20,544)	0	0	7,125	5,273	AO	20,573	82,294	02/10/2021	10/02/2025	
103304-BV-2.	BOYD GAMING CORP.		1,2	4 A FE	91,344	91,5000	114,375	125,000	107,579	0	235	0	0	4,750	7,199	MS	1,748	0	11/13/2023	06/15/2031	
103557-AC-8.	BOYNE USA INC.		1,2	4 A FE	294,841	94,0000	278,240	296,000	275,573	13,807	(144)	0	0	4,750	4,946	MN	1,797	12,825	09/20/2023	05/15/2029	
103730-AC-4.	BP CAPITAL MARKETS AMERICA INC.		1,2	1 G FE	2,026,400	97,8658	1,957,316	2,000,000	2,013,782	0	(2,759)	0	0	3,937	3,769	MS	21,872	78,740	01/22/2019	09/21/2028	
104931-AA-8.	BRAND INDUSTRIAL SERVICES INC		1,2	4 C FE	25,000	105,6250	26,406	25,000	25,000	0	0	0	0	10,375	10,375	FA	1,081	0	07/25/2023	08/01/2030	
10554T-AH-8.	BRASKEM NETHERLANDS FINANCE BV.		C	1,2	2 C FE	695,743	92,7500	653,888	705,000	0	157	0	0	8,500	8,750	JJ	18,144	0	09/07/2023	01/12/2031	
10921U-2C-1.	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		1,2	1 G FE	1,361,930	91,4575	1,280,405	1,400,000	1,378,399	0	8,682	0	0	1,550	2,215	MN	2,230	21,700	02/02/2022	05/24/2026	
10947X-AA-0.	BRIGHTSTAR ESCROW CORP.		1,2	4 C FE	919,988	101,2500	896,063	885,000	893,875	91,028	(10,246)	0	0	9,750	7,679	AO	18,216	86,288	02/23/2022	10/15/2025	
109641-AH-3.	BRINKER INTERNATIONAL INC		1,2	4 A FE	150,653	99,3750	158,006	159,000	157,344	2,212	2,095	0	0	5,000	6,451	AO	1,988	7,950	07/28/2020	10/01/2024	
109641-AK-6.	BRINKER INTERNATIONAL INC		1,2	4 A FE	498,750	103,8750	519,375	500,000	498,809	0	59	0	0	8,250	8,296	JJ	21,083	0	08/24/2023	07/15/2030	
109696-AA-2.	BRINKS CO.		1,2	3 C FE	1,081,513	95,3750	1,069,154	1,121,000	1,057,784	33,788	5,029	0	0	4,625	5,253	AO	10,945	51,846	10/12/2022	10/15/2027	
110122-CP-1.	BRISTOL-MYERS SQUIBB CO		1,2	1 F FE	44,429	94,5290	46,612	47,000	46,772	0	36	0	0	3,400	3,496	JJ	688	1,598	05/07/2019	07/26/2029	
110122-DQ-8.	BRISTOL-MYERS SQUIBB CO		1,2	1 F FE	586,930	82,0143	598,704	730,000	598,185	0	11,255	0	0	1,450							

ANNUAL STATEMENT FOR THE YEAR 2023 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
11120V-AK-9.	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE	1,497,255		88,9240	1,500,000	1,498,317	0	373	0	0	2.250	2.278	AO	8,438	33,750	03/02/2021	04/01/2028
11134L-AH-2.	BROADCOM CORP			1,2	2.B FE	1,625,490		83,9783	1,500,000	1,559,577	0	(20,519)	0	0	3.875	2.390	JJ	26,802	58,125	12/09/2020	01/15/2027
11135F-AL-5.	BROADCOM INC			1,2	2.C FE	608,511		97,7644	612,000	609,904	0	395	0	0	4.110	4.191	MS	7,406	25,153	05/21/2020	09/15/2028
11135F-BF-7.	BROADCOM INC			1,2	2.C FE	149,904		82,4195	200,000	150,945	0	1,041	0	0	2.600	6.154	FA	1,964	0	09/26/2023	02/15/2033
11135F-BK-6.	BROADCOM INC			1,2	2.C FE	424,022		87,9576	416,000	422,221	0	(611)	0	0	3.419	3.221	AO	3,003	14,223	02/03/2022	04/15/2033
11135F-BP-5.	BROADCOM INC			1,2	2.C FE	382,173		82,0597	349,000	377,442	0	(2,109)	0	0	3.137	2.332	MN	1,399	10,948	09/22/2021	11/15/2035
11135F-BQ-3.	BROADCOM INC			1,2	2.C FE	75,988		80,9474	70,000	75,211	0	(347)	0	0	3.187	2.496	MN	285	2,231	09/22/2021	11/15/2036
11271L-AE-2.	BROOKFIELD FINANCE INC			1,2	1.G FE	2,197,616		96,4737	2,200,000	2,198,486	0	205	0	0	4.350	4.363	AO	20,203	95,700	04/09/2020	04/15/2030
11283*-AA-3.	BROOKFIELD WHITE PINE HYDRO LLC				2.B	1,000,000		91,0980	1,000,000	1,000,000	0	0	0	0	4.398	4.398	MJSD	11,117	43,980	07/10/2017	07/10/2032
11283Y-AB-6.	BROOKFIELD RESIDENTIAL PROPERTIES INC			1,2	4.A FE	1,432,365		96,7500	1,536,000	1,476,944	102,290	13,374	0	0	6.250	7.458	MS	28,267	96,000	05/20/2020	09/15/2027
11283Y-AG-5.	BROOKFIELD RESIDENTIAL PROPERTIES INC			1,2	4.A FE	150,000		88,7500	150,000	133,125	14,625	0	0	0	5.000	5.000	JD	333	7,500	05/11/2021	06/15/2029
12008R-AN-7.	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	31,025		96,3750	34,000	31,137	0	112	0	0	5.000	6.690	MS	567	0	09/13/2023	03/01/2030
12008R-AP-2.	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	209,526		89,8750	248,000	206,067	3,429	668	0	0	4.250	6.687	FA	4,392	1,658	11/10/2023	02/01/2032
12008R-AR-8.	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	150,893		102,1250	155,000	151,015	0	123	0	0	6.375	6.776	JD	4,439	4,941	10/04/2023	06/15/2032
12117F-AA-9.	BUREAU VERITAS HOLDINGS, INC				2.C	1,000,000		95,8520	1,000,000	1,000,000	0	0	0	0	3.670	3.669	N/A	12,233	36,700	09/01/2017	09/01/2027
12467A-AF-5.	C&S GROUP ENTERPRISES LLC			1,2	4.B FE	397,516		80,1250	400,000	320,500	18,208	292	0	0	5.000	5.097	JD	889	20,000	04/09/2021	12/15/2028
124765-F*-4.	CAE INC			1,2	2.C FE	2,000,000		97,8930	2,000,000	2,000,000	0	0	0	0	4.470	4.469	N/A	26,820	89,400	03/13/2019	03/13/2029
1248EP-BT-9.	CCO HOLDINGS LLC			1,2	4.A FE	206,250		96,7500	200,000	193,500	10,957	(1,707)	0	0	5.125	4.208	MN	1,708	10,250	01/19/2022	05/01/2027
1248EP-BX-0.	CCO HOLDINGS LLC			1,2	4.A FE	1,865,608		95,5000	1,935,000	1,804,256	71,775	8,893	0	0	5.000	5.717	FA	40,313	96,750	09/29/2022	02/01/2028
1248EP-CB-7.	CCO HOLDINGS LLC			1,2	4.A FE	117,300		94,6250	115,000	108,819	5,519	(200)	0	0	5.375	5.137	JD	515	6,181	06/25/2019	06/01/2029
1248EP-CD-3.	CCO HOLDINGS LLC			1,2	4.A FE	612,080		91,1250	608,000	554,040	42,139	(339)	0	0	4.750	4.673	MS	9,627	28,880	12/02/2019	03/01/2030
1248EP-CE-1.	CCO HOLDINGS LLC			1,2	4.A FE	506,703		89,2500	444,465	444,465	0	34,223	0	0	4.500	4.324	FA	8,466	22,410	03/04/2020	08/15/2030
1248EP-CK-7.	CCO HOLDINGS LLC			1,2	4.A FE	2,260,025		87,2500	2,201,000	1,920,373	165,670	(6,098)	0	0	4.250	3.896	FA	38,976	93,543	08/19/2021	02/01/2031
1248EP-CL-5.	CCO HOLDINGS LLC			1,2	4.A FE	849,369		84,3750	948,000	793,250	59,191	6,469	0	0	4.500	5.770	JD	3,555	42,660	09/08/2022	06/01/2033
1248EP-CN-1.	CCO HOLDINGS LLC			1,2	4.A FE	1,839,368		85,8750	1,896,000	1,608,068	97,046	2,702	0	0	4.500	4.917	MN	14,220	85,320	04/26/2023	05/01/2032
1248EP-CP-6.	CCO HOLDINGS LLC			1,2	4.A FE	110,000		81,0000	89,100	89,100	7,563	0	0	0	4.250	4.250	JJ	2,156	4,675	08/03/2021	01/15/2034
1248EP-CQ-4.	CCO HOLDINGS LLC			1,2	4.A FE	155,000		87,6250	155,000	135,819	10,269	0	0	0	4.750	4.750	FA	3,068	7,363	01/13/2022	02/01/2032
12511V-AA-6.	CDI ESCROW ISSUER INC			1,2	4.A FE	221,219		97,2500	226,000	217,004	12,919	472	0	0	5.750	6.109	AO	3,249	12,276	05/15/2023	04/01/2030
12513G-BE-8.	CDW LLC			1,2	3.A FE	160,000		97,8750	160,000	156,600	(3,400)	0	0	0	4.125	4.123	MN	1,100	6,600	04/16/2020	05/01/2025
12513G-BF-5.	CDW LLC			1,2	3.A FE	125,000		91,5000	125,000	114,375	(10,625)	0	0	0	3.250	3.250	FA	1,535	4,063	08/10/2020	02/15/2029
12513G-BG-3.	CDW LLC			1,2	3.A FE	1,651,987		93,6115	1,795,000	1,658,525	(17,775)	24,004	0	0	2.670	5.130	JD	3,994	47,927	05/05/2023	12/01/2026
12543D-BG-4.	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	5.A FE	133,000		92,5000	133,000	123,025	9,310	0	0	0	5.625	5.623	MS	2,203	7,481	12/11/2020	03/15/2027
12543D-BM-1.	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	5.A FE	96,764		83,0000	97,000	80,510	7,253	22	0	0	5.250	5.282	MN	651	5,093	01/21/2022	05/15/2030
125523-AH-3.	CIGNA GROUP			1,2	2.A FE	203,635		99,2626	185,000	198,461	0	(2,752)	0	0	4.375	2.662	AO	1,709	8,094	02/03/2022	10/15/2028
125523-CB-4.	CIGNA GROUP			1,2	2.A FE	492,580		96,0367	525,000	495,813	0	3,232	0	0	3.400	5.333	MS	5,950	8,925	08/14/2023	03/01/2027
125523-CM-0.	CIGNA GROUP			1,2	2.A FE	198,933		85,1469	210,000	201,002	0	1,100	0	0	2.375	3.042	MS	1,469	4,988	02/04/2022	03/15/2031
12570F-AB-7.	CK HUTCHINSON INTERNATIONAL (23) LTD			1,2	1.F FE	1,438,223		100,2508	1,445,000	1,438,596	0	373	0	0	4.875	4.935	AO	13,697	35,222	04/18/2023	04/21/2033
125896-BR-0.	CMS ENERGY CORP			1,2	2.B FE	284,005		93,6343	285,000	284,669	0	100	0	0	2.950	2.989	FA	3,176	8,408	10/31/2016	02/15/2027
12592B-AR-5.	CNH INDUSTRIAL CAPITAL LLC			1,2	2.B FE	437,356		102,9013	440,000	437,453	0	97	0	0	5.500	5.634	JJ	7,260	0	09/11/2023	01/12/2029
125ESC-AE-3.	CBL & ASSOCIATES LIMITED PARTNERSHIP			1	6.FE	0		0,0000	581,000	0	0	0	0	0	0.000	0.000	N/A	0	0	03/07/2022	12/01/2023
126307-AS-6.	CSC HOLDINGS LLC			1,2	4.B FE	510,325		88,0000	500,000	440,000	38,899	(2,024)	0	0	5.375	4.880	FA	11,198	26,875	01/21/2022	02/01/2028
126307-AZ-0.	CSC HOLDINGS LLC			1,2	4.B FE	843,575		88,2500	835,000	736,888	53,271	(1,084)	0	0	6.500	6.314	FA	22,615	54,275	03/07/2022	02/01/2029
126307-BA-4.	CSC HOLDINGS LLC			1,2	5.B FE	305,500		61,5000	650,000	319,072	276,762	13,822	340,387	0	5.750	21,023	JJ	17,234	37,375	01/05/2022	01/15/2030
126307-BB-2.	CSC HOLDINGS LLC			1,2	4.B FE	325,000		75,2500	325,000	244,563	17,063	0	0	0	4.125	4.125	JD	1,117	13,406	06/02/2020	12/01/2030
126307-BD-8.	CSC HOLDINGS LLC			1,2	5.B FE	732,550		59,2500	1,495,000	773,464	687,921	40,719	777,427	0	4.625	16,631	JD	5,762	69,144	02/25/2021	12/01/2030
126307-BF-3.	CSC HOLDINGS LLC			1,2	4.B FE	145,500		72,5000	200,000	145,000	10,062	4,938	0	0	3.375	7.916	FA	2,560	6,750	10/26/2022	02/15/2031
126307-BH-9.	CSC HOLDINGS LLC			1,2	4.B FE	372,700		75,0000	442,000	322,610	12,120	410	0	0	4.500	6.940	MN	2,542	9,090	12/05/2023	11/15/2031

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ANNUAL STATEMENT FOR THE YEAR 2023 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
126307-BK-2	CSC HOLDINGS LLC			1,2	5, B FE	351,500	60,7500	364,500	600,000	313,781	161,716	10,009	190,945	0	5,000	12,734	MN	3,833	30,000	02/24/2022	11/15/2031
12644V-AF-5	CSN RESOURCES SA		C	1,2	3, B FE	900,000	103,3750	930,375	900,000	900,000	0	0	0	0	8,875	8,875	JD	5,769	0	11/30/2023	12/05/2030
12652H-AA-6	CSI COMPRESSCO LP			1,2	4, C FE	173,325	99,7500	172,568	173,000	172,568	11,342	(97)	0	0	7,500	7,431	AO	3,244	12,975	08/10/2018	04/01/2025
12652H-AC-2	CSI COMPRESSCO LP				4, C FE	18,501	99,7500	33,915	34,000	28,275	0	3,569	0	0	7,500	23,971	AO	638	2,550	06/12/2020	04/01/2025
12652H-AE-8	CSI COMPRESSCO LP			1,2	5, A FE	97,096	103,2500	129,398	125,325	109,934	12,640	4,652	0	0	10,000	16,422	AO	3,133	12,533	11/15/2021	04/01/2026
12653C-AC-2	CNX RESOURCES CORP			1,2	4, A FE	526,531	100,5000	552,750	550,000	537,310	0	3,324	0	0	7,250	8,080	MS	11,852	39,875	06/30/2020	03/14/2027
12654A-AA-9	CNX MIDSTREAM PARTNERS LP			1,2	4, A FE	25,000	88,3750	22,094	25,000	22,094	1,469	0	0	0	4,750	4,748	AO	251	1,188	09/15/2021	04/15/2030
126650-CU-2	CVS HEALTH CORP			1,2	2, B FE	239,260	95,4225	219,472	230,000	233,495	0	(1,558)	0	0	2,875	2,154	JD	551	6,613	03/09/2020	06/01/2026
126650-DJ-6	CVS HEALTH CORP			1,2	2, B FE	1,845,875	94,1840	1,742,404	1,850,000	1,847,182	0	392	0	0	3,750	3,778	AO	17,344	69,375	03/26/2020	04/01/2030
126650-DN-7	CVS HEALTH CORP			1,2	2, B FE	368,915	372,456	372,456	450,000	382,658	0	8,572	0	0	1,750	4,372	FA	2,844	7,875	05/13/2022	08/21/2030
126650-DR-8	CVS HEALTH CORP			1,2	2, B FE	551,711	82,7761	562,877	680,000	556,959	0	4,212	0	0	2,125	4,933	MS	4,255	3,825	09/26/2023	09/15/2031
12687G-AA-7	CABLEVISION LIGHTPATH CT LLC			1,2	4, B FE	640,438	87,7500	557,213	635,000	557,213	30,906	(744)	0	0	3,875	3,736	MS	7,245	24,606	02/11/2021	09/15/2027
127097-E#-6	COTERRA ENERGY INC				2, B	1,000,000	97,0510	970,510	1,000,000	1,000,000	0	0	0	0	3,770	3,769	MS	3,700	37,700	09/18/2014	09/18/2026
127097-E@-8	COTERRA ENERGY INC				2, B	1,000,000	100,0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3,670	3,668	MS	10,500	36,700	09/18/2014	09/18/2024
12737#-AC-5	CSFV CORE II, LLC				1, G	1,000,000	87,8880	878,880	1,000,000	1,000,000	0	0	0	0	3,800	3,800	N/A	9,500	38,000	04/20/2022	04/01/2032
127696-AA-8	CAESARS ENTERTAINMENT INC			1,2	4, C FE	658,553	89,8750	666,873	742,000	646,822	17,879	8,711	0	0	4,625	6,700	AO	7,245	33,161	05/04/2023	10/15/2029
127696-AB-6	CAESARS ENTERTAINMENT INC			1,2	4, A FE	698,450	102,1250	715,896	701,000	698,486	0	36	0	0	7,000	7,071	FA	18,538	23,006	10/19/2023	02/15/2030
12803R-AB-0	CAIXABANK SA		C	2,5	2, B FE	365,000	102,5469	374,296	365,000	365,000	0	0	0	0	6,684	6,684	MS	7,319	0	09/06/2023	09/13/2027
130789-#B-6	CALIFORNIA WATER SERVICE COMPANY				1, D	1,000,000	63,8550	638,550	1,000,000	1,000,000	0	0	0	0	3,020	3,020	N/A	4,194	30,200	05/11/2021	05/11/2061
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY				1, D	1,000,000	94,7540	947,540	1,000,000	1,000,000	0	0	0	0	3,400	3,400	N/A	1,889	34,000	06/11/2019	06/11/2029
13123X-BF-8	CALLON PETROLEUM CO			1,2	4, B FE	101,0000	198,773	205,030	203,000	199,003	9,690	231	0	0	7,500	7,892	JD	677	11,888	07/05/2023	06/15/2030
131347-CK-0	CALPINE CORP			1,2	3, B FE	134,483	98,6250	127,226	129,000	127,226	5,804	(1,128)	0	0	5,250	4,346	JD	564	6,773	07/28/2020	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3, B FE	544,586	95,0000	515,850	543,000	515,850	31,854	(632)	0	0	4,500	4,385	FA	9,231	24,435	08/04/2020	02/15/2028
131347-CN-4	CALPINE CORP			1,2	4, B FE	821,555	95,7500	813,875	850,000	807,501	44,125	3,688	0	0	5,125	5,708	MS	12,827	43,563	03/03/2022	03/15/2028
131347-CP-9	CALPINE CORP			1,2	4, B FE	675,000	92,6250	625,219	675,000	625,219	46,406	0	0	0	4,625	4,624	FA	13,008	31,219	07/27/2020	02/01/2029
131347-CQ-7	CALPINE CORP			1,2	4, B FE	1,689,497	91,5000	1,495,110	1,634,000	1,495,110	128,499	(5,949)	0	0	5,000	4,527	FA	34,042	81,700	04/16/2021	02/01/2031
131347-CR-5	CALPINE CORP			1,2	3, B FE	447,938	87,6250	481,938	550,000	458,813	6,170	9,081	0	0	3,750	6,702	MS	6,875	18,750	08/30/2023	03/01/2031
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1, G FE	184,869	89,5000	165,575	185,000	184,915	0	12	0	0	2,800	2,808	MN	662	5,180	04/16/2020	05/15/2030
13323A-AB-6	CAMELOT FINANCE SA		C	1,2	4, A FE	725,970	96,8750	775,000	800,000	746,293	0	16,539	0	0	4,500	7,162	MN	6,000	36,000	10/07/2022	11/01/2026
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC			1,2	4, B FE	345,822	101,6250	388,208	382,000	352,441	702	4,736	0	0	8,750	10,940	JJ	15,413	32,497	08/10/2022	08/01/2028
133434-AA-8	CAMERON LNG LLC			1,2	1, G FE	4,738,315	88,1370	4,186,508	4,750,000	4,741,978	0	938	0	0	2,902	2,927	JJ	63,562	137,845	12/20/2019	07/15/2031
136375-DC-3	CANADIAN NATIONAL RAILWAY CO			1,2	1, G FE	293,838	95,2155	280,886	295,000	293,975	0	99	0	0	3,850	3,898	FA	4,606	11,358	08/02/2022	08/05/2032
136375-DH-2	CANADIAN NATIONAL RAILWAY CO			1,2	1, F FE	99,768	110,2603	99,771	100,000	99,771	3	975	0	0	5,850	5,881	MN	975	0	10/30/2023	11/01/2033
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO			1,2	2, B FE	174,939	93,0632	162,861	175,000	174,952	0	5	0	0	2,450	2,454	JD	345	4,288	11/17/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO			1,2	2, B FE	124,753	85,5241	106,905	125,000	124,842	24	24	0	0	2,050	2,072	MS	826	2,563	03/03/2020	03/05/2030
13648T-AC-1	CANADIAN PACIFIC RAILWAY CO			1,2	2, B FE	274,764	89,9686	247,414	275,000	274,854	0	19	0	0	2,875	2,885	MN	1,010	8,456	11/14/2019	11/15/2029
138616-AE-7	CANTOR FITZGERALD LP			1,2	2, C FE	290,287	99,0991	272,523	275,000	276,810	0	(7,156)	0	0	4,875	2,212	MN	2,234	13,406	02/03/2022	05/01/2024
14040H-BZ-7	CAPITAL ONE FINANCIAL CORP			2	2, B FE	869,948	98,5949	857,776	870,000	870,000	(5)	0	0	0	4,250	4,250	AO	6,265	36,975	04/26/2018	04/30/2025
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2, B FE	395,000	98,0441	387,274	395,000	395,000	0	0	0	0	4,927	4,929	MN	2,757	19,462	05/05/2022	05/10/2028
14040H-CU-7	CAPITAL ONE FINANCIAL CORP			2,5	2, B FE	1,462,678	98,8008	1,462,012	1,500,000	1,473,191	10,513	0	0	0	4,985	5,849	JJ	32,610	37,388	05/05/2023	07/24/2026
14040H-CV-5	CAPITAL ONE FINANCIAL CORP			2,5	2, B FE	340,000	97,8727	332,767	340,000	340,000	0	0	0	0	5,247	5,249	JJ	7,681	17,790	07/25/2022	07/26/2030
14040H-CX-1	CAPITAL ONE FINANCIAL CORP			2,5	2, B FE	1,600,000	99,4261	1,590,818	1,600,000	1,600,000	0	0	0	0	5,468	5,471	FA	36,453	43,744	01/25/2023	02/01/2029
14040H-DC-6	CAPITAL ONE FINANCIAL CORP			2,5	2, B FE	195,000	110,0319	214,562	195,000	195,000	0	0	0	0	7,624	7,624	AO	2,478	0	10/27/2023	10/30/2031
141781-BQ-6	CARGILL INC			1,2	1, F FE	139,936	81,4126	113,978	140,000	139,954	6	6	0	0	1,700	1,705	FA	985	2,380	01/28/2021	02/02/2031
141781-BV-5	CARGILL INC			1,2	1, F FE	666,456	97,2095	651,304	670,000	667,584	674	674	0	0	3,625	3,742	AO	4,655	24,288	04/19/2022	04/22/2027
142339-AL-4	CARLISLE COMPANIES INC			1,2	2, B FE	228,896	81,5037	187,459	230,000	229,118	0	97	0	0	2,200	2,252	MS	1,687	5,060	09/14/2021	03/01/2032
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC			1,2	1, G FE	499,205	93,3728	466,864	500,000	499,528	0	73	0	0	3,500	3,518	MS	4,958	17,500	09/05/2019	09/19/2029
143658-BL-5	CARNIVAL CORP			1,2	4, C FE	68,200	101,7500	89,540	88,000	75,034	0	4,684	0	0	7,625	15,953					

ANNUAL STATEMENT FOR THE YEAR 2023 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
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD.	C		1,2	4.B FE	54,327	109,000	59,950	55,000	54,443	0	98	0	0	10.375	10.673	MN	951	5,801	10/19/2022	05/01/2028
143905-AP-2	CARRIAGE SERVICES INC.			1,2	4.C FE	199,750	88,6250	177,250	200,000	177,250	19,219	31	0	0	4.250	4.269	MN	1,086	8,500	01/11/2022	05/15/2029
14448C-AT-1	CARRIER GLOBAL CORP.			1	2.C FE	449,847	101,2415	455,587	450,000	449,853	0	6	0	0	5.800	5.818	MN	2,248	0	11/15/2023	11/30/2025
14739L-AA-0	CASCADES INC.			1,2	3.C FE	89,250	97,7500	86,998	89,000	86,998	5,902	(6)	0	0	5.125	5.076	JJ	2,103	4,561	11/15/2019	01/15/2026
14739L-AB-8	CASCADES INC.			1,2	3.C FE	85,598	96,7500	79,335	82,000	79,335	8,571	(1,089)	0	0	5.375	4.095	JJ	2,032	4,408	04/29/2021	01/15/2028
14985V-AE-1	CCM MERGER INC.			2	4.C FE	161,186	97,5000	149,175	153,000	149,175	7,792	(2,437)	0	0	6.375	4,724	MN	1,626	9,754	11/01/2021	05/01/2026
15135U-AW-9	CENOVUS ENERGY INC.			1,2	2.B FE	270,919	82,8493	236,121	285,000	273,278	0	1,256	0	0	2.650	3.235	JJ	3,483	7,553	02/03/2022	01/15/2032
15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.			1,2	1.F FE	134,375	89,0924	120,275	135,000	134,495	0	54	0	0	3.000	3.052	MS	1,350	4,050	02/23/2022	03/01/2032
15189X-AZ-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.			1,2	1.F FE	110,668	98,7970	118,556	120,000	110,879	0	212	0	0	4.450	5.559	A0	1,335	2,670	09/26/2023	10/01/2032
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.			1,2	1.F FE	159,610	101,7520	162,803	160,000	159,635	0	26	0	0	4.950	4.981	A0	1,980	4,136	03/20/2023	04/01/2033
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC.			1,2	1.F FE	219,754	103,2539	227,159	220,000	219,769	0	15	0	0	5.200	5.225	A0	3,273	0	09/13/2023	10/01/2028
153527-AP-1	CENTRAL GARDEN & PET CO.			1,2	4.A FE	234,250	88,0000	208,560	237,000	208,560	13,971	249	0	0	4.125	4,276	A0	1,657	9,776	03/29/2022	04/30/2031
154915-AA-0	CENTRAL PARENT LLC.			1,2	4.B FE	210,682	104,1250	218,663	210,000	210,625	0	(56)	0	0	8.000	7,933	JD	747	5,880	08/04/2023	06/15/2029
156504-AL-6	CENTURY COMMUNITIES INC.			1,2	3.B FE	318,969	101,0000	328,250	325,000	317,956	8,128	1,079	0	0	6.750	7,259	JD	1,828	21,938	07/05/2022	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC.			1,2	3.B FE	248,469	90,2500	248,188	275,000	248,188	28,847	3,122	0	0	3.875	5,479	FA	4,026	10,656	03/28/2022	08/15/2029
161150-AF-7	CHART INDUSTRIES INC.			1,2	4.A FE	612,018	104,5000	637,450	610,000	612,098	0	69	0	0	7.500	7,426	JJ	22,875	22,208	09/25/2023	01/01/2030
161150-AG-5	CHART INDUSTRIES INC.			1,2	4.C FE	176,868	108,2500	189,438	175,000	176,785	0	(87)	0	0	9.500	9,294	JJ	8,313	8,728	03/17/2023	01/01/2031
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC.			1,2	3.A FE	322,104	101,4525	329,721	325,000	322,218	0	114	0	0	6.384	6.489	A0	3,919	10,374	07/14/2023	10/23/2035
161175-BJ-2	CHARTER COMMUNICATIONS OPERATING LLC.			1,2	3.A FE	596,346	94,4034	533,379	565,000	533,379	(48,204)	(3,985)	0	0	3.750	2.943	FA	8,004	21,188	03/09/2020	02/15/2028
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC.			1,2	3.A FE	19,794	84,9257	16,985	20,000	16,985	(2,831)	4	0	0	5.375	5.445	MN	179	1,075	09/11/2017	05/01/2047
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC.			1,2	3.A FE	644,828	98,8429	538,694	545,000	538,694	(71,999)	(12,194)	0	0	5.050	2.470	MS	6,957	27,523	02/22/2021	03/30/2029
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC.			1,2	3.A FE	473,131	79,6122	421,945	530,000	416,275	(62,481)	3,286	0	0	2.300	3.637	FA	5,079	9,890	09/26/2023	02/01/2032
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING LLC.			1,2	3.A FE	104,616	91,6475	96,230	105,000	96,230	(8,438)	28	0	0	4.400	4.442	A0	1,155	4,620	03/10/2022	04/01/2033
163851-AF-5	CHEMOURS CO.			1,2	4.A FE	94,800	94,7500	90,013	95,000	90,013	5,199	26	0	0	5.750	5,787	MN	698	5,463	02/11/2022	11/15/2028
163851-AH-1	CHEMOURS CO.			1,2	4.A FE	316,362	86,6250	303,188	350,000	303,188	16,014	3,674	0	0	4.625	6,207	MN	2,068	16,188	03/08/2022	11/15/2029
164110-AG-6	CHENIERE ENERGY PARTNERS LP.			1,2	3.A FE	90,760	95,6250	86,063	90,000	86,063	(4,424)	(73)	0	0	4.500	4,393	A0	1,013	4,050	07/09/2020	10/01/2029
164110-AK-7	CHENIERE ENERGY PARTNERS LP.			1,2	3.A FE	605,000	90,8750	549,794	605,000	549,794	(55,206)	0	0	0	4.000	3,999	MS	8,067	24,200	02/25/2021	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC.			1,2	2.C FE	1,024,000	97,6100	999,526	1,024,000	1,024,000	94,720	0	0	0	4.625	4,624	A0	9,998	47,360	09/15/2020	10/15/2028
165167-DF-1	CHESAPEAKE ENERGY CORP.			1,2	3.B FE	125,000	98,7500	123,438	125,000	123,438	2,500	0	0	0	5.500	5,499	FA	2,865	6,875	02/02/2021	02/01/2026
165167-DG-9	CHESAPEAKE ENERGY CORP.			1,2	3.B FE	474,188	97,6250	463,719	475,000	463,719	15,922	110	0	0	5.875	5,968	FA	11,628	27,906	08/16/2022	02/01/2029
166756-AR-7	CHEVRON USA INC.			1,2	1.D FE	327,298	98,6213	305,726	310,000	319,002	0	(2,207)	0	0	3.850	3,034	JJ	5,503	11,935	01/28/2022	01/15/2028
167885-A@-1	CHICAGO PARKING METERS, LLC.			2.C		3,000,000	97,7240	2,931,720	3,000,000	3,000,000	0	0	0	0	4.930	4,930	MUSD	37,386	110,925	01/30/2019	12/30/2025
16829@-AF-0	CHICK-FIL-A, INC.			2.B		1,000,000	85,5480	855,480	1,000,000	1,000,000	0	0	0	0	1.970	1,970	N/A	3,393	19,700	10/29/2020	10/29/2029
16829@-AG-8	CHICK-FIL-A, INC.			2.B		1,000,000	83,5200	835,200	1,000,000	1,000,000	0	0	0	0	2.090	2,090	N/A	3,599	31,350	10/29/2020	10/29/2030
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION, INC.			1.G		900,000	96,0490	864,441	900,000	900,010	0	3	0	0	4.010	4.009	N/A	10,627	54,135	01/01/2012	03/15/2032
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION, INC.			1.G		889,524	67,1600	597,404	889,524	889,524	0	0	0	0	2.910	2,910	MN	17,041	25,885	10/26/2020	10/30/2050
171484-AG-3	CHURCHILL DOWNS INC.			1,2	4.A FE	52,050	98,7500	49,375	50,000	49,375	2,457	(457)	0	0	5.500	4,512	A0	688	2,750	04/30/2021	04/01/2027
171484-AJ-7	CHURCHILL DOWNS INC.			1,2	4.A FE	279,030	101,5000	283,185	279,000	279,028	0	(2)	0	0	6.750	6,748	MN	3,139	9,730	04/18/2023	05/01/2031
172967-JT-9	CITIGROUP INC.			2.B FE		264,695	98,8493	247,123	250,000	252,784	0	(1,851)	0	0	4.400	3,599	JD	642	11,000	10/31/2016	06/10/2025
172967-KJ-9	CITIGROUP INC.			2.B FE		670,389	98,7483	622,114	630,000	641,691	0	(5,035)	0	0	4.600	3,708	MS	9,016	28,980	09/25/2017	03/09/2026
172967-KY-6	CITIGROUP INC.			1,2	1.G FE	1,401,408	95,3218	1,410,763	1,480,000	1,420,044	0	10,498	0	0	3.200	4,757	A0	9,209	30,720	07/14/2023	10/21/2026
172967-LD-1	CITIGROUP INC.			1,2,5	1.G FE	3,718,211	96,7919	3,387,717	3,500,000	3,636,929	0	(43,029)	0	0	3.887	2,535	JJ	64,621	136,045	02/02/2022	01/10/2028
172967-LP-4	CITIGROUP INC.			1,2,5	1.G FE	1,324,947	95,0302	1,325,671	1,395,000	1,358,872	0	7,043	0	0	3.668	4,301	JJ	22,315	51,169	10/22/2018	07/24/2028
172967-ME-8	CITIGROUP INC.			1,2,5	1.G FE	2,298,296	94,9432	2,088,750	2,200,000	2,274,670	0	(12,909)	0	0	3.980	3,267	MS	24,565	87,560	02/22/2022	03/20/2030

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ANNUAL STATEMENT FOR THE YEAR 2023 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
172967-ML-2	CITIGROUP INC			1.2.5	1.6 FE	184,827	86,9567	182,609	210,000	188,557	0	2,725	0	0	2,666	4,378	JJ	2,364	5,599	08/11/2022	01/29/2031
172967-MP-3	CITIGROUP INC			1.2.5	1.6 FE	599,941	95,7216	521,683	545,000	588,294	0	(6,204)	0	0	4,412	3,008	MS	6,078	24,045	02/03/2022	03/31/2031
172967-MS-7	CITIGROUP INC			1.2.5	1.6 FE	160,388	85,4496	170,899	200,000	161,658	0	1,270	0	0	2,572	5,805	JD	400	2,572	09/26/2023	06/03/2031
172967-MY-4	CITIGROUP INC			1.2.5	2.A FE	65,000	82,9507	53,918	65,000	65,000	0	0	0	0	2,561	2,561	MN	277	1,665	04/27/2021	05/01/2032
172967-NA-5	CITIGROUP INC			1.2.5	2.A FE	1,296,388	91,3715	1,334,024	1,460,000	1,317,124	0	20,736	0	0	1,462	4,702	JD	1,304	10,673	08/14/2023	06/09/2027
172967-NG-2	CITIGROUP INC			1.2.5	2.A FE	1,000,000	94,1811	941,811	1,000,000	1,000,000	0	0	0	0	3,070	3,071	FA	10,830	30,700	02/16/2022	02/24/2028
172967-NU-1	CITIGROUP INC			1.2.5	2.A FE	1,228,013	97,6524	1,186,477	1,215,000	1,226,314	0	(1,073)	0	0	4,910	4,774	MN	6,131	59,657	05/20/2022	05/24/2033
17308C-C5-3	CITIGROUP INC			1.2	1.6 FE	605,540	89,0831	507,774	570,000	594,601	0	(3,903)	0	0	2,976	2,185	MN	2,639	16,963	02/22/2021	11/05/2030
17325F-BB-3	CITIBANK NA			1.2	1.E FE	650,000	104,1097	676,713	650,000	650,000	0	0	0	0	5,803	5,803	MS	9,639	0	09/26/2023	09/29/2028
17327C-AQ-6	CITIGROUP INC			1.2.5	2.A FE	55,000	85,1484	46,832	55,000	55,000	0	0	0	0	3,057	3,057	JJ	729	1,681	01/18/2022	01/25/2033
17328Q-AN-1	CGCMT 2020-420K X - CMBS				1.B FE	256,095	4,5969	168,016	0	174,922	0	(21,686)	0	0	0,912	8,034	MON	2,777	30,969	11/19/2020	11/13/2042
17858P-AQ-0	CITY OF HOPE				1.F FE	2,500,000	102,4074	2,560,185	2,500,000	2,500,000	0	0	0	0	5,810	5,811	MN	18,560	133,146	11/10/2022	11/15/2027
17888H-AA-1	CIVITAS RESOURCES INC			1.2	4.A FE	300,000	104,0000	312,000	300,000	300,000	0	0	0	0	8,375	8,375	JJ	12,702	0	06/22/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC			1.2	4.A FE	194,000	105,7500	205,155	194,000	194,000	0	0	0	0	8,750	8,750	JJ	8,582	0	06/22/2023	07/01/2031
17888H-AC-7	CIVITAS RESOURCES INC			1.2	4.A FE	150,000	105,7500	158,625	150,000	150,000	0	0	0	0	8,625	8,624	MN	2,659	0	10/10/2023	11/01/2030
18055H-BH-4	CLARION LION PROPERTIES FUND HOLDINGS, L				1.G	4,000,000	93,7940	3,751,760	4,000,000	4,000,000	0	0	0	0	3,750	3,750	JJ	69,167	150,000	07/15/2019	07/15/2029
18055H-BR-2	HOLDINGS, L				1.G	2,000,000	93,4290	1,868,580	2,000,000	2,000,000	0	0	0	0	4,280	4,280	N/A	35,667	85,600	08/03/2022	08/01/2032
18060T-AA-3	CLARIOS GLOBAL LP			1.2	4.A FE	64,160	100,2500	64,160	64,000	64,070	0	(90)	0	0	6,750	6,446	MN	552	2,160	06/21/2023	05/15/2025
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP.		C	1.2	4.A FE	733,061	93,7500	806,250	860,000	753,676	0	17,326	0	0	3,875	7,126	JD	16,755	16,663	05/04/2023	07/01/2028
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC.			1.2	4.B FE	158,283	104,0000	164,320	158,000	158,292	0	9	0	0	9,000	8,945	MS	5,096	0	11/17/2023	09/15/2028
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC			1.2	3.B FE	126,103	96,3750	116,614	121,000	116,614	0	6,023	0	0	4,750	3,449	MS	1,692	5,748	06/17/2021	03/15/2028
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC			1.2	3.B FE	133,364	88,0000	117,040	133,000	117,040	0	6,350	0	0	3,750	3,717	FA	1,884	4,988	04/16/2021	02/15/2031
185899-AG-6	CLEVELAND-CLIFFS INC.			1.2	3.B FE	997,199	100,3750	967,615	964,000	967,367	0	11,109	0	0	6,750	5,523	MS	19,160	55,789	06/28/2023	03/15/2026
185899-AN-1	CLEVELAND-CLIFFS INC.			1.2	3.C FE	347,125	101,5000	355,250	350,000	347,246	0	121	0	0	6,750	6,903	AO	4,988	11,878	09/07/2023	04/15/2030
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS INC.			1.2	4.B FE	230,753	98,0000	227,360	232,000	227,153	0	4,050	0	0	6,625	6,758	AO	3,245	9,540	12/14/2023	04/15/2029
192714-AD-5	COLBUN SA		C	2	2.B FE	1,014,015	88,3322	889,505	1,007,000	1,011,537	0	(682)	0	0	3,150	3,067	MS	10,133	31,721	03/06/2020	03/06/2030
20030N-DA-6	COMCAST CORP.			1.2	1.G FE	1,290,680	89,8756	1,127,939	1,255,000	1,279,862	0	(3,937)	0	0	2,650	2,286	FA	13,857	33,258	03/10/2021	02/01/2030
201723-AQ-6	COMMERCIAL METALS CO.			1.2	3.B FE	125,000	90,6250	113,281	125,000	113,281	0	3,281	0	0	4,125	4,125	JJ	2,378	5,156	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO.			1.2	3.B FE	274,344	88,8750	244,406	275,000	244,406	0	6,478	0	0	4,375	4,403	MS	3,543	12,031	01/24/2022	03/15/2032
20268J-AB-9	COMMONSPIRIT HEALTH			1.2	2.A FE	1,562,222	91,3995	1,411,208	1,544,000	1,556,470	0	(2,208)	0	0	3,347	3,175	AO	12,919	51,678	05/06/2021	10/01/2029
20268J-AF-0	COMMONSPIRIT HEALTH			1.2	2.A FE	118,125	86,6466	99,644	115,000	117,264	0	(331)	0	0	2,782	2,440	AO	800	3,199	05/06/2021	10/01/2030
20268J-AK-9	COMMONSPIRIT HEALTH			1.2	2.A FE	200,000	103,4666	206,933	200,000	200,000	0	0	0	0	6,073	6,073	MN	2,024	12,348	10/18/2022	11/01/2027
202795-JR-2	COMMONWEALTH EDISON CO.			1.2	1.F FE	319,833	86,8260	286,526	330,000	322,044	0	1,172	0	0	2,200	2,626	MS	2,420	7,260	02/03/2022	03/01/2030
203372-AX-5	COMMSCOPE INC			1.2	5.A FE	160,800	67,0000	160,800	240,000	160,800	0	2,172	0	0	4,750	13,197	MS	3,800	11,400	08/13/2021	09/01/2029
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC			1.2	5.C FE	6,800	42,5000	6,800	16,000	6,800	0	1,134	0	0	5,000	37,089	MS	236	800	10/24/2018	03/15/2027
203380-AA-1	COMMSCOPE INC			1.2	5.C FE	77,175	52,5000	77,175	147,000	77,175	0	4,412	0	0	8,250	33,762	MS	4,043	12,128	02/15/2023	03/01/2027
203380-AD-5	COMMSCOPE INC			1.2	5.A FE	97,413	88,0000	85,360	97,000	85,360	0	(3,605)	0	0	6,000	5,821	MS	1,940	5,820	10/28/2020	03/01/2026
20557H-AF-8	COMPUTERSHARE, INC.				2.B	1,000,000	97,9910	1,000,000	1,000,000	1,000,000	0	0	0	0	4,220	4,219	MN	4,806	42,200	11/20/2018	11/20/2025
20557H-AG-6	COMPUTERSHARE, INC.				2.B	2,000,000	95,7590	1,915,180	2,000,000	2,000,000	0	0	0	0	4,360	4,359	MN	9,931	87,200	11/20/2018	11/20/2028
205768-AS-3	COMSTOCK RESOURCES INC.			1.2	4.B FE	370,563	91,7500	321,125	350,000	321,125	0	9,727	0	0	6,750	5,482	MS	7,875	23,625	06/21/2021	03/01/2029
205768-AT-1	COMSTOCK RESOURCES INC.			1.2	4.B FE	383,110	86,6250	329,175	380,000	329,175	0	1,761	0	0	5,875	5,745	JJ	10,294	22,325	01/07/2022	01/15/2030
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC			1.2	4.A FE	241,475	89,8750	217,498	242,000	217,498	0	19,607	0	0	6,000	6,033	MN	2,420	14,520	12/21/2021	11/01/2029
21036P-BH-0	CONSTELLATION BRANDS INC.			1.2	2.C FE	44,800	83,9932	37,797	45,000	44,845	0	19	0	0	2,250	2,300	FA	422	1,013	07/21/2021	08/01/2031
210383-AG-0	CONSTELLUM SE		C	1.2	4.A FE	487,965	98,6250	491,153	498,000	485,009	0	7,130	0	0	5,875	6,858	FA	11,053	29,258	10/18/2022	02/15/2026
210518-DH-0	CONSUMERS ENERGY COMPANY				1.E	2,000,000	87,9770	1,759,540	2,000,000	2,000,000	0	0	0	0	3,180	3,180	N/A	16,430	63,600	09/28/2017	09/28/2032
210518-DP-8	CONSUMERS ENERGY CO.			1.2	1.F FE	114,914	92,8935	106,828	115,000	114,924	0	7	0	0	3,600	3,609	FA	1,564	4,186	08/01/2022	08/15/2032
210518-EH-9	CONSUMERS ENERGY COMPANY				1.E	2,000,000	87,9480	1,758,960	2,000,000	2,000,000	0	0	0	0	3,180	3,180	MN	8,127	63,600	11/15/2017	11/15/2032
212015-AU-5	CONTINENTAL RESOURCES INC			1.2	2.C FE	30,000	91,7500	27,525	30,000	30,000	0	0	0	0	2,268	2,268	MN	87	680	11/09/2021	11/15/2026
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC.			1.																	

ANNUAL STATEMENT FOR THE YEAR 2023 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
21987B-BF-4.	CORPORACION NACIONAL DEL COBRE DE CHILE	C.	1, 2	2 A FE	1,132,359	96,8157	1,113,381	1,150,000	1,133,560	0	1,201	0	0	5.125	5.325	FA	24,394	29,469	02/23/2023	02/02/2033	
21987B-BH-0.	CORPORACION NACIONAL DEL COBRE DE CHILE	C.	1, 2	2 A FE	438,178	101,3508	445,944	440,000	438,185	0	7	0	0	6.300	6.331	MS	8,701	0	09/05/2023	09/08/2053	
21989D-AA-0.	VESTA REAL ESTATE CORPORATION	C.	1, 2	2 C FE	990,800	84,0000	840,000	1,000,000	992,940	0	817	0	0	3.625	3.735	MN	4,833	36,250	05/07/2021	05/13/2031	
22003B-AM-8.	COPT DEFENSE PROPERTIES LP		1, 2	2 C FE	583,282	80,9907	599,331	740,000	590,853	0	7,409	0	0	2.750	6.180	AO	4,296	11,481	07/14/2023	04/15/2031	
222070-AB-0.	COTY INC		1, 2	4 B FE	194,447	100,0000	191,000	191,000	190,550	7,859	(1,850)	0	0	6.500	5.320	AO	2,621	12,415	01/26/2023	04/15/2026	
222070-AE-4.	COTY INC		1, 2	3 B FE	173,000	98,2500	169,973	173,000	169,973	5,623	0	0	0	5.000	4.998	AO	1,826	8,650	04/16/2021	04/15/2026	
22282E-AJ-1.	COVANTA HOLDING CORP		1, 2	4 C FE	125,750	84,8750	127,313	150,000	125,031	(1,711)	992	0	0	5.000	8.043	MS	2,500	2,500	09/27/2023	09/01/2030	
22303X-AA-3.	COVANTA HOLDING CORP		1, 2	4 C FE	251,875	87,5000	262,500	300,000	255,099	0	3,224	0	0	4.875	8.108	JD	1,219	10,969	09/27/2023	12/01/2029	
224044-CJ-4.	COX COMMUNICATIONS INC		1, 2	2 B FE	1,199,033	94,9683	1,182,355	1,245,000	1,195,621	0	2,867	0	0	3.500	4.663	FA	16,462	28,613	08/14/2023	08/15/2027	
225401-AU-2.	UBS GROUP AG	C.	1, 2, 5	1 G FE	750,000	84,8679	636,509	750,000	750,000	0	0	0	0	3.091	3.091	MN	3,027	23,183	05/10/2021	05/14/2032	
225401-AV-0.	UBS GROUP AG	C.	1, 2, 5	1 G FE	900,000	103,8266	934,439	900,000	900,000	0	0	0	0	6.442	6.446	FA	22,547	57,817	08/08/2022	08/11/2028	
225401-AZ-1.	UBS GROUP AG	C.	1, 2, 5	1 G FE	482,145	106,4612	532,306	500,000	483,695	0	1,168	0	0	6.537	7.010	FA	12,620	32,685	09/01/2022	08/12/2033	
22788C-AA-3.	CROWDSTRIKE HOLDINGS INC		1, 2	3 B FE	199,900	90,1250	178,448	198,000	178,448	11,839	(207)	0	0	3.000	2.877	FA	2,244	5,940	01/13/2021	02/15/2029	
228187-AB-6.	CROWN AMERICAS LLC		1, 2	3 B FE	217,756	98,6250	219,934	223,000	219,696	1,926	1,460	0	0	4.750	5.513	FA	4,414	10,593	08/26/2022	02/01/2026	
22822R-BD-1.	CROCAS 2015-2 C25 - RMBS		1, 2	1 F FE	813,843	97,0235	776,188	800,000	800,000	0	(2,993)	0	0	3.663	3.663	MON	1,302	29,304	06/26/2017	05/15/2045	
22822V-AB-7.	CROWN CASTLE INC		1, 2	2 C FE	610,612	98,4970	547,643	556,000	577,397	0	(11,113)	0	0	4.450	2.333	FA	9,347	24,742	03/10/2021	02/15/2026	
22822V-AH-4.	CROWN CASTLE INC		1, 2	2 C FE	281,920	95,0963	237,741	250,000	267,232	0	(4,865)	0	0	3.650	1.569	MS	3,042	9,125	12/09/2020	09/01/2027	
22822V-AT-8.	CROWN CASTLE INC		1, 2	2 C FE	456,629	82,9908	435,702	525,000	462,485	0	3,719	0	0	2.250	4.173	JJ	5,447	7,313	09/26/2023	01/15/2031	
22822V-AW-1.	CROWN CASTLE INC		1, 2	2 C FE	194,115	81,5113	158,947	195,000	194,350	0	82	0	0	2.100	2.150	AO	1,024	4,095	02/08/2021	04/01/2031	
22822V-AZ-4.	CROWN CASTLE INC		1, 2	2 C FE	4,988	93,5167	4,976	5,000	4,992	0	2	0	0	2.900	2.952	MS	43	145	03/02/2022	03/15/2027	
22822V-BD-2.	CROWN CASTLE INC		1, 2	2 C FE	438,508	102,1197	449,327	440,000	438,525	0	16	0	0	5.600	5.673	JD	1,711	0	12/04/2023	06/01/2029	
228701-AF-5.	CROWNROCK LP		1, 2	4 A FE	513,813	99,7500	613,463	615,000	580,943	0	14,840	0	0	5.625	8.954	AO	7,303	22,922	06/08/2023	10/15/2025	
228701-AG-3.	CROWNROCK LP		1, 2	4 A FE	83,000	97,2500	80,718	83,000	80,718	6,433	0	0	0	5.000	4.999	MN	692	4,150	04/13/2021	05/01/2029	
22966R-AH-9.	CUBESMART LP		1, 2	2 B FE	59,709	88,0546	52,833	60,000	59,792	0	39	0	0	2.250	2.325	JD	60	1,350	11/18/2021	12/15/2028	
23166M-AA-1.	CUSHMAN & WAKEFIELD US BORROWER LLC		1, 2	3 C FE	163,000	99,5000	162,185	163,000	162,185	6,724	0	0	0	6.750	6.748	MN	1,406	11,003	05/19/2020	05/15/2028	
23166M-AC-7.	CUSHMAN & WAKEFIELD US BORROWER LLC		1, 2	3 C FE	19,859	105,7500	21,150	20,000	19,864	0	5	0	0	8.875	9.000	MS	626	0	08/10/2023	09/01/2031	
23311R-AA-4.	DCP MIDSTREAM OPERATING LP		1, 2	2 C FE	72,900	109,7500	148,163	135,000	77,304	0	1,382	0	0	6.750	13.766	MS	2,683	9,113	02/14/2018	09/15/2037	
23311V-AG-2.	DCP MIDSTREAM OPERATING LP		1, 2	2 C FE	207,612	99,8750	212,734	213,000	210,052	0	1,768	0	0	5.375	6.332	JJ	5,279	11,449	10/18/2022	07/15/2025	
23311V-AH-0.	DCP MIDSTREAM OPERATING LP		1, 2	2 C FE	85,043	99,8750	134,831	135,000	99,580	0	4,497	0	0	5.125	11.874	MN	884	6,919	05/08/2019	05/15/2029	
23311V-AJ-6.	DCP MIDSTREAM OPERATING LP		1, 2	2 C FE	120,000	102,0000	122,400	120,000	120,000	0	0	0	0	5.625	5.624	JJ	3,113	6,750	06/17/2020	07/15/2027	
233331-BD-8.	DTE ENERGY CO		1, 2	2 B FE	700,049	98,9160	692,412	700,000	700,043	0	(4)	0	0	4.220	4.206	MN	4,923	29,540	08/03/2022	11/01/2024	
23338V-AR-7.	DTE ELECTRIC CO		1, 2	1 F FE	298,155	79,6257	238,877	300,000	298,222	0	35	0	0	3.650	3.684	MS	3,650	10,950	02/16/2022	03/01/2052	
23345M-AA-5.	DT MIDSTREAM INC		1, 2	3 B FE	101,411	91,5000	92,415	101,000	92,415	6,610	(45)	0	0	4.125	4.068	JD	185	4,166	05/25/2021	06/15/2029	
23345M-AB-3.	DT MIDSTREAM INC		1, 2	3 B FE	39,000	90,2500	35,198	39,000	35,198	2,633	0	0	0	4.375	4.375	JD	76	1,706	05/25/2021	06/15/2031	
235822-AB-9.	DANA FINANCING LUXEMBOURG SARL	C.	1, 2	4 A FE	153,271	99,7500	156,608	157,000	155,162	0	3,937	0	0	5.750	6.716	AO	1,906	9,023	07/25/2022	04/15/2025	
235825-AF-3.	DANA INC		1, 2	4 A FE	566,235	98,7500	582,625	590,000	567,583	19,433	1,663	0	0	5.375	5.873	MN	4,052	31,713	08/06/2020	11/15/2027	
235825-AG-1.	DANA INC		1, 2	4 A FE	414,161	98,5000	385,135	391,000	385,135	30,961	(5,546)	0	0	5.625	4.117	JD	978	21,994	01/31/2022	06/15/2028	
235825-AH-9.	DANA INC		1, 2	4 A FE	100,000	89,0000	89,000	100,000	89,000	10,000	0	0	0	4.250	4.249	MS	1,417	4,250	04/29/2021	09/01/2030	
235825-AJ-5.	DANA INC		1, 2	4 A FE	397,000	87,0000	345,390	397,000	345,390	23,324	0	0	0	4.500	4.498	FA	6,749	17,865	11/15/2021	02/15/2032	
237266-AH-4.	DARLING INGREDIENTS INC		1, 2	3 B FE	62,560	98,3750	62,960	64,000	62,882	577	305	0	0	5.250	5.842	AO	709	3,360	12/08/2022	04/15/2027	
237266-AJ-0.	DARLING INGREDIENTS INC		1, 2	3 B FE	35,060	99,6250	34,869	35,000	34,869	488	(6)	0	0	6.000	5.972	JD	93	2,100	08/15/2022	06/15/2030	
23918K-AS-7.	DAVITA INC		1, 2	4 A FE	1,307,370	87,2500	1,210,158	1,387,000	1,195,173	56,241	4,956	0	0	4.625	5.599	JD	5,346	51,430	12/15/2023	06/01/2030	
23918K-AT-5.	DAVITA INC		1, 2	4 A FE	1,437,417	82,0000	1,247,220	1,521,000	1,246,593	93,515	5,933	0	0	3.750	4.518	FA	21,548	52,819	07/17/2023	02/15/2031	
24618#-BB-5.	DELAWARE NORTH COMPANIES, INC			2 B Z	1,400,000	103,0938	1,443,313	1,400,000	1,400,000	0	0	0	0	5.700	5.700	N/A	33,472	0	07/31/2023	07/31/2033	
251526-CF-4.	DEUTSCHE BANK AG (NEW YORK BRANCH)		2, 5	2 C FE	200,000	83,5989	167,198	200,000	200,000	0	0	0	0	3.729	3.730	JJ	3,460	7,458	01/11/2021	01/14/2032	
251526-CN-7.	DEUTSCHE BANK AG (NEW YORK BRANCH)		2	2 B FE	326,575	96,3523	342,051	355,000	328,711	0	2,136	0	0	6.562	8.936	FMAN	2,976	11,720	08/14/2023	11/16/2027	

E10.25

ANNUAL STATEMENT FOR THE YEAR 2023 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
251526-CS-6.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2.5	2.B FE	906,651	104,4775	940,298	900,000	905,739	0	(912)	0	0	6.720	6.538	JJ	27,384	30,240	03/01/2023	01/18/2029
251526-CT-4.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2.5	2.C FE	200,000	102,3755	204,751	200,000	200,000	0	0	0	0	7.079	7.081	FA	5,545	7,079	02/06/2023	02/10/2034
251526-CU-1.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2.5	2.B FE	355,000	105.1086	373,136	355,000	355,000	0	0	0	0	6.819	6.823	MN	2,757	0	11/15/2023	11/20/2029
25160P-AN-7.	DEUTSCHE BANK AG (NEW YORK BRANCH)			2.5	2.B FE	1,008,670	103.8671	1,038,671	1,000,000	1,008,337	0	(333)	0	0	7.146	6.781	JJ	33,348	0	11/06/2023	07/13/2027
25162V-AA-0.	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU				1.G	1,754,250	86.3890	1,515,479	1,754,250	1,754,250	0	0	0	0	3.012	3.012	N/A	8,219	55,169	03/18/2021	05/05/2035
25163K-AA-3.	DEUTSCHE POST-BURNHAM-B&B COMMON LAW TRU				1.G	1,000,000	81.5720	815,720	1,000,000	1,000,000	0	0	0	0	2.396	2.396	FMAN	3,727	23,960	09/22/2021	08/05/2035
25163L-AA-1.	COMMON LAW TRU				1.G	2,000,000	103.3030	2,066,060	2,000,000	2,000,000	0	0	0	0	5.402	5.402	FMAN	16,506	27,010	09/29/2022	05/05/2036
25259K-AA-8.	DIAMOND ESCROW ISSUER LLC			1.2	4.C FE	400,000	105.8750	423,500	400,000	400,000	0	0	0	0	9.750	9.759	AO	9,750	12,242	05/24/2023	11/15/2028
25260W-AD-3.	DIAMOND FOREIGN ASSET CO			1.2	4.C FE	150,000	101.5000	152,250	150,000	150,000	0	0	0	0	8.500	8.499	AO	3,542	0	09/12/2023	10/01/2030
25277L-AC-0.	DIAMOND SPORTS GROUP LLC			1.2	6.FE	446	4.5000	2,295	51,000	666	0	219	0	0	6.625	0.000	FA	0	1,689	07/18/2019	08/15/2027
25277L-AF-3.	DIAMOND SPORTS GROUP LLC			1.2	6.FE	9,060	4.5000	20,385	453,000	9,060	0	6,243	47,013	0	5.375	0.000	FA	0	12,174	11/05/2020	08/15/2026
25278X-AM-1.	DIAMONDBACK ENERGY INC.			1.2	2.C FE	404,339	96.8561	368,053	380,000	392,188	0	(4,275)	0	0	3.250	2.043	JD	1,029	12,350	02/22/2021	12/01/2026
25278X-AR-0.	DIAMONDBACK ENERGY INC.			1.2	2.C FE	232,134	89.0761	209,329	235,000	232,678	0	280	0	0	3.125	3.280	MS	1,979	7,344	02/04/2022	03/24/2031
254709-AL-2.	DISCOVER FINANCIAL SERVICES			2	2.C FE	209,756	97.7236	205,220	210,000	209,970	0	25	0	0	3.750	3.763	MS	2,559	7,875	03/02/2015	03/04/2025
25470D-BF-5.	DISCOVERY COMMUNICATIONS LLC			1.2	2.C FE	2,185,568	94.3194	2,273,098	2,410,000	2,134,382	0	25,478	0	0	4.125	6.694	MN	12,703	60,431	07/14/2023	05/15/2029
25470M-AG-4.	DISH NETWORK CORP			1.2	4.B FE	1,092,650	104.3750	1,165,869	1,117,000	1,095,621	0	2,939	0	0	11.750	12.378	MN	16,771	131,248	05/05/2023	11/15/2027
25470X-AY-1.	DISH DBS CORP			1	5.B FE	1,399,770	69.2500	1,035,980	1,496,000	1,035,980	(184,096)	12,056	0	0	7.750	8.852	JJ	57,970	115,940	01/24/2022	07/01/2026
25470X-BB-0.	DISH DBS CORP			1.2	5.B FE	593,868	59.5000	484,330	814,000	484,330	(113,035)	26,584	0	0	7.375	14.224	JJ	30,016	60,033	07/26/2022	07/01/2028
25470X-BD-6.	DISH DBS CORP			1	5.B FE	137,125	51.2500	128,125	250,000	123,606	64,961	5,645	107,000	0	5.125	16.985	JD	1,068	12,813	12/01/2021	06/01/2029
25470X-BF-1.	DISH DBS CORP			1.2	4.B FE	149,000	79.7500	118,828	149,000	118,828	373	0	0	0	5.750	5.749	JD	714	8,568	11/10/2021	12/01/2028
25525P-AA-5.	DIVERSIFIED HEALTHCARE TRUST			1.2	6.FE	605,782	98.1250	575,994	587,000	575,994	15,593	(3,119)	0	0	9.750	9.225	JD	2,544	57,233	06/30/2022	06/15/2025
25525P-AB-3.	DIVERSIFIED HEALTHCARE TRUST			1.2	6.FE	659,938	75.3750	678,375	900,000	665,681	228,099	18,007	147,425	0	4.375	9.085	MS	13,125	39,375	08/11/2022	03/01/2031
256677-AH-8.	DOLLAR GENERAL CORP			1.2	2.B FE	9,900	78.4751	7,848	10,000	9,907	0	2	0	0	4.125	4.184	AO	101	413	04/01/2020	04/03/2050
256746-AJ-7.	DOLLAR TREE INC			1.2	2.B FE	159,568	84.9782	135,965	160,000	159,651	0	39	0	0	2.650	2.681	JD	353	4,240	11/29/2021	12/01/2031
25746U-DG-1.	DOMINION ENERGY INC			1.2	2.B FE	341,861	92.0825	345,309	375,000	346,775	0	3,788	0	0	3.375	4.783	AO	3,164	12,656	09/09/2022	04/01/2030
25763#-AH-3.	DONALDSON COMPANY, INC				1.G	1,000,000	86.5560	865,560	1,000,000	1,000,000	0	0	0	0	2.500	2.500	N/A	10,139	25,000	08/05/2021	08/05/2031
25763#-AJ-9.	DONALDSON COMPANY, INC				1.G	2,000,000	90.4230	1,808,460	2,000,000	2,000,000	0	0	0	0	2.120	2.120	N/A	6,596	42,400	11/05/2021	11/05/2028
260543-CN-1.	DOW CHEMICAL CO			1.2	2.B FE	12,987	98.7153	12,833	13,000	12,996	0	2	0	0	4.550	4.566	MN	51	592	11/28/2018	11/30/2025
26078J-AC-4.	DUPONT DE NEMOURS INC			1.2	2.A FE	1,047,500	99.2709	992,709	1,000,000	1,013,551	0	(7,542)	0	0	4.493	3.668	MN	5,741	44,930	03/06/2019	11/15/2025
26442C-AX-2.	DUKE ENERGY CAROLINAS LLC			1.2	1.F FE	59,779	98.4713	59,083	60,000	59,883	0	21	0	0	3.950	3.994	MN	303	2,370	11/05/2018	11/15/2028
26442C-BG-8.	DUKE ENERGY CAROLINAS LLC			1.2	1.F FE	334,796	87.6144	293,508	335,000	334,831	0	18	0	0	2.850	2.857	MS	2,811	9,548	03/01/2022	03/15/2032
26442E-AJ-9.	DUKE ENERGY OHIO INC			1.2	1.F FE	49,972	103.5692	51,785	50,000	49,975	0	3	0	0	5.250	5.257	AO	656	1,378	03/20/2023	04/01/2033
26442U-AG-9.	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	1,126,261	96.8835	1,123,849	1,160,000	1,129,082	0	2,789	0	0	3.700	4.335	MS	14,307	27,103	07/14/2023	09/01/2028
26442U-AN-4.	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	423,882	91.0739	387,064	425,000	424,059	0	97	0	0	3.400	3.613	AO	3,613	14,450	03/14/2022	04/01/2032
26444H-AK-7.	DUKE ENERGY FLORIDA LLC			1.2	1.F FE	728,898	84.8321	619,274	730,000	729,115	0	100	0	0	2.400	2.417	JD	779	17,520	11/29/2021	12/15/2031
26444H-AQ-4.	DUKE ENERGY FLORIDA LLC			1.2	1.F FE	199,638	108.3128	216,626	200,000	199,643	0	5	0	0	5.875	5.899	MN	1,697	0	11/06/2023	11/15/2033
26875P-AU-5.	EOG RESOURCES INC			1.2	1.G FE	304,878	99.6960	304,073	305,000	304,931	0	9	0	0	4.375	4.379	AO	2,817	13,344	04/08/2020	04/15/2030
26884A-BD-4.	ERP OPERATING LP			1.2	1.G FE	503,225	97.6636	507,851	520,000	516,023	0	2,681	0	0	3.375	3.936	JD	1,463	17,550	11/05/2018	06/01/2025
26884L-AL-3.	EQT CORP			1.2	2.C FE	99,000	102.9000	99,000	100,000	101,952	0	(394)	0	0	5.000	4.500	JJ	2,306	5,000	06/25/2021	01/15/2029
26884T-AP-7.	ERAC USA FINANCE LLC			1.2	2.A FE	406,004	97.5238	409,600	420,000	408,729	0	2,726	0	0	3.800	5.358	MN	2,660	7,980	07/14/2023	11/01/2025
26884T-AP-7.	ERAC USA FINANCE LLC			1.2	2.A FE	2,994,330	97.5900	2,927,700	3,000,000	2,998,854	0	593	0	0	3.800	3.822	MN	19,000	114,000	11/02/2015	11/01/2025
26884T-AW-2.	ERAC USA FINANCE LLC			1.2	2.A FE	508,526	99.9718	509,856	510,000	508,604	0	78	0	0	4.900	4.937	MN	4,165	12,495	04/26/2023	05/01/2033
26885B-AC-4.	EQM MIDSTREAM PARTNERS LP			1.2	3.C FE	50,813	99.5000	49,750	50,000	49,750	5,476	(101)	0	0	5.500	5.238	JJ	1,268	2,750	09/22/2020	07/15/2028
26885B-AF-7.	EQM MIDSTREAM PARTNERS LP			1.2	3.C FE	61,000	99.7500	60,848	61,000	60,848	1,830	0	0	0	6.000	6.000	JJ	1,830	3,660	06/16/2020	07/01/2025
26885B-AH-3.	EQM MIDSTREAM PARTNERS LP			1.2	3.C FE	653,410	102.0000	678,300	665,000	651,244	17,480	1,886	0	0	6.500	7.052	JJ	21,613	31,850	03/20/2023	07/01/2027
26885B-AM-2.	EQM MIDSTREAM PARTNERS LP			1.2	3.C FE	100,000	102.7500	102,750	100,000	100,000	2,375	0	0	0	7.500	7.501	JD	625	7,500	05/31/2022	06/01/2027
26885B-AN-0.	EQM MIDSTREAM PARTNERS LP			1.2	3.C FE	350,000	107.0000	374,500	350,000	350,000	4,250	0	0	0	7.500	7.498	JD	2,188	26,250	01/23/2023	06/01/2030
26963P-AA-2.	EAGLE INTERMEDIATE GLOBAL HOLDING BV			1.2	5.C FE	208,600	66.5000	198,170	298,000	198,170	(37,110)	26,680	0	0	7.500	21.082	MN	3,725	22,3		

ANNUAL STATEMENT FOR THE YEAR 2023 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
278865-BM-1	ECOLAB INC.			1,2	1,6 FE	548,865	85,0472	493,274	580,000	551,168	0	2,281	0	0	2,125	2,780	FA	5,135	10,413	03/16/2023	02/01/2032
279000-AA-4	ECO MATERIAL TECHNOLOGIES INC.			1,2	4, B FE	388,000	99,7500	399,000	400,000	390,416	4,125	2,499	0	0	7,875	8,741	JJ	13,213	31,500	12/07/2022	01/31/2027
279158-AN-9	ECOPETROL SA		C	1,2	3, A FE	1,705,285	98,7500	1,447,675	1,466,000	1,447,675	142,328	(23,215)	0	0	6,875	4,700	AO	17,358	100,788	06/17/2021	04/29/2030
281020-AY-3	EDISON INTERNATIONAL			1,2	2, C FE	274,469	100,8019	277,205	275,000	274,523	0	53	0	0	5,250	5,291	MN	1,845	7,219	05/10/2023	11/15/2028
28228P-AC-5	EG GLOBAL FINANCE PLC		C	2	4, C FE	675,000	106,5000	718,875	675,000	675,000	0	0	0	0	12,000	11,997	MN	9,225	0	11/10/2023	11/30/2028
28368E-AD-8	KINDER MORGAN INC.			1	2, B FE	365,373	114,3579	343,074	300,000	343,415	0	(4,515)	0	0	7,800	5,445	FA	9,750	23,400	07/11/2018	08/01/2031
28368E-AE-6	KINDER MORGAN INC.			1	2, B FE	100,320	114,3864	89,221	78,000	92,659	0	(1,457)	0	0	7,750	4,894	JJ	2,787	6,045	02/06/2018	01/15/2032
283695-BQ-6	EL PASO NATURAL GAS CO LLC			1	2, B FE	129,979	86,3357	112,236	130,000	129,982	0	2	0	0	3,500	3,502	FA	1,719	4,550	02/08/2022	02/15/2032
28470R-AH-5	CAESARS ENTERTAINMENT INC.			1,2	4, A FE	800,172	100,2500	796,988	795,000	788,834	15,717	(950)	0	0	6,250	6,161	JJ	24,844	45,844	08/01/2023	07/01/2025
28490Z-AF-0	ELDORADO GOLD CORP.			1,2	4, C FE	575,000	93,3750	536,906	575,000	536,906	36,656	0	0	0	6,250	6,248	MS	11,979	35,938	08/12/2021	09/01/2029
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS, LLC				2, B	1,000,000	96,2980	962,980	1,000,000	1,000,000	0	0	0	0	3,270	3,269	N/A	9,447	32,700	03/04/2016	03/17/2026
28932M-AG-0	ELM ROAD GENERATING STATION																				
28932M-AG-0	SUPERCITICA			1	1,6 FE	740,449	96,3710	713,579	740,449	740,465	0	(2)	0	0	4,673	4,672	JJ	15,571	34,601	01/12/2011	01/19/2031
29081P-AF-2	EMBOTELLADORA ANDINA SA		C	1,2	2, B FE	1,512,072	75,0000	1,125,000	1,500,000	1,511,164	0	(253)	0	0	3,950	3,904	JJ	26,333	59,250	01/31/2020	01/21/2050
29082H-AD-4	EMBRAER NETHERLANDS FINANCE BV		C	1,2	3, A FE	905,672	104,5000	950,950	910,000	905,887	0	215	0	0	7,000	7,087	JJ	27,073	0	08/04/2023	07/28/2030
29082K-AA-3	EMBECTA CORP.			1,2	4, A FE	349,625	84,2500	358,063	4,469,000	347,679	(4,539)	4,469	0	0	5,000	8,495	FA	8,028	10,000	09/27/2023	02/15/2030
29082K-AB-1	EMBECTA CORP.			2	4, A FE	73,888	87,2500	65,438	75,000	65,438	(1,429)	117	0	0	6,750	7,000	FA	1,913	5,063	03/23/2022	02/15/2030
29245J-AN-2	EMPRESA NACIONAL DEL PETROLEO		C	1,2	3, A FE	443,656	100,0000	445,000	445,000	443,720	0	64	0	0	6,150	6,191	MN	3,877	13,684	04/26/2023	05/10/2033
29250N-AZ-8	ENBRIDGE INC.			1,2	2, A FE	736,546	91,3591	625,810	685,000	720,301	0	(5,842)	0	0	3,125	2,147	MN	2,735	21,406	03/01/2021	11/15/2029
29250N-BR-5	ENBRIDGE INC.			1,2	2, A FE	192,938	103,6999	207,400	200,000	193,089	0	151	0	0	5,700	6,199	MS	3,578	0	09/26/2023	03/08/2033
29250N-BX-2	ENBRIDGE INC.			1,2	2, A FE	344,627	104,8594	361,765	345,000	344,638	0	11	0	0	6,000	6,025	MN	2,990	0	11/06/2023	11/15/2028
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3, B FE	838,500	99,5000	796,000	800,000	796,000	39,101	(6,101)	0	0	5,750	4,936	JJ	19,294	46,000	08/16/2022	01/30/2028
29261A-AA-8	ENCOMPASS HEALTH CORP.			1,2	4, A FE	396,920	95,5000	395,370	414,000	391,273	5,768	185	0	0	4,500	5,625	FA	7,763	5,760	12/11/2023	02/01/2028
29272W-AD-1	ENERGIZER HOLDINGS INC.			1,2	4, B FE	788,311	89,7500	790,698	881,000	752,742	19,554	10,019	0	0	4,375	6,327	MS	9,743	36,772	09/27/2023	03/31/2029
29272W-AF-6	ENERGIZER HOLDINGS INC.			1,2	4, B FE	176,296	99,5000	184,075	185,000	177,612	5,102	1,414	0	0	6,500	7,605	JD	6,046	12,025	12/01/2022	12/31/2027
29273R-BD-0	ENERGY TRANSFER LP			1,2	2, C FE	966,720	98,5283	985,283	1,000,000	992,769	0	5,708	0	0	4,050	4,676	MS	11,925	40,500	01/15/2019	03/15/2025
29273R-BK-4	ENERGY TRANSFER LP			1,2	2, C FE	747,498	97,2325	753,552	775,000	750,011	0	3,137	0	0	4,200	5,278	AO	6,872	17,010	07/14/2023	04/15/2027
29273V-AQ-3	ENERGY TRANSFER LP			1,2	2, C FE	386,236	103,0878	412,351	400,000	386,541	0	305	0	0	5,750	6,239	FA	8,689	0	09/26/2023	02/15/2033
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV		C	1,2	2, B FE	208,694	81,2954	170,720	210,000	208,991	0	121	0	0	2,250	2,218	JJ	2,218	4,725	07/07/2021	07/12/2031
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		C	1,2	2, B FE	981,530	114,0232	1,140,232	1,000,000	983,104	0	1,313	0	0	7,500	7,769	AO	16,042	75,000	10/18/2022	10/14/2032
29278N-AF-0	ENERGY TRANSFER LP			1,2	2, C FE	224,762	99,5908	224,079	225,000	224,880	0	24	0	0	4,950	4,964	JD	495	11,138	10/22/2018	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP			1,2	2, C FE	874,916	100,6122	855,204	850,000	865,811	0	(4,437)	0	0	5,250	4,787	AO	9,421	31,500	08/14/2023	04/15/2029
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2, C FE	480,030	92,7283	435,823	470,000	477,915	0	(1,140)	0	0	3,750	3,443	MN	2,252	17,625	02/04/2022	05/15/2030
29336T-AD-2	ENLINK MIDSTREAM LLC			1,2	3, A FE	111,870	102,0000	115,260	113,000	111,969	0	99	0	0	6,500	6,672	MS	2,448	3,673	03/30/2023	09/01/2030
29364W-AZ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1, F FE	854,975	94,1915	852,433	905,000	860,199	0	5,223	0	0	3,120	4,604	MS	9,412	14,118	07/14/2023	09/01/2027
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2, A FE	180,737	93,4652	163,564	175,000	178,481	0	(598)	0	0	3,125	2,722	JJ	2,294	5,469	01/28/2020	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2, A FE	1,418,771	90,4573	1,415,657	1,565,000	1,427,746	0	8,919	0	0	2,800	4,443	JJ	18,380	26,670	07/14/2023	01/31/2030
29444U-BE-5	EQUINIX INC			1,2	2, B FE	624,435	91,5061	535,311	585,000	612,011	0	(4,437)	0	0	3,200	2,321	MN	2,236	18,720	02/22/2021	11/18/2029
29444U-BS-4	EQUINIX INC			1,2	2, B FE	69,663	84,7916	59,354	70,000	69,745	0	31	0	0	2,500	2,555	MN	224	1,750	05/03/2021	05/15/2031
29717P-AV-9	ESSEX PORTFOLIO LP			1,2	2, A FE	454,338	83,5716	359,358	430,000	447,457	0	(1,993)	0	0	2,650	2,093	MS	3,355	11,395	06/17/2020	03/15/2032
29717P-AY-3	ESSEX PORTFOLIO LP			1,2	2, A FE	154,085	87,3935	135,460	155,000	154,445	0	127	0	0	1,700	1,790	MS	878	2,635	02/22/2021	03/01/2028
29977L-AA-9	SARL		C	1,2	4, B FE	467,719	86,2500	431,250	500,000	426,550	24,237	2,906	0	0	5,000	6,112	AO	4,236	23,125	05/31/2023	10/30/2029
30034T-AA-1	EVERI HOLDINGS INC.			1,2	4, C FE	134,799	91,0000	136,500	136,000	136,015	5,584	1,806	0	0	5,000	6,841	JJ	3,458	7,500	07/19/2022	07/15/2029
30036F-AA-9	EVERY KANSAS CENTRAL INC			1,2	1, F FE	39,836	74,0579	29,623	40,000	39,850	0	3	0	0	3,450	3,472	AO	291	1,380	04/02/2020	04/15/2050
30040W-AE-8	EVERSOURCE ENERGY			1,2	2, B FE	269,816	94,7505	255,826	270,000	269,921	0	18	0	0	3,300	3,308	JJ	4,109	8,910	01/03/2018	01/15/2028
30040W-AK-4	EVERSOURCE ENERGY			1,2	2, B FE	81,4462	81,4462	77,374	95,000	94,982	0	2	0	0	1,650	1,653	FA	592	1,568	08/11/2020	08/15/2030
30040W-AP-3	EVERSOURCE ENERGY			1,2	2, B FE	798,376	89,0358	712,286	800,000	798,640	0	142	0	0	3,375	3,399	MS	9,000	27,000	02/22/2022	03/01/2032
30161N-AX-9	EXELON CORP			1,2	2, B FE	698,558	95,4132	667,892	700,000	699,058	0	129	0	0	4,050	4,074	AO	5,985	28,350	03/30/2020	04/15/2030
30225V-AK-3	EXTRA SPACE STORAGE LP			1,2	2, B FE	138,429															

ANNUAL STATEMENT FOR THE YEAR 2023 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
36143L-2G-9	GA GLOBAL FUNDING TRUST				1.6 FE	999,720	90,8323	908,323	1,000,000	999,828	0	55	0	0	2,250	2,256	JJ	10,938	22,500	01/03/2022	01/06/2027
361448-AY-9	GATX CORP			1.2	2 B FE	515,015	95,2895	524,092	550,000	536,159	0	4,729	0	0	3,250	4,246	MS	5,263	17,875	03/06/2019	09/15/2026
36165R-AC-9	GCC SAB DE CV		C	1.2	2 C FE	1,963,273	86,5000	1,727,405	1,997,000	1,968,294	0	2,795	0	0	3,614	3,814	AO	14,234	72,172	04/08/2022	04/20/2032
361680-AL-8	GFL ENVIRONMENTAL INC			1.2	4 C FE	100,000	92,1250	92,125	100,000	92,125	6,125	0	0	0	4,000	3,983	FA	1,667	4,000	09/21/2021	08/01/2028
361680-AN-4	GFL ENVIRONMENTAL INC			1.2	4 C FE	22,625	93,8750	23,469	25,000	22,920	0	295	0	0	4,750	6,592	JD	53	1,188	01/18/2023	06/15/2029
361680-AP-9	GFL ENVIRONMENTAL INC			1.2	4 C FE	616,938	92,2500	622,688	675,000	606,059	17,156	6,559	0	0	4,375	5,965	FA	11,156	25,156	03/02/2023	08/15/2029
361680-AQ-7	GFL ENVIRONMENTAL INC			1.2	3 C FE	240,000	103,0000	247,200	240,000	240,000	0	0	0	0	6,750	6,752	JJ	1,125	0	11/29/2023	01/15/2031
361841-AL-3	GLP CAPITAL LP			1.2	3 A FE	414,757	99,3856	437,297	440,000	415,250	0	493	0	0	5,300	6,631	JJ	10,753	0	11/17/2023	01/15/2029
361841-AR-0	GLP CAPITAL LP			1.2	3 A FE	64,594	83,4353	54,233	65,000	54,233	(10,436)	35	0	0	3,250	3,323	JJ	974	2,113	12/07/2021	01/15/2032
362586-AA-5	GUSAP III LP			1.2	2 C FE	1,534,274	95,1085	1,468,475	1,544,000	1,537,830	0	866	0	0	4,250	4,325	JJ	29,164	65,620	04/08/2022	01/21/2030
36264F-AB-7	HALEON US CAPITAL LLC			1.2	2 B FE	598,686	96,3365	578,019	600,000	599,127	0	251	0	0	3,375	3,423	MS	5,456	20,250	03/21/2022	03/24/2027
36264F-AL-5	HALEON US CAPITAL LLC			1.2	2 B FE	292,855	94,5245	278,847	295,000	293,358	0	286	0	0	3,375	3,492	MS	2,883	9,956	03/21/2022	03/24/2027
362670-AA-2	GN BOINDCO LLC			1.2	3 C FE	412,016	97,0000	412,250	425,000	412,250	(4,950)	184	0	0	9,500	9,842	AO	9,982	0	09/25/2023	10/15/2031
36267Y-AH-6	GE HEALTHCARE TECHNOLOGIES INC			1.2	2 B FE	699,986	104,9977	734,984	700,000	699,997	0	34	0	0	5,857	5,857	MS	12,072	33,369	11/09/2022	03/15/2030
36268N-AA-8	GTCR W-2 MERGER SUB LLC			1.2	3 C FE	200,000	106,1250	212,250	200,000	200,000	0	0	0	0	7,500	7,490	JJ	3,625	0	09/20/2023	01/15/2031
36294B-AL-8	GS CALTEX CORP		C	1.2	2 B FE	632,746	101,1012	641,993	635,000	632,905	0	159	0	0	5,375	5,457	FA	13,653	0	07/31/2023	08/07/2028
364760-AP-3	GAP INC			1.2	4 A FE	84,7500	381,375	361,671	450,000	361,671	27,933	7,060	0	0	3,625	6,255	AO	4,078	16,313	02/21/2023	10/01/2029
364760-AQ-1	GAP INC			1.2	4 A FE	172,625	81,7500	143,063	175,000	143,063	19,918	207	0	0	3,875	4,041	AO	1,695	6,781	11/16/2021	10/01/2031
36485M-AK-5	GARDA WORLD SECURITY CORP			1.2	4 B FE	189,754	95,6250	183,600	192,000	183,600	13,347	333	0	0	4,625	4,834	FA	3,355	8,880	06/29/2020	02/15/2027
36485M-AL-3	GARDA WORLD SECURITY CORP			1.2	5 B FE	147,000	89,0000	130,830	147,000	130,830	11,576	0	0	0	6,000	5,999	JD	735	8,820	05/17/2021	06/01/2029
366651-AC-1	GARTNER INC			1.2	3 A FE	150,585	94,6250	140,045	148,000	140,045	2,966	(561)	0	0	4,500	4,142	JJ	3,330	6,660	11/24/2020	07/01/2028
366651-AE-7	GARTNER INC			1.2	3 A FE	219,000	88,1250	192,994	219,000	192,994	4,380	0	0	0	3,750	3,749	AO	2,053	8,213	09/14/2020	10/01/2030
366651-AG-2	GARTNER INC			1.2	3 A FE	229,000	90,2500	206,673	229,000	206,673	6,011	0	0	0	3,625	3,625	JD	369	8,301	06/15/2021	06/15/2029
369550-BP-2	GENERAL DYNAMICS CORP			1.2	1 G FE	223,730	87,0468	217,617	250,000	227,427	0	2,606	0	0	2,250	3,651	JD	469	5,625	07/26/2022	06/01/2031
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2 B FE	659,474	99,9407	669,603	670,000	660,981	0	1,507	0	0	5,250	5,922	MS	11,725	17,588	08/14/2023	03/01/2026
37045X-DA-1	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2 B FE	855,962	92,1110	750,705	815,000	837,390	0	(6,187)	0	0	2,700	1,879	FA	8,007	22,005	12/09/2020	08/20/2027
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2 B FE	241,737	83,9580	251,874	300,000	246,896	0	5,159	0	0	2,700	5,647	JD	473	8,100	01/31/2023	06/10/2031
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2 B FE	259,085	85,0678	225,430	265,000	260,075	0	526	0	0	3,100	3,366	JJ	3,856	8,215	02/03/2022	01/12/2032
37045X-ED-4	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2 B FE	69,786	106,2754	74,393	70,000	69,801	0	15	0	0	6,400	6,442	JJ	2,140	2,240	01/04/2023	01/09/2033
37185L-AN-2	GENESIS ENERGY LP			1.2	4 C FE	106,200	103,5000	109,710	106,000	106,197	0	(3)	0	0	8,875	8,828	AO	1,986	6,794	01/19/2023	04/15/2030
37185L-AP-7	GENESIS ENERGY LP			1.2	4 C FE	6,927	103,0000	7,210	7,000	6,928	0	1	0	0	8,250	8,500	JJ	39	0	11/30/2023	01/15/2029
37255J-AA-0	GENTING NEW YORK LLC			1.2	3 A FE	401,625	93,0000	418,500	450,000	415,329	0	13,704	0	0	3,300	7,287	FA	5,610	14,850	01/23/2023	02/15/2026
375558-BZ-5	GILEAD SCIENCES INC			1.2	2 A FE	838,639	104,1320	874,709	840,000	838,698	0	59	0	0	5,250	5,270	AO	13,108	0	09/07/2023	10/15/2033
377320-AA-4	GLATFELTER CORP			1.2	5 B FE	283,590	69,0000	283,590	411,000	283,590	122,457	3,801	92,256	0	4,750	12,318	MN	2,495	19,523	01/19/2023	11/15/2029
378272-BG-2	GLENCORE FUNDING LLC			1.2	2 A FE	114,739	84,8221	97,545	115,000	114,795	0	24	0	0	2,625	2,615	MS	822	3,019	09/15/2021	09/23/2031
37940X-AN-2	GLOBAL PAYMENTS INC			1.2	2 C FE	499,745	100,5258	502,629	500,000	499,782	0	31	0	0	5,300	5,309	FA	10,011	25,985	08/08/2022	08/15/2029
37941*-AB-0	GLOBAL INFRASTRUCTURE MANAGEMENT, LLC				1 D	1,000,000	81,7110	817,110	1,000,000	1,000,000	0	0	0	0	2,860	2,860	JD	2,383	28,600	12/01/2021	12/01/2033
37954F-AJ-3	GLOBAL PARTNERS LP			1.2	4 B FE	370,250	96,5000	337,750	350,000	337,750	25,334	(4,334)	0	0	6,875	5,469	JJ	11,095	24,063	01/07/2021	01/15/2029
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3 B FE	86,0000	155,660	181,000	181,000	155,660	18,100	0	0	0	4,700	4,700	AO	1,796	8,507	06/24/2021	10/15/2051
37959G-AD-9	GLOBAL ATLANTIC (FIN) CO			1.2	2 C FE	157,712	111,1014	177,762	160,000	157,803	0	91	0	0	7,950	8,161	JD	565	6,360	07/28/2023	06/15/2033
38016L-AC-9	GO DADDY OPERATING COMPANY LLC			1.2	3 C FE	175,000	90,3750	158,156	175,000	158,156	11,594	0	0	0	3,500	3,499	MS	2,042	6,125	02/22/2021	03/01/2029
380355-AF-4	GOEASY LTD			1.2	3 C FE	200,000	95,8750	191,750	200,000	191,750	14,250	0	0	0	4,375	4,374	MN	1,458	8,750	04/22/2021	05/01/2026
38119*-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE, INC				1 D	1,514,578	98,0230	1,484,635	1,514,578	1,514,628	0	(11)	0	0	4,350	4,349	FA	25,805	65,884	08/01/2011	08/10/2031
38141G-WB-6	GOLDMAN SACHS GROUP INC			1.2	1 F FE	1,717,285	1,552,190	1,642,313	1,600,000	1,642,313	(19,690)	26,522	0	0	3,850	2,529	JJ	26,522	61,600	01/29/2020	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1.2,5	1 F FE	1,617,463	98,3094	1,671,260	1,700,000	1,677,205	0	12,447	0	0	3,272	4,083	MS	14,215	55,624	11/05/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1.2,5	1 F FE	494,168	95,0180	475,090	500,000	496,717	0	537	0	0	3,814	3,952	AO	3,602	19,070	10/25/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1.2,5	1 F FE	265,000	96,5572	246,221	255,000	255,000	0	0	0	0	4,223	4,224	MN	1,795	10,769	04/18/2018	05/01/2029
38141G-XJ-8	GOLDMAN SACHS GROUP INC			1.2	1 F FE	1,319,525	97,5192	1,287,253	1,320,000	1,319,894	0	82	0	0	3,500	3,507	AO	11,550	46,200	03/26/2020	04/01/2025
38141																					

ANNUAL STATEMENT FOR THE YEAR 2023 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
38141G-YB-4	GOLDMAN SACHS GROUP INC			1.2.5	1.F FE	125,000	83,7571	104,696	125,000	125,000	0	0	0	0	2.615	2.615	AO	627	3,269	04/15/2021	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1.2.5	1.F FE	50,000	82,0646	41,032	50,000	50,000	0	0	0	0	2.383	2.383	JJ	530	1,192	07/14/2021	07/21/2032
38141G-YN-8	GOLDMAN SACHS GROUP INC			1.2.5	1.F FE	621,552	83,3948	667,158	800,000	626,099	0	4,547	0	0	2.650	5.857	AO	4,122	10,600	09/26/2023	10/21/2032
38141G-ZM-9	GOLDMAN SACHS GROUP INC			1.2	2.A FE	3,893,821	85,4139	3,506,241	4,105,000	3,903,991	0	8,323	0	0	3.102	3.721	FA	44,922	113,456	07/14/2023	02/24/2033
38141G-ZR-8	GOLDMAN SACHS GROUP INC			1.2.5	2.A FE	185,000	95,8906	177,398	185,000	185,000	0	0	0	0	3.615	3.616	MS	1,969	6,688	03/10/2022	03/15/2028
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	1.F FE	104,757	97,7174	102,603	105,000	104,942	0	25	0	0	3.750	3.777	FA	1,378	3,938	02/22/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC			1.2	1.F FE	935,690	96,3434	963,434	1,000,000	938,634	0	2,944	0	0	3.500	5.852	MN	4,375	17,500	11/06/2023	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	1.F FE	360,064	98,0274	367,603	375,000	372,193	0	2,538	0	0	3.500	4.230	JJ	5,760	13,125	10/19/2018	01/23/2025
382550-BF-7	GOODYEAR TIRE & RUBBER CO			1.2	4.B FE	97,298	98,0000	102,900	105,000	102,169	2,020	1,055	0	0	5.000	6.221	MN	452	5,250	10/22/2018	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO			1.2	4.B FE	92,880	96,7500	92,880	96,000	92,880	6,389	571	0	0	4.875	5.617	MS	1,378	4,680	08/13/2019	03/15/2027
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1.2	4.B FE	132,000	93,7500	123,750	132,000	123,750	13,530	0	0	0	5.000	4.999	JJ	3,043	6,600	05/13/2021	07/15/2029
384311-AA-4	GRAFTECH FINANCE INC			1.2	4.B FE	457,380	66,2500	314,688	475,000	314,688	(67,822)	2,510	0	0	4.625	5.113	JD	976	21,969	08/30/2022	12/15/2028
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC			1.2	3.B FE	210,000	92,7500	194,775	210,000	194,775	12,600	0	0	0	3.500	3.499	MS	2,164	7,350	02/21/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1.2	3.B FE	334,365	90,0000	324,900	361,000	322,983	5,894	64	0	0	3.500	5.122	MS	4,212	3,780	12/19/2023	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC			1.2	3.B FE	18,852	90,0000	20,700	23,000	18,965	0	113	0	0	3.750	7.381	FA	359	0	10/19/2023	02/01/2030
38869P-AM-6	INTERNATIONAL LLC			1.2	3.B FE	183,193	98,7500	186,638	189,000	186,638	380	2,790	0	0	4.125	5.721	FA	2,945	7,796	08/10/2022	08/15/2024
389284-AA-8	GRAY TELEVISION INC			1.2	4.C FE	180,915	94,5000	155,925	165,000	155,925	12,785	(2,885)	0	0	7.000	5.094	MN	1,476	11,550	02/11/2021	05/15/2027
389286-AA-3	GRAY ESCROW II INC			1.2	4.C FE	271,053	75,5000	238,580	316,000	228,191	5,915	1,692	0	0	5.375	7.501	MN	2,170	15,104	09/12/2023	11/15/2031
389375-AJ-5	GRAY TELEVISION INC			1.2	4.C FE	465,969	97,2500	461,938	475,000	453,583	20,765	2,567	0	0	5.875	6.764	JJ	12,868	20,563	01/30/2023	07/15/2026
389375-AL-0	GRAY TELEVISION INC			1.2	4.C FE	290,748	75,5000	218,950	290,000	218,950	10,217	(67)	0	0	4.750	4.717	AO	2,908	13,775	02/26/2021	10/15/2030
39122@-AA-7	GREAT RIVER HYDRO, LLC				2.B	3,000,000	95,0290	2,850,870	3,000,000	3,000,000	0	0	0	0	4.940	4.940	FA	50,090	148,200	04/18/2017	04/19/2032
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL			1	1.E FE	615,000	105,3750	648,056	615,000	615,000	0	0	0	0	6.510	6.510	FA	14,235	20,018	02/09/2023	02/23/2042
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC			1.2	3.C FE	352,500	105,0000	367,500	350,000	352,419	0	(81)	0	0	7.750	7.615	MS	9,795	0	08/30/2023	09/01/2030
398433-AP-7	GRIFFON CORP			1.2	4.C FE	474,781	98,0000	465,500	475,000	462,513	28,585	(697)	0	0	5.750	5.681	MS	9,104	27,313	12/09/2020	03/01/2028
403949-AK-6	HF SINCLAIR CORP			1.2	2.C FE	133,550	100,7119	133,947	133,000	133,380	2,641	(100)	0	0	6.375	6.274	AO	1,790	8,745	04/06/2022	04/15/2027
404030-AJ-7	H&E EQUIPMENT SERVICES INC			1.2	4.A FE	1,103,581	90,6250	1,087,500	1,200,000	1,062,112	37,551	12,633	0	0	3.875	5.330	JD	2,067	46,500	07/14/2022	12/15/2028
404119-BU-2	HCA INC			1.2	2.C FE	777,578	98,7500	696,188	705,000	735,897	0	(11,215)	0	0	4.500	2.756	FA	11,985	31,725	03/09/2020	02/15/2027
404119-BX-6	HCA INC			1.2	2.C FE	323,365	95,6250	310,781	325,000	324,032	0	155	0	0	4.125	4.187	JD	596	13,406	06/05/2019	06/15/2029
404119-CA-5	HCA INC			1.2	2.C FE	249,000	90,6250	225,656	249,000	249,000	0	0	0	0	3.500	3.500	MS	2,905	8,715	02/11/2020	09/01/2030
404119-CC-1	HCA INC			1.2	2.C FE	427,143	82,6309	388,365	470,000	431,975	0	2,793	0	0	2.375	3.573	JJ	5,147	9,263	09/26/2023	07/15/2031
40414L-AQ-2	HEALTHPEAK OP LLC			1.2	2.A FE	369,460	95,7470	335,115	350,000	357,663	0	(3,106)	0	0	3.250	2.297	JJ	5,245	11,375	01/28/2020	07/15/2026
404280-BT-5	HSBC HOLDINGS PLC			2.5	1.G FE	2,161,165	97,0797	1,961,010	2,020,000	2,121,579	0	(20,985)	0	0	4.583	3.353	JD	3,086	92,577	02/02/2022	06/19/2029
404280-CF-4	HSBC HOLDINGS PLC			1.6	1.G FE	199,750	98,7825	197,565	200,000	199,842	0	21	0	0	4.950	4.965	MS	2,503	9,900	03/25/2020	03/31/2030
404280-CT-4	HSBC HOLDINGS PLC			1.2.5	1.G FE	1,144,736	83,1447	1,247,171	1,500,000	1,179,513	0	29,113	0	0	2.804	6.051	MN	4,323	42,060	10/18/2022	05/24/2032
404280-DF-3	HSBC HOLDINGS PLC			1.2.5	1.G FE	1,072,242	1,083,415	1,072,242	1,100,000	1,076,285	0	4,044	0	0	4.755	5.330	JD	3,196	52,305	05/05/2023	06/09/2028
404280-DG-1	HSBC HOLDINGS PLC			1.2	1.G FE	1,100,000	99,5818	1,095,400	1,100,000	1,100,000	0	0	0	0	5.210	5.212	FA	22,287	57,310	08/04/2022	08/11/2028
40468@-AA-7	HA ECON 101 TRUST				1.F	5,224,168	88,3900	4,617,642	5,224,167	5,224,172	0	0	0	0	3.570	3.570	MON	10,361	193,217	09/29/2017	05/11/2043
40481@-AA-0	HA FEDERAL FUNDING X TRUST				1.E	4,787,980	80,3180	3,845,610	4,787,980	4,787,980	0	0	0	0	3.098	3.098	APR	108,777	61,837	03/01/2022	03/07/2043
40739#-AA-8	HAMILTON HOLDCO LLC				2.B Z	1,500,000	105,4972	1,582,458	1,500,000	1,500,000	0	0	0	0	6.490	6.490	N/A	2,704	0	12/20/2023	12/20/2030
41242*-AT-9	HARDWOOD FUNDING, LLC				1.G	2,000,000	98,6760	1,973,520	2,000,000	2,000,000	0	0	0	0	3.530	3.529	JD	4,707	70,600	06/07/2013	06/07/2025
41242*-AZ-5	HARDWOOD FUNDING, LLC				1.G	3,000,000	91,2740	2,738,220	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	6,760	101,400	03/20/2015	06/07/2030
41242*-BH-4	HARDWOOD FUNDING, LLC				1.G	1,000,000	90,3290	903,290	1,000,000	1,000,000	0	0	0	0	3.680	3.680	N/A	2,453	36,800	06/07/2017	06/07/2032
41242*-BL-5	HARDWOOD FUNDING, LLC				1.G	1,000,000	94,2410	942,410	1,000,000	1,000,000	0	0	0	0	3.960	3.960	N/A	2,640	39,600	10/01/2018	06/07/2030
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1.2	2.B FE	401,036	98,6671	394,668	400,000	400,513	0	(104)	0	0	4.400	4.368	JD	782	17,600	06/13/2018	06/15/2028
415864-AM-9	ENVIRI CORP			1.2	4.C FE	319,479	92,7500	345,030	372,000	325,200	1,487	6,536	0	0	5.750	9.897	JJ	8,972	7,216	10/02/2023	07/31/2027
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC			1.2	2.A FE	323,960	90,8502	295,263	325,000	324,385	0	99	0	0	2.800	2.837	FA	3,337	9,100	08/08/2019	08/19/2029
418751-AB-9	HAT HOLDINGS I LLC			1.2	3.A FE	78,000	99,5000	77,610	78,000	77,610	2,243	0	0	0	6.000	5.996	AO	988	4,680	04/15/2020	04/15/2025
418751-AE-3	HAT HOLDINGS I LLC			1.2	3.A FE	240,000	93,7500	225,000	240,000	225,000	17,400	0	0	0	3.375	3.375	JD				

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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	
41984L-AA-5.	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD.		1,2	4.B FE.		125,140	94,000	112,800	120,000	112,800	8,203	(2,503)	0	0	5.750	4.710	JAJO	1,361	6,900		11/15/2021	01/20/2026
42239P-AB-5.	HEARTLAND DENTAL LLC.		1,2	4.C FE.		132,000	103,750	136,950	132,000	132,000	0	0	0	0	10.500	10.500	MN	1,771	6,892		09/06/2023	04/30/2028
42250P-AA-1.	HEALTHPEAK PROPERTIES INC.		1,2	2.A FE.		104,622	89,0605	93,514	105,000	104,763	0	35	0	0	3.000	3.041	JJ	1,453	3,150		11/06/2019	01/15/2030
42250P-AB-9.	HEALTHPEAK PROPERTIES INC.		1,2	2.A FE.		183,381	86,5516	160,120	185,000	183,871	0	142	0	0	2.875	2.972	JJ	2,453	5,319		06/09/2020	01/15/2031
42250P-AE-3.	HEALTHPEAK PROPERTIES INC.		1,2	2.A FE.		74,898	101,0746	80,860	80,000	75,015	0	116	0	0	5.250	6.166	JD	187	2,100		09/26/2023	12/15/2032
42329H-AA-6.	HELIOS SOFTWARE HOLDINGS INC.		1,2	4.B FE.		209,750	91,2500	191,625	210,000	191,625	31,993	32	0	0	4.625	4.644	MN	1,619	9,713		04/27/2021	05/01/2028
42704L-AA-2.	HERC HOLDINGS INC.		1,2	4.A FE.		1,103,958	98,5000	1,075,620	1,092,000	1,073,887	61,147	(2,830)	0	0	5.500	5.204	JJ	27,694	56,870		08/11/2023	07/15/2027
428040-DA-4.	HERTZ CORP.		1,2	5.A FE.		32,000	90,5000	28,960	32,000	28,960	2,240	0	0	0	4.625	4.624	JD	123	1,480		11/17/2021	12/01/2026
428040-DB-2.	HERTZ CORP.		1,2	5.A FE.		247,915	82,0000	240,260	293,000	236,806	7,330	3,148	0	0	5.000	7.956	JD	1,221	10,300		12/20/2023	12/01/2029
428102-AE-7.	HESS MIDSTREAM OPERATIONS LP.		1,2	3.B FE.		14,000	91,6250	12,828	14,000	12,828	875	0	0	0	4.250	4.249	FA	225	595		08/02/2021	02/15/2030
428104-AA-1.	HESS MIDSTREAM OPERATIONS LP.		1,2	3.B FE.		184,640	96,2500	177,100	184,000	177,100	6,965	(65)	0	0	5.125	5.079	JD	419	9,430		11/26/2019	06/15/2028
431318-AS-3.	HILCORP ENERGY I LP		1,2	3.B FE.		666,625	99,2500	893,250	900,000	716,728	31,837	19,913	0	0	6.250	10.966	MN	9,375	56,250		12/05/2022	11/01/2028
431318-AU-8.	HILCORP ENERGY I LP		2	3.B FE.		520,881	96,7500	507,938	525,000	503,391	32,728	788	0	0	5.750	5.967	FA	12,578	30,188		12/06/2022	02/01/2029
431318-AV-6.	HILCORP ENERGY I LP		2	3.B FE.		145,500	96,0000	144,000	150,000	141,959	14,037	422	0	0	6.000	6.469	FA	3,750	9,000		11/29/2022	02/01/2031
431318-AY-0.	HILCORP ENERGY I LP		1,2	3.B FE.		225,000	96,7500	217,688	225,000	217,688	15,750	0	0	0	6.000	6.000	AO	2,850	13,500		04/05/2022	04/15/2030
431318-AZ-7.	HILCORP ENERGY I LP		1,2	3.B FE.		275,000	96,0000	264,000	275,000	264,000	22,000	0	0	0	6.250	6.250	AO	3,628	17,188		04/05/2022	04/15/2032
431318-BC-7.	HILCORP ENERGY I LP		1,2	3.B FE.		133,000	106,2500	141,313	133,000	133,000	0	0	0	0	8.375	8.375	MN	1,640	0		11/03/2023	11/01/2033
432833-AF-8.	HILTON DOMESTIC OPERATING COMPANY INC.		1,2	3.B FE.		47,766	96,6250	51,211	53,000	47,883	0	117	0	0	4.875	6.854	JJ	1,191	0		10/31/2023	01/15/2030
432833-AL-5.	HILTON DOMESTIC OPERATING COMPANY INC.		1,2	3.B FE.		178,413	91,5000	160,125	175,000	160,125	13,424	(299)	0	0	4.000	3.769	MN	1,167	7,000		04/15/2021	05/01/2031
432833-AN-1.	HILTON DOMESTIC OPERATING COMPANY INC.		1,2	3.B FE.		827,745	87,0000	870,000	1,000,000	841,566	26,269	14,048	0	0	3.625	6.008	FA	13,694	36,250		07/14/2022	02/15/2032
437076-CD-2.	HOME DEPOT INC.		1,2	1.F FE.		34,600	77,6259	27,169	35,000	34,632	0	9	0	0	3.350	3.411	AO	248	1,173		03/26/2020	04/15/2050
437076-CF-7.	HOME DEPOT INC.		1,2	1.F FE.		568,095	81,5552	591,275	725,000	579,199	0	11,104	0	0	1.375	4.696	MS	2,935	3,953		09/26/2023	03/15/2031
438516-CF-1.	HONEYWELL INTERNATIONAL INC.		1,2	1.F FE.		501,815	93,3881	512,837	615,000	510,636	0	8,821	0	0	1.750	4.381	MS	3,588	5,381		03/17/2023	09/01/2031
44267D-AD-9.	HOWARD HUGHES CORP.		1,2	4.A FE.		674,375	96,0000	614,400	640,000	614,400	44,217	(6,617)	0	0	5.375	4.587	FA	14,333	34,400		12/04/2020	08/01/2028
44267D-AE-7.	HOWARD HUGHES CORP.		1,2	4.A FE.		399,248	89,2500	357,000	400,000	357,000	23,905	95	0	0	4.125	4.155	FA	6,875	16,500		11/22/2021	02/01/2029
44267D-AF-4.	HOWARD HUGHES CORP.		1,2	4.A FE.		225,000	86,7500	195,188	225,000	195,188	14,625	0	0	0	4.375	4.375	FA	4,102	9,844		01/19/2021	02/01/2031
442722-AB-0.	HOWARD HUGHES CORP.		1,2	4.A FE.		75,000	105,0000	78,750	75,000	75,000	0	0	0	0	8.875	8.874	JJ	3,236	0		06/29/2023	07/15/2028
443510-AK-8.	HUBBELL INC.		1,2	2.A FE.		104,543	83,5656	87,744	105,000	104,663	0	42	0	0	2.300	2.349	MS	711	2,415		03/03/2021	03/15/2031
443628-AH-5.	HUDBAY MINERALS INC.		1,2	4.B FE.		680,888	98,0000	656,600	670,000	650,854	43,938	(2,422)	0	0	6.125	5.745	AO	10,259	41,038		02/02/2023	04/01/2029
443628-AJ-1.	HUDBAY MINERALS INC.		1,2	4.B FE.		262,250	96,5000	265,375	275,000	261,235	7,188	3,360	0	0	4.500	6.132	AO	3,094	12,375		02/06/2023	04/01/2026
445587-AE-8.	HUNT COMPANIES INC.		1,2	4.B FE.		911,783	89,8750	876,281	975,000	851,617	40,347	7,320	0	0	5.250	6.407	AO	10,806	51,188		10/14/2022	04/15/2029
449282-AA-0.	ICHTHYS LNG PTY LTD.		C	1.G		5,000,000	96,4430	4,822,150	5,000,000	5,000,000	0	0	0	0	4.250	4.250	N/A	9,444	212,500		06/13/2022	12/15/2029
449691-AA-2.	ILIAD HOLDING SAS		C	1,2	4.B FE.	522,688	99,3750	522,713	526,000	521,666	36,407	682	0	0	6.500	6.663	AO	7,218	34,190		04/19/2022	10/15/2026
449691-AC-8.	ILIAD HOLDING SAS		C	1,2	4.B FE.	677,000	99,1250	680,989	687,000	674,119	43,830	1,380	0	0	7.000	7.310	AO	10,152	48,090		01/19/2023	10/15/2028
450636-DF-9.	INTR CONCESSION COMPANY LLC.			2.B FE.		2,000,000	92,1950	1,843,900	2,000,000	2,000,000	0	0	0	0	3.170	3.170	N/A	18,668	63,400		03/17/2022	03/15/2029
45167R-AH-7.	IDEX CORP.		1,2	2.B FE.		74,907	85,1519	63,864	75,000	74,929	0	8	0	0	2.625	2.639	JD	88	1,969		05/17/2021	06/15/2031
45174H-BC-0.	IHEARTCOMMUNICATIONS INC.		1,2	4.A FE.		376,854	85,5000	347,985	407,000	347,985	(33,572)	7,055	0	0	6.375	8.618	FA	10,811	25,946		01/04/2023	05/01/2026
45174H-BE-6.	IHEARTCOMMUNICATIONS INC.		1,2	4.A FE.		78,7500	15,698	21,000	20,000	15,897	0	200	0	0	5.250	14.037	FA	417	0		10/24/2023	08/15/2027
45344L-AC-7.	CRESCENT ENERGY FINANCE LLC.		1,2	4.A FE.		295,719	103,7500	311,250	300,000	296,153	0	434	0	0	9.250	9.632	FA	10,483	13,708		09/07/2023	02/15/2028
456472-AC-3.	INDUSTRIAS PENOLAS SAB DE CV.		C	1,2	2.B FE.	1,304,529	90,2500	1,138,955	1,262,000	1,301,826	0	(727)	0	0	5.650	5.419	MS	21,589	71,303		10/16/2019	09/12/2049
457030-AK-0.	INGLES MARKETS INC.		1,2	3.B FE.		87,7500	325,000	285,188	325,000	285,188	0	0	0	0	4.000	4.000	JD	578	13,000		06/14/2021	06/15/2031
457187-AC-6.	INGREDION INC.		1,2	2.B FE.		538,963	88,2610	476,609	540,000	539,311	0	96	0	0	2.900	2.922	JD	1,305	15,660		05/08/2020	06/01/2030
45827M-AA-5.	INTELLIGENT PACKAGING FINCO INC LTD.		1,2	4.C FE.		524,625	93,0000	581,250	625,000	532,642	15,408	12,712	0	0	6.000	9.471	MS	11,042	37,500		09/26/2022	09/15/2028
45846A-AA-8.	INTERCHILE SA		C	1,2	2.A FE.	962,000	82,2500	791,245	962,000	962,000	0	0	0	0	4.500	4.500	JD	21,765	21,645		07/19/2021	06/30/2056
45866F-AV-6.	INTERCONTINENTAL EXCHANGE INC.		1,2	1.G FE.		1,603,299	99,6762	1,599,803	1,605,000	1,603,682	0	210	0	0	4.350	4.367	JD	3,103	69,818		05/12/2022	06/15/2029
458ESC-AB-6.	INTERNATIONAL BUSINESS ESC CB144A INTEL SAT JA.			4.C FE.		139,000	100,0000	139,000	139,000	139,000	0	0	0	0	8.500	0.000	N/A	0	29		02/24/2022	10/15/2054
459200-JR-3.	INTERNATIONAL BUSINESS MACHINES CORP.			1.G FE.		443,620	96,2324	384,930	400,000	420,059	0	(6,321)	0	0	3.300	1.619	JJ	5,647	13,200</			

ANNUAL STATEMENT FOR THE YEAR 2023 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
459200-KU-4.	INTERNATIONAL BUSINESS MACHINES CORP. INTERNATIONAL GAME TECHNOLOGY			1,2	1.6 FE	129,065	98,3289	127,828	130,000	129,175	0	77	0	0	4.400	4.490	JJ	2,447	5,720	07/20/2022	07/27/2032
460599-AF-0.	PLC.	C.		1,2	3.A FE	583,000	97.0000	582,000	600,000	582,000	16,602	4,398	0	0	4.125	4.979	A0	5,225	24,750	08/16/2022	04/15/2026
460690-BP-4.	INTERPUBLIC GROUP OF COMPANIES INC.			1,2	2.B FE	262,175	98.6141	246,535	250,000	256,529	0	(1,295)	0	0	4.650	4.011	A0	2,906	11,625	04/23/2019	10/01/2028
460690-BT-6.	INTERPUBLIC GROUP OF COMPANIES INC.			1,2	2.B FE	164,723	84.5040	139,432	165,000	164,797	0	26	0	0	2.400	2.419	MS	1,320	3,960	02/23/2021	03/01/2031
460690-BU-3.	COMPANIES INC.			1,2	2.B FE	79,000	101.5389	81,231	80,000	79,044	0	44	0	0	5.375	5.539	JD	191	2,234	06/06/2023	06/15/2033
461127-D#-6.	INTERTEK FINANCE PLC.	C.			2.A	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.860	3.860	N/A	19,193	38,600	07/02/2014	07/02/2024
46115H-AW-7.	INTESA SANPAOLO SPA	C.			2.C FE	183,126	99.7577	199,515	200,000	194,447	0	2,446	0	0	5.710	7.200	JJ	5,266	11,420	08/21/2018	01/15/2026
46115H-BQ-9.	INTESA SANPAOLO SPA	C.	2		2.C FE	516,060	82.6328	495,797	600,000	520,752	70,883	3,178	0	0	4.198	6.165	JD	2,099	20,990	11/28/2023	06/01/2032
46115H-BU-0.	INTESA SANPAOLO SPA	C.			2.A FE	199,596	102.2486	204,497	200,000	199,736	0	126	0	0	7.000	7.076	MN	1,556	14,000	11/14/2022	11/21/2025
46115H-BV-8.	INTESA SANPAOLO SPA	C.	2		2.C FE	203,536	108.1792	216,358	200,000	203,265	0	(244)	0	0	8.248	7.986	MN	1,833	16,496	11/16/2022	11/21/2033
46115H-BZ-9.	INTESA SANPAOLO SPA	C.			2.B FE	1,998,700	102.6046	2,052,092	2,000,000	1,998,750	0	50	0	0	6.625	6.634	JD	4,049	66,257	06/12/2023	06/20/2033
46188B-AB-8.	INVITATION HOMES OPERATING PARTNERSHIP L			1,2	2.C FE	74,903	88.1405	66,105	75,000	74,932	0	13	0	0	2.300	2.320	MN	220	1,725	11/01/2021	11/15/2028
46284V-AE-1.	IRON MOUNTAIN INC. IRON MOUNTAIN INFORMATION			1,2	3.C FE	358,124	97.1250	361,305	372,000	361,073	19,285	1,408	0	0	5.250	5.753	MS	5,751	19,530	08/07/2018	03/15/2028
46285M-AA-8.	MANAGEMENT SER.			1,2	3.C FE	98,218	91.3750	89,548	98,000	89,548	7,734	(16)	0	0	5.000	4.974	MN	626	4,900	12/14/2021	07/15/2032
46567T-AB-0.	ITHACA ENERGY (NORTH SEA) PLC.	C.		1,2	4.C FE	324,000	97.8750	317,115	324,000	317,115	(2,025)	0	0	0	9.000	8.998	JJ	13,446	29,160	07/23/2021	07/15/2026
465685-AQ-8.	ITC HOLDINGS CORP.			1,2	2.B FE	588,785	88.7076	523,375	590,000	589,195	0	113	0	0	2.950	2.974	MN	2,272	17,405	05/11/2020	05/14/2030
46590X-AM-8.	JBS USA LUX SA.			1,2	2.C FE	175,000	85.5000	149,625	175,000	175,000	0	0	0	0	3.750	3.749	JD	547	6,565	05/14/2021	12/01/2031
46590X-AZ-9.	JBS USA LUX SA.			1,2	2.C FE	493,646	98.8750	499,319	505,000	494,703	0	962	0	0	5.125	5.691	FA	10,784	7,403	08/14/2023	02/01/2028
465965-AC-5.	J B POINDEXTER & CO INC.			1,2	4.B FE	195,000	102.2500	199,388	195,000	195,000	0	0	0	0	8.750	8.750	JD	616	0	12/07/2023	12/15/2031
46625H-QW-3.	JPMORGAN CHASE & CO.			2	1.G FE	923,777	96.8523	949,153	980,000	961,091	0	7,851	0	0	3.300	4.209	A0	8,085	32,340	11/05/2018	04/01/2026
46625H-RY-8.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	5,870,913	96.6816	5,544,690	5,735,000	5,741,348	(22,556)	0	0	0	3.782	3.591	FA	90,374	141,258	08/14/2023	02/01/2028
46647P-AR-7.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	193,740	96.0281	192,056	200,000	196,485	0	579	0	0	4.005	4.382	A0	1,513	8,010	11/05/2018	04/23/2029
46647P-AV-8.	JPMORGAN CHASE & CO.			1,2,5	1.E FE	880,000	97.0238	853,809	880,000	880,000	0	0	0	0	4.203	4.204	JJ	16,233	36,986	07/16/2018	07/23/2029
46647P-BJ-4.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	990,000	97.2518	962,793	990,000	990,000	0	0	0	0	4.493	4.493	MS	11,985	44,481	03/19/2020	03/24/2031
46647P-BL-9.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	140,889	86.3190	120,847	140,000	140,637	0	(92)	0	0	2.522	2.444	A0	677	3,531	03/10/2021	04/22/2031
46647P-BU-9.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	361,120	80.7479	322,992	400,000	367,843	0	3,580	0	0	1.764	2.913	MN	823	7,056	02/04/2022	11/19/2031
46647P-BX-3.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	347,268	81.4356	309,455	380,000	352,194	0	2,871	0	0	1.953	2.957	FA	3,030	7,421	04/04/2022	02/04/2032
46647P-CC-8.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	1,017,992	84.5728	1,069,846	1,265,000	1,021,950	0	3,958	0	0	2.580	5.483	A0	6,255	1,677	11/06/2023	04/22/2032
46647P-CR-5.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	768,528	83.0993	785,288	945,000	773,010	0	4,482	0	0	2.545	5.092	MN	3,541	13,870	09/26/2023	11/08/2032
46647P-CU-8.	JPMORGAN CHASE & CO.			1,2	1.G FE	1,526,725	85.7565	1,312,074	1,530,000	1,524,555	0	(1,159)	0	0	2.963	3.008	JJ	19,645	45,334	02/04/2022	01/25/2033
46647P-DA-1.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	525,000	98.5845	517,569	525,000	525,000	0	0	0	0	4.323	4.325	A0	4,098	22,696	04/19/2022	04/26/2028
46647P-DG-8.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	1,400,000	100.0037	1,400,052	1,400,000	1,400,000	0	0	0	0	4.851	4.853	JJ	29,429	67,914	07/18/2022	07/25/2028
46647P-DR-4.	JPMORGAN CHASE & CO.			1,2,5	1.G FE	60,236	101.5075	60,905	60,000	60,232	0	(4)	0	0	5.350	5.297	JD	268	1,605	07/17/2023	06/01/2034
469815-AK-0.	JACOBS ENTERTAINMENT INC.			2	4.B FE	426,531	93.6250	421,313	450,000	414,920	7,750	0	0	0	6.750	9.297	FA	11,475	18,563	11/21/2023	02/15/2029
469815-AL-8.	JACOBS ENTERTAINMENT INC.			1,2	4.B FE	156,000	93.6250	163,844	175,000	157,924	0	1,924	0	0	6.750	4.058	FA	4,463	5,906	05/23/2023	02/15/2029
47214B-AA-6.	JBS USA LUX SA.			1,2	2.C FE	239,683	105.0000	252,000	240,000	239,688	0	4	0	0	6.750	6.768	MS	4,590	0	09/05/2023	03/15/2034
47216F-AA-5.	JAZZ SECURITIES DAC.	C.		1,2	3.C FE	248,750	92.7500	231,875	250,000	231,875	9,725	275	0	0	4.375	4.503	JJ	5,043	10,938	01/27/2022	01/15/2029
47232M-AF-9.	JEFFERIES FINANCE LLC.			1,2	4.A FE	943,655	89.3293	848,628	950,000	848,628	73,126	892	0	0	5.000	5.124	FA	17,944	47,500	02/08/2022	08/15/2028
475795-AD-2.	JELD-WEN INC.			1,2	4.B FE	146,708	95.2500	177,165	186,000	155,428	9,427	6,036	0	0	4.875	10.012	JD	403	9,068	07/07/2022	12/15/2027
478165-AF-0.	S C JOHNSON & SON INC.				1.G FE	1,806,760	104.7980	2,095,960	2,000,000	1,891,130	8,492	0	0	0	5.750	6.552	FA	43,444	115,000	01/20/2009	02/15/2033
479142-Q@-4.	JOHNSON MATTHEY PLC.	C.			1.G	5,000,000	92.6570	4,632,850	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JD	75,417	150,000	06/30/2022	06/30/2029
48121@-AD-3.	JETRO HOLDINGS, LLC.				2.B	142,000	100.0000	142,000	142,000	142,001	0	(7)	0	0	4.130	4.128	MS	1,531	5,865	03/27/2014	03/27/2024
48121@-AQ-4.	JRD HOLDINGS LLC.				2.B	1,000,000	75.7660	757,660	1,000,000	1,000,000	0	0	0	0	2.980	2.980	N/A	6,374	29,800	10/14/2021	10/14/2036
482480-AJ-9.	KLA CORP.			1,2	1.G FE	339,871	76.6609	260,647	340,000	339,871	0	3	0	0	3.300	3.300	MS	3,740	11,220	02/19/2020	03/01/2050
482556-AA-3.	KKR GROUP FINANCE CO XII LLC.			1,2	1.F FE	1,062,632	97.7188	1,074,907	1,100,000	1,064,777	0	2,144	0	0	4.850	5.329	MN	6,521	53,350	05/05/2023	05/17/2032
483050-AC-7.	KAISER FOUNDATION HOSPITALS.			1,2	1.D FE	214,215	95.8953	206,175	210,000	214,715	0	80	0	0	3.150	3.192	MN	1,129	6,773	04/25/2017	05/01/2027
48666K-AY-5.	KB HOME			1,2	3.B FE	448,875	94.5000	425,250	450,000	425,250	35,893	107	0	0	4.800	4.832	MN	2,760	21,600	06/11/2020	11/15/2029
48666K-AZ-2.	KB HOME			1,2	3.B FE	1,037,968	88.5000	893,850	1,010,000	893,850	88,592	(2,74									

ANNUAL STATEMENT FOR THE YEAR 2023 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
49326E-EH-2	KEYCORP KIMBERLY-CLARK DE MEXICO SAB DE CV			1,2	2 B FE	234,845	97,4557	229,021	235,000	234,961	0	20	0	0	4.150	4.160	AO	1,680	9,753	10/22/2018	10/29/2025
494386-AD-7	KIMCO REALTY OP LLC		C	1,2	1 G FE	1,012,300	84,3155	843,155	1,000,000	1,008,606	0	(1,080)	0	0	2.431	2.301	JJ	12,155	24,310	06/26/2020	07/01/2031
49446R-AX-7	KIMCO REALTY OP LLC			1,2	2 A FE	417,374	88,2188	379,341	430,000	421,203	0	1,971	0	0	1.900	2.418	MS	2,723	8,170	02/03/2022	03/01/2028
49446R-BA-6	KIMCO REALTY OP LLC			1,2	2 A FE	663,721	96,8413	682,731	705,000	665,091	0	1,338	0	0	4.600	5.388	FA	13,513	10,765	08/14/2023	02/01/2033
49456B-AR-2	KINDER MORGAN INC			1,2	2 B FE	353,211	83,2824	324,801	390,000	360,100	0	3,681	0	0	2.000	3.213	FA	2,947	7,800	02/04/2022	02/15/2031
49456B-AU-5	KINDER MORGAN INC			1,2	2 B FE	74,871	91,9440	68,958	75,000	74,926	0	25	0	0	1.750	1.786	MN	168	1,313	10/26/2021	11/15/2026
49456B-AV-3	KINDER MORGAN INC			1,2	2 B FE	9,994	96,1695	9,617	10,000	9,995	0	0	0	0	4.800	4.807	FA	200	477	07/25/2022	02/01/2033
49456B-AX-9	KINDER MORGAN INC			1,2	2 B FE	139,505	99,6512	149,477	150,000	139,727	0	223	0	0	5.200	6.170	JD	650	3,900	09/26/2023	06/01/2033
498894-AA-2	KNIFE RIVER CORP			1,2	3 C FE	125,000	106,1250	132,656	125,000	125,000	0	0	0	0	7.750	7.750	MN	1,615	4,978	04/11/2023	05/01/2031
50050N-AA-1	KONTOOR BRANDS INC			1,2	3 C FE	460,000	89,5000	425,125	475,000	425,125	36,892	1,702	0	0	4.125	4.612	MN	2,504	19,594	03/07/2022	11/15/2029
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	2 B FE	737,975	87,3460	576,484	660,000	732,093	0	(2,121)	0	0	4.375	3.646	JD	2,406	28,875	02/24/2021	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2 B FE	460,024	97,4225	404,303	415,000	456,451	0	(1,261)	0	0	5.200	4.443	JJ	9,951	21,580	02/23/2021	07/15/2045
50077L-AV-8	KRAFT HEINZ FOODS CO			1,2	2 B FE	359,956	95,4877	367,628	385,000	362,352	0	2,396	0	0	3.750	4.853	AO	3,609	14,438	03/16/2023	04/01/2030
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2 B FE	115,000	98,1601	112,884	115,000	115,000	0	0	0	0	3.875	3.874	MN	569	4,456	05/04/2020	05/15/2027
50077L-BF-2	KRAFT HEINZ FOODS CO			1,2	2 B FE	244,308	97,0570	242,643	250,000	245,115	0	564	0	0	4.250	4.573	MS	3,542	10,625	07/26/2022	03/01/2031
50168A-AB-6	LABL INC			2	4 C FE	148,188	97,1250	145,688	150,000	145,688	3,550	388	0	0	6.750	7.075	JJ	4,669	10,125	03/14/2022	07/15/2026
501680-AC-9	LABL INC			1,2	4 C FE	303,500	90,3750	271,125	300,000	271,125	12,085	(460)	0	0	5.875	5.665	MN	2,938	17,625	01/18/2022	11/01/2028
501680-AE-5	LABL INC			1,2	4 C FE	100,000	101,7500	101,750	100,000	100,000	0	0	0	0	9.500	9.496	MN	1,583	5,489	03/28/2023	11/01/2028
501797-AL-8	BATH & BODY WORKS INC			1	3 B FE	97,161	100,7500	112,840	112,000	99,842	0	585	0	0	6.875	8.336	MN	1,283	7,700	08/10/2018	11/01/2035
501797-AM-6	BATH & BODY WORKS INC			1	3 B FE	62,640	101,0000	87,870	87,000	65,340	0	822	0	0	6.750	10,344	JJ	2,936	5,873	01/12/2018	07/01/2036
501797-AR-5	BATH & BODY WORKS INC			1,2	3 B FE	91,733	103,7500	84,038	81,000	84,038	5,635	(2,395)	0	0	7.500	4,231	JD	270	6,075	02/26/2021	06/15/2029
501797-AU-8	BATH & BODY WORKS INC			1	3 B FE	25,000	104,8750	26,219	25,000	25,000	0	0	0	0	9.375	9.375	JJ	1,172	2,344	06/04/2020	07/01/2025
501797-AW-4	BATH & BODY WORKS INC			1,2	3 B FE	70,000	102,0000	71,400	70,000	70,000	4,463	0	0	0	6.625	6.623	AO	1,159	4,638	09/16/2020	10/01/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC			1,2	4 B FE	706,313	92,7500	742,000	800,000	704,582	8,239	5,031	0	0	4.875	7.417	MN	6,500	18,891	12/11/2023	05/01/2029
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC			1,2	4 B FE	199,775	104,5000	209,000	200,000	199,785	0	10	0	0	8.250	8.269	FA	7,104	0	08/17/2023	08/01/2031
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC		C	1,2	4 A FE	371,000	97,2500	350,100	360,000	350,100	16,870	(3,370)	0	0	6.750	5.770	AO	5,130	24,300	10/06/2020	10/15/2027
50203T-AA-4	LFS TOPCO LLC			1,2	4 A FE	438,563	92,0000	414,000	450,000	411,035	35,695	2,215	0	0	5.875	6.425	AO	5,581	22,031	04/28/2023	10/15/2026
50212Y-AC-8	LPL HOLDINGS INC			1,2	2 C FE	119,425	95,7500	110,113	115,000	116,159	9,964	(1,329)	0	0	4.625	3.439	MN	680	5,319	07/13/2021	11/15/2027
50212Y-AD-6	LPL HOLDINGS INC			1,2	2 C FE	676,378	633,129	679,035	691,000	675,906	75,906	1,960	0	0	4.000	4.370	MS	8,138	27,640	08/11/2022	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC			1,2	2 C FE	303,660	90,0000	270,000	300,000	302,824	47,019	(320)	0	0	4.375	4,225	MN	1,677	13,125	06/09/2021	05/15/2031
50212Y-AH-7	LPL HOLDINGS INC			1,2	2 C FE	114,918	106,5742	122,560	115,000	114,920	0	2	0	0	6.750	6.767	MN	949	0	11/08/2023	11/17/2028
502431-AN-9	L3HARRIS TECHNOLOGIES INC			1,2	2 B FE	230,856	82,5045	247,514	300,000	232,866	0	2,010	0	0	1.800	5.705	JJ	2,490	0	09/26/2023	01/15/2031
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3 C FE	72,030	98,0000	82,320	84,000	79,477	0	2,302	0	0	5.250	8.639	AO	1,103	4,410	06/02/2020	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3 C FE	131,140	93,5000	155,210	166,000	147,863	3,456	4,967	0	0	4.250	8.342	FA	2,940	7,055	01/15/2020	02/01/2027
516806-AG-1	VITAL ENERGY INC			1,2	4 C FE	191,300	102,7500	194,198	189,000	191,227	0	(73)	0	0	10.125	9.764	JJ	8,824	0	09/19/2023	01/15/2028
516806-AJ-5	VITAL ENERGY INC			1,2	4 C FE	152,429	103,5000	159,390	154,000	152,532	0	103	0	0	9.750	9.918	AO	3,170	580	12/07/2023	10/15/2030
51805@-AK-4	LASALLE PROPERTY FUND REIT, INC			1,2	2 C	3,000,000	96,5960	2,897,880	3,000,000	3,000,000	0	0	0	0	4.310	4.310	N/A	8,261	129,300	06/08/2022	06/08/2027
521088-AC-8	LD HOLDINGS GROUP LLC			1,2	5 A FE	112,500	83,8750	209,688	250,000	124,029	0	14,393	50,363	0	6.125	26,668	AO	3,828	15,313	08/16/2021	04/01/2028
526107-AG-2	LENNOX INTERNATIONAL INC			1,2	2 B FE	699,272	102,5109	717,576	700,000	699,310	0	38	0	0	5.500	5.524	MS	11,336	0	09/07/2023	09/15/2028
527298-BN-2	LEVEL 3 FINANCING INC			1,2	5 A FE	66,550	60,5000	66,550	110,000	66,550	12,434	1,138	38,597	0	4.625	20,286	MS	1,498	5,088	03/07/2022	09/15/2027
527298-BP-7	LEVEL 3 FINANCING INC			1,2	4 B FE	230,000	92,0000	230,000	250,000	215,639	0	7,892	0	0	3.400	8.442	MS	2,833	8,500	02/21/2023	03/01/2027
527298-BR-3	LEVEL 3 FINANCING INC			1,2	5 A FE	475,695	49,5000	475,695	961,000	475,695	162,483	6,727	450,303	0	4.250	22,762	JJ	20,421	40,843	02/10/2022	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC			1,2	5 A FE	86,700	42,5000	86,700	204,000	86,700	54,241	203	116,154	0	3.625	23,816	JD	329	7,395	10/27/2020	01/15/2029
527298-BT-9	LEVEL 3 FINANCING INC			1,2	5 A FE	74,538	41,8750	74,538	178,000	74,538	43,377	844	98,066	0	3.750	22,706	JJ	3,078	6,675	08/18/2021	07/15/2029
527298-BU-6	LEVEL 3 FINANCING INC			1,2	4 B FE	593,640	97,0000	593,640	612,000	593,640	381,798	(125,558)	443,643	0	10.500	11,164	MN	8,211	80,573	06/02/2021	05/15/2030
52736R-BJ-0	LEVI STRAUSS & CO			1,2	3 B FE	626,250	86,2500	646,875	750,000	632,175	0	5,925	0	0	3.500	6.255	MS	8,750	13,125	07/14/2023	03/01/2031
529537-AA-0	LXP INDUSTRIAL TRUST			1,2	2 C FE	261,366	80,2852	210,347	262,000	261,508	0	57	0	0	2.375	2.402	AO	1,556	6,223	08/16/2021	10/01/2031
53079E-BG-8	LIBERTY MUTUAL GROUP INC			1	2 B FE	174,893	97,5103	146,265	150,000	164,866	0	(2,711)	0	0	4.569	2.482					

ANNUAL STATEMENT FOR THE YEAR 2023 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
539439-AM-1	LLOYDS BANKING GROUP PLC	C		2	2 C FE	836,986	97,7909	782,327	800,000	809,600	0	(4,672)	0	0	4.582	3.933	JD	2,138	36,656	06/26/2017	12/10/2025
539439-AX-7	LLOYDS BANKING GROUP PLC	C	2		2 A FE	1,100,000	103,1353	1,134,488	1,100,000	1,100,000	0	0	0	0	5.871	5.869	MS	20,630	32,291	02/27/2023	03/06/2029
53944Y-AD-5	LLOYDS BANKING GROUP PLC	C			2 A FE	614,623	96,0787	552,453	575,000	593,150	0	(5,684)	0	0	3.750	2.658	JJ	10,182	21,563	01/28/2020	01/11/2027
53944Y-AL-7	LLOYDS BANKING GROUP PLC	C	2		2 A FE	201,334	99,0355	198,071	200,000	200,174	0	(325)	0	0	3.870	3.698	JJ	3,698	7,740	04/06/2020	07/09/2025
53944Y-AP-8	LLOYDS BANKING GROUP PLC	C	2		2 A FE	605,000	91,5316	553,766	605,000	605,000	0	0	0	0	1.627	1.627	MN	1,367	9,843	03/04/2021	05/11/2027
53944Y-AS-2	LLOYDS BANKING GROUP PLC	C	2		2 A FE	800,000	95,6342	765,074	800,000	800,000	0	0	0	0	3.750	3.749	MS	8,583	30,000	03/11/2022	03/18/2028
539830-BR-9	LOCKHEED MARTIN CORP			1,2	1 G FE	525,126	96,5123	516,341	535,000	525,834	0	702	0	0	3.900	4.139	JD	927	20,865	03/16/2023	06/15/2032
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO		1,2		1 F FE	698,404	104,1537	729,076	700,000	698,537	0	133	0	0	5.450	5.479	AO	8,054	21,724	03/09/2023	04/15/2033
548661-DM-6	LOWE'S COMPANIES INC		1,2		2 A FE	613,334	95,1723	618,620	650,000	637,029	0	5,360	0	0	2.500	3.415	AO	3,431	16,250	04/23/2019	04/15/2026
548661-DY-0	LOWE'S COMPANIES INC		1,2		2 A FE	696,418	83,1713	623,785	750,000	708,654	0	5,479	0	0	1.700	2.589	AO	2,692	12,750	02/04/2022	10/15/2030
548661-EH-6	LOWE'S COMPANIES INC		1,2		2 A FE	194,967	93,4932	182,312	195,000	194,973	0	3	0	0	3.750	3.752	AO	1,828	7,313	03/22/2022	04/01/2032
55037A-AA-6	AKER BP ASA	C	1,2		2 B FE	1,101,322	92,0726	1,130,652	1,228,000	1,127,584	0	21,636	0	0	2.000	5.496	JJ	11,325	17,198	07/14/2023	04/15/2026
552704-AE-8	MEG ENERGY CORP		1,2		4 A FE	331,424	101,5000	329,875	325,000	324,687	2,904	(3,027)	0	0	7.125	6.165	FA	9,648	23,156	11/10/2021	02/01/2027
552704-AF-5	MEG ENERGY CORP		1,2		4 A FE	100,000	97,0000	97,000	100,000	97,000	3,000	0	0	0	5.875	5.874	FA	2,448	5,875	01/19/2021	02/01/2029
552953-CD-1	MGM RESORTS INTERNATIONAL		1,2		4 A FE	45,296	97,2500	45,708	47,000	45,708	2,510	369	0	0	4.625	5.573	MS	725	2,174	04/21/2022	09/01/2026
552953-CE-9	MGM RESORTS INTERNATIONAL		1,2		4 A FE	294,089	99,2500	289,810	292,000	288,956	5,980	101	0	0	5.750	5.808	JD	746	16,790	11/18/2022	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL		1,2		4 A FE	685,915	98,7500	631,013	639,000	629,695	43,216	(7,751)	0	0	5.500	4.137	AO	7,420	33,358	06/21/2023	04/15/2027
552953-CH-2	MGM RESORTS INTERNATIONAL		1,2		4 A FE	1,802,063	95,0000	1,695,750	1,785,000	1,690,985	123,866	(2,169)	0	0	4.750	4.623	AO	17,900	84,788	02/03/2023	10/15/2028
55305B-AS-0	M/I HOMES INC		1,2		3 B FE	455,375	96,0000	465,600	485,000	454,336	20,966	4,750	0	0	4.950	6.283	FA	10,003	24,008	08/22/2022	02/01/2028
55305B-AV-3	M/I HOMES INC		1,2		3 B FE	270,016	89,0000	244,750	275,000	244,750	22,481	550	0	0	3.950	4.216	FA	4,104	10,863	01/11/2022	02/15/2030
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		1,2		4 B FE	752,579	90,0000	720,000	800,000	705,937	71,169	5,970	0	0	5.500	6.706	MS	14,667	44,000	02/10/2023	09/01/2028
55336V-AJ-9	MPLX LP		1,2		2 B FE	383,865	99,4159	372,810	375,000	376,834	0	(1,480)	0	0	4.875	4.445	JD	1,523	18,281	10/19/2018	06/01/2025
55336V-BN-9	MPLX LP		1,2		2 B FE	963,577	97,4818	901,707	925,000	944,215	0	(4,804)	0	0	4.250	3.641	JD	3,276	39,313	09/23/2019	12/01/2027
55337P-AA-0	MIWD HOLDCO II LLC		1,2		4 C FE	313,438	88,0000	286,000	325,000	286,000	23,970	1,217	0	0	5.500	6.068	FA	7,448	17,875	03/15/2022	02/01/2030
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		1,2		3 C FE	210,625	82,0000	205,000	250,000	205,000	(11,999)	6,374	0	0	5.000	9.210	AO	2,639	12,500	02/06/2023	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		1,2		3 C FE	139,300	72,5000	101,500	140,000	101,500	(6,015)	65	0	0	4.625	4.687	FA	2,698	6,475	07/17/2019	08/01/2029
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		1,2		3 C FE	787,010	62,1250	529,926	853,000	529,926	(57,270)	6,090	0	0	3.500	4.550	MS	8,791	29,855	06/09/2022	03/15/2031
55354G-AK-6	MSCI INC		1,2		3 A FE	284,115	90,5000	255,210	282,000	255,210	21,348	(198)	0	0	3.625	3.534	MS	3,408	10,223	03/12/2021	09/01/2030
55609N-AA-6	MACQUARIE AIRFINANCE HOLDINGS LTD	C	1,2		3 A FE	49,750	104,3750	52,188	50,000	49,784	0	34	0	0	8.375	8.496	MN	698	2,245	05/16/2023	05/01/2028
55609N-AB-4	MACQUARIE AIRFINANCE HOLDINGS LTD	C	1,2		3 A FE	660,578	104,0000	678,080	652,000	660,159	(448)	29	0	0	8.125	8.008	MS	15,157	0	12/18/2023	03/30/2029
55760L-AA-5	MADISON IAQ LLC		1,2		4 C FE	115,658	91,0000	107,380	118,000	107,016	7,777	181	0	0	4.125	4.539	JD	2,447	2,166	09/15/2023	06/30/2028
55760L-AB-3	MADISON IAQ LLC		1,2		5 B FE	108,876	88,0000	106,480	121,000	103,684	8,930	448	0	0	5.875	8.021	JD	3,574	1,381	11/16/2023	06/30/2029
55903V-BA-0	WARNERMEDIA HOLDINGS INC		1,2		2 C FE	1,100,000	95,7140	1,052,854	1,100,000	1,100,000	0	0	0	0	3.755	3.754	MS	12,162	41,305	03/09/2022	03/15/2027
55903V-BG-7	WARNERMEDIA HOLDINGS INC		1,2		2 C FE	900,000	100,1184	901,066	900,000	900,000	0	0	0	0	6.412	6.411	MS	16,992	29,656	03/06/2023	03/15/2026
559222-AV-6	MAGNA INTERNATIONAL INC		1,2		1 G FE	243,944	87,4378	214,223	245,000	244,291	0	100	0	0	2.450	2.499	JD	267	6,003	06/08/2020	06/15/2030
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST				1 F	2,000,000	98,6200	1,972,400	2,000,000	2,000,000	0	0	0	0	4.190	4.189	N/A	4,888	83,800	09/01/2013	12/10/2025
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST				1 F	547,767	95,3070	522,060	547,767	547,767	0	0	0	0	3.550	3.553	JD	1,134	19,446	12/10/2015	12/10/2027
56081#-BM-1	MAJOR LEAGUE BASEBALL TRUST				1 F	1,339,693	92,0540	1,233,241	1,339,693	1,339,693	0	0	0	0	3.380	3.380	N/A	2,641	45,282	12/11/2017	12/10/2029
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST				1 F	1,000,000	85,1840	851,840	1,000,000	1,000,000	0	0	0	0	4.010	4.010	JD	2,339	40,100	06/11/2018	12/10/2038
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST				1 F	1,000,000	92,1960	921,960	1,000,000	1,000,000	0	0	0	0	3.410	3.410	N/A	1,989	34,100	08/12/2019	12/10/2029
56501R-AN-6	MANULIFE FINANCIAL CORP		1,2		1 F FE	800,000	93,6053	748,842	800,000	800,000	0	0	0	0	3.703	3.703	MS	8,640	29,624	03/14/2022	03/16/2032
570535-AU-8	MARTEL GROUP INC		1,2		2 B FE	169,699	91,2351	155,100	170,000	169,821	0	28	0	0	3.350	3.370	MS	1,645	5,695	09/12/2019	09/17/2029
57169*-AT-4	MARS, INCORPORATED				1 F	2,000,000	100,0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.490	3.489	N/A	15,511	69,800	10/01/2012	10/11/2024
57169*-AY-3	MARS, INCORPORATED				1 F	2,000,000	92,2680	1,845,360	2,000,000	2,000,000	0	0	0	0	2.820	2.820	MS	14,727	56,400	09/27/2016	09/27/2028
57169*-BH-9	MARS, INCORPORATED				1 F	1,000,000	95,0420	950,420	1,000,000	1,000,000	0	0	0	0	3.630	3.629	N/A	9,277	36,300	03/29/2017	03/29/2029
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		1,2		1 G FE	273,528	97,8387	264,164	270,000	270,903	0	(443)	0	0	3.750	3.570	MS	3,009	10,125	06/26/2017	03/14/2026
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		1,2		1 G FE	430,165	86,1934	430,967	500,000	441,677	0	7,173	0	0	2.250	4.224	MN	1,438	11,250	05/13/2022	11/15/2030
571748-BP-6	MARSH & MCLENNAN COMPANIES INC		1,2		1 G FE	94,882	84,9911	80,742	95,000	94,905	0	11	0	0	2.375						

ANNUAL STATEMENT FOR THE YEAR 2023 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
57701R-AJ-1	MATTAMY GROUP CORP			1,2	3 C FE	263,125	96,7500	241,875	250,000	241,875	23,279	(3,279)	0	0	5.250	3.898	JD	583	13,125	04/16/2021	12/15/2027
57701R-AM-4	MATTAMY GROUP CORP			1,2	3 C FE	1,042,892	91,8750	1,056,563	1,150,000	1,045,330	86,179	8,639	0	0	4.625	6.045	MS	17,729	46,250	07/25/2023	03/01/2030
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	4 B FE	275,000	101.5000	279,125	275,000	275,000	0	0	0	0	7.875	7.874	FA	8,181	11,129	01/30/2023	08/15/2026
57763R-AC-1	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	5 B FE	31,960	98.0000	33,320	34,000	31,990	0	30	0	0	9.250	11.450	AO	664	0	12/08/2023	04/15/2027
58013M-FB-5	MCDONALD'S CORP			1,2	2 A FE	468,320	97.2119	413,151	425,000	444,447	0	(6,418)	0	0	3.500	1.880	MS	4,958	14,875	03/09/2020	03/01/2027
58013M-FJ-8	MCDONALD'S CORP			1,2	2 A FE	154,334	91.3737	137,061	150,000	152,945	0	(505)	0	0	2.625	2.238	MS	1,313	3,938	03/11/2021	09/01/2029
58518N-2B-7	MEGLOBAL CANADA ULC			1,2	2 B FE	1,416,933	98.7500	1,359,788	1,377,000	1,388,961	0	(8,241)	0	0	5.000	4.344	MN	8,224	68,850	05/27/2020	05/18/2025
58933V-AZ-8	MERCK & CO INC			1,2	1 E FE	396,576	83.7727	406,298	485,000	407,755	0	7,221	0	0	1.450	4.282	JD	137	5,945	09/26/2023	06/24/2030
59001A-AY-8	MERITAGE HOMES CORP			1,2	3 A FE	269,783	99.6250	262,014	263,000	261,540	3,039	(2,000)	0	0	6.000	5.456	JD	1,315	17,503	06/28/2022	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP			1,2	3 A FE	453,271	98.5000	459,995	467,000	458,268	17,013	1,785	0	0	5.125	5.608	JD	1,662	23,934	06/28/2022	06/06/2027
591894-CC-2	METROPOLITAN EDISON CO			1,2	2 B FE	560,960	96.7415	483,708	500,000	539,677	0	(7,698)	0	0	4.300	2.530	JJ	9,914	21,500	03/03/2021	01/15/2029
59217G-ET-2	METROPOLITAN LIFE GLOBAL FUNDING I				1 D FE	399,540	83.0065	332,026	400,000	399,622	0	42	0	0	2.400	2.413	JJ	4,533	9,600	01/03/2022	01/11/2032
59523U-AQ-0	MID-AMERICA APARTMENTS LP			1,2	1 G FE	632,195	96.2429	587,082	610,000	621,441	0	(2,518)	0	0	3.950	3.474	MS	7,095	24,095	06/23/2022	03/15/2029
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1,2	4 C FE	376,568	96.5000	357,050	370,000	357,050	24,720	(2,520)	0	0	5.375	4.005	FA	7,513	19,888	01/25/2022	08/15/2027
59833D-AB-6	MIDWEST GAMING BORROWER LLC			1,2	4 C FE	399,500	92.0000	368,000	400,000	368,000	32,945	55	0	0	4.875	4.893	MN	3,250	19,500	04/21/2021	05/01/2029
60040*-AA-4	MILLENNIUM PARKING GARAGES LLC				2 B FE	3,000,000	91.2500	2,737,500	3,000,000	3,000,000	0	0	0	0	3.570	3.570	N/A	2,678	133,875	11/22/2016	11/22/2028
603051-AA-1	MINERAL RESOURCES LTD			C	1,2	3 C FE	140,780	100.1250	135,169	135,000	1,125	(1,380)	0	0	8.125	6.979	MN	1,828	10,969	07/10/2020	05/01/2027
603051-AD-5	MINERAL RESOURCES LTD			C	1,2	3 C FE	241,624	103.5000	249,435	241,000	0	(61)	0	0	8.500	8.455	MN	3,414	20,485	04/28/2022	05/01/2030
603051-AE-3	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	10/01/2028
606822-AD-6	MINERAL RESOURCES LTD			C	1,2	6 FE	289,000	106.2500	307,063	289,000	0	0	0	0	9.250	9.250	AO	6,535	0	09/28/2023	

ANNUAL STATEMENT FOR THE YEAR 2023 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
620076-BU-2	MOTOROLA SOLUTIONS INC.		1,2	2 C FE	395,000	85,4516	337,534	395,000	395,000	0	0	0	0	2,750	2,750	MN	1,116	10,863	05/10/2021	05/24/2031	
62482B-AA-0	MEDLINE BORROWER LP		1,2	4 A FE	2,322,706	90,5000	2,133,085	2,357,000	2,133,085	243,180	4,305	0	0	3,875	4,109	AO	22,833	91,334	01/26/2022	04/01/2029	
62482B-AB-8	MEDLINE BORROWER LP		1,2	5 A FE	78,645	94,0000	100,580	107,000	100,580	0	3,014	0	0	5,250	10,805	AO	1,404	5,618	11/09/2022	10/01/2029	
628530-BK-2	MYLAN INC.		1,2	2 C FE	610,940	96,5742	598,760	620,000	606,909	0	425	0	0	4,550	5,074	AO	5,955	18,428	07/14/2023	04/15/2028	
62886E-AY-4	NCR VOYIX CORP.		2	4 B FE	497,333	94,7500	479,435	506,000	479,435	46,831	1,239	0	0	5,000	5,329	AO	6,325	25,300	08/18/2022	10/01/2028	
62886E-AZ-1	NCR VOYIX CORP.		2	4 B FE	383,633	91,6250	344,510	376,000	344,510	35,159	(849)	0	0	5,250	4,948	AO	4,935	19,740	01/25/2021	10/01/2030	
62886E-BA-5	NCR VOYIX CORP.		1,2	4 B FE	576,307	94,7500	562,815	594,000	554,082	54,195	2,199	0	0	5,125	5,681	AO	6,427	30,443	01/27/2023	04/15/2029	
62886H-BA-8	NCL CORPORATION LTD.		1,2	5 A FE	182,125	97,5000	229,125	235,000	200,558	2,319	12,589	0	0	5,875	13,830	MS	4,065	13,806	03/11/2022	03/15/2026	
62886H-BE-0	NCL CORPORATION LTD.		1,2	4 A FE	353,174	98,7500	361,425	366,000	353,799	11,375	1,762	0	0	5,875	6,963	FA	8,123	13,424	08/08/2023	02/15/2027	
62886H-BL-4	NCL CORPORATION LTD.		1,2	4 A FE	852,989	105,3750	895,688	850,000	852,992	0	3	0	0	8,375	8,269	FA	29,661	10,411	10/19/2023	02/01/2028	
62886H-BN-0	NCL CORPORATION LTD.		1,2	4 A FE	196,000	104,5000	204,820	196,000	196,000	0	0	0	0	8,125	8,112	JJ	3,229	0	10/11/2023	01/15/2029	
62927H-AG-1	NFL VENTURES, INC.			1 E	1,263,476	94,2710	1,191,092	1,263,476	1,263,476	0	0	0	0	3,570	3,570	AO	9,522	45,037	08/31/2015	04/15/2032	
62927H-AK-2	NFL VENTURES, INC.			1 E	850,395	92,7020	788,333	850,395	850,399	0	1	0	0	2,730	2,730	N/A	4,901	23,778	11/03/2016	04/15/2031	
62927H-AP-1	NFL VENTURES, INC.			1 E	2,749,487	91,2100	2,507,807	2,749,487	2,749,487	0	0	0	0	4,360	4,360	N/A	25,308	119,813	10/01/2018	04/15/2045	
62927H-AB-4	NHL US FUNDING LP			2 B	2,000,000	96,9440	1,938,880	2,000,000	2,000,000	0	0	0	0	4,330	4,330	MJSD	4,571	86,600	09/29/2014	09/29/2026	
629377-CC-4	NRG ENERGY INC.		1,2	3 B FE	244,950	100,1250	230,288	230,000	230,288	6,158	(2,995)	0	0	6,625	5,475	JJ	7,026	15,238	03/05/2020	01/15/2027	
629377-CE-0	NRG ENERGY INC.		1,2	3 B FE	193,054	98,8750	188,851	191,000	185,163	6,252	87	0	0	5,750	5,922	JJ	5,064	10,983	07/12/2022	01/15/2028	
629377-CH-3	NRG ENERGY INC.		1,2	3 B FE	660,060	96,5000	653,824	684,000	653,824	50,385	(191)	0	0	5,250	5,246	JD	1,596	35,910	07/27/2022	06/15/2029	
629377-CL-4	NRG ENERGY INC.		1,2	2 C FE	19,700	94,0000	18,800	20,000	19,807	0	30	0	0	4,450	4,652	JD	40	890	04/08/2020	06/15/2029	
629377-CN-0	NRG ENERGY INC.		1,2	2 C FE	120,409	93,4424	112,131	120,000	120,156	0	(83)	0	0	2,000	1,927	JD	193	2,400	11/18/2020	12/02/2025	
629377-CQ-3	NRG ENERGY INC.		1,2	3 B FE	206,750	88,0000	214,720	244,000	206,467	3,245	4,997	0	0	3,375	6,402	FA	3,111	8,235	01/04/2023	02/15/2029	
629377-CR-1	NRG ENERGY INC.		1,2	3 B FE	346,781	85,7500	312,988	365,000	311,887	33,233	1,710	0	0	3,625	4,291	FA	4,998	13,231	07/12/2022	02/15/2031	
629377-CS-9	NRG ENERGY INC.		1,2	3 B FE	379,344	85,2500	412,610	484,000	384,688	923	0	0	0	3,875	7,205	FA	7,085	19,216	07/13/2023	02/15/2032	
629470-BB-3	NXP BV		C	1,2	2 C FE	371,064	100,4258	356,512	355,000	360,268	0	0	0	5,350	4,567	MS	6,331	18,993	03/06/2019	03/01/2026	
62954H-AV-0	NXP BV		C	1,2	2 C FE	558,062	97,0281	543,357	560,000	558,861	0	0	0	4,300	4,342	JD	870	24,080	06/11/2019	06/18/2029	
62954H-BE-7	NXP BV		C	1,2	2 C FE	44,931	98,6761	44,404	45,000	44,952	0	0	0	4,400	4,434	JD	165	1,980	05/12/2022	06/01/2027	
629571-AA-8	NABORS INDUSTRIES LTD.		C	1,2	5 B FE	246,363	95,3750	424,419	445,000	345,047	0	0	0	7,250	21,435	JJ	14,877	32,263	06/25/2020	01/15/2026	
62957H-AJ-4	NABORS INDUSTRIES INC.		1,2	4 C FE	493,844	97,7500	488,750	500,000	486,711	2,438	180	0	0	7,375	7,780	MN	4,712	23,969	11/16/2023	05/15/2027	
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR)			1 D FE	555,000	97,8331	542,974	555,000	555,000	0	0	0	0	3,905	3,905	JD	1,324	21,673	05/31/2022	06/09/2027	
63636H-AC-0	NATIONAL HOCKEY LEAGUE, L.P.			2 A	1,000,000	91,6540	916,540	1,000,000	1,000,000	0	0	0	0	3,710	3,710	N/A	2,164	37,100	08/10/2017	08/10/2029	
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC.		1,2	4 B FE	458,125	99,2500	506,175	510,000	477,911	4,539	8,798	0	0	6,000	8,382	JJ	14,110	30,600	01/09/2023	01/15/2027	
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC.		1,2	4 B FE	457,725	90,2500	415,150	460,000	415,150	63,039	211	0	0	5,125	5,194	JD	1,048	23,575	02/01/2022	12/15/2030	
638962-AA-8	NCR ATLEOS ESCROW CORP.		1,2	4 B FE	465,125	106,1250	500,910	472,000	465,383	0	258	0	0	9,500	9,848	AO	11,708	0	09/29/2023	04/01/2029	
63938C-AM-0	NAVIENT CORP.		1,2	4 A FE	570,375	92,0000	598,000	650,000	555,950	32,906	9,306	0	0	5,500	7,869	MS	10,526	35,750	09/28/2022	03/15/2029	
63938C-AN-8	NAVIENT CORP.		1,2	4 A FE	279,633	105,0000	288,750	275,000	279,729	0	96	0	0	9,375	8,983	JJ	16,973	0	12/18/2023	07/25/2030	
64083Y-AA-9	NESCO HOLDINGS II INC.		1,2	4 C FE	443,254	92,2500	415,125	450,000	410,351	15,650	1,034	0	0	5,500	5,837	AO	5,225	24,750	09/22/2022	04/15/2029	
644535-AH-9	NEW GOLD INC.		1,2	4 C FE	234,936	100,5000	234,165	233,000	233,170	29,223	(510)	0	0	7,500	7,215	JJ	8,058	17,475	12/14/2021	07/15/2027	
645869-F@-2	NEW JERSEY NATURAL GAS COMPANY			1 E	1,000,000	76,8050	768,050	1,000,000	1,000,000	0	0	0	0	3,760	3,760	N/A	17,129	37,600	07/17/2019	07/17/2049	
646025-C*-5	NEW JERSEY RESOURCES CORPORATION			2 A	1,000,000	96,0670	960,670	1,000,000	1,000,000	0	0	0	0	3,540	3,539	N/A	13,078	35,400	08/18/2016	08/18/2026	
646025-C@-3	NEW JERSEY RESOURCES CORPORATION			2 A	1,000,000	95,9510	959,510	1,000,000	1,000,000	0	0	0	0	3,960	3,960	N/A	2,530	39,600	06/08/2018	06/08/2028	
64952W-FD-0	NEW YORK LIFE GLOBAL FUNDING			1 B FE	469,568	101,0565	474,966	470,000	469,610	0	43	0	0	4,900	4,921	JD	1,152	11,515	06/06/2023	06/13/2028	
651587-AG-2	NEWMARKET CORP.		1,2	2 B FE	395,052	84,0467	336,187	400,000	396,314	0	454	0	0	2,700	2,842	MS	3,090	10,800	03/04/2021	03/18/2031	
651639-AZ-9	NEWMONT CORPORATION		1,2	2 A FE	482,861	85,3235	418,085	490,000	484,014	0	606	0	0	2,600	2,760	JJ	5,875	12,740	02/03/2022	07/15/2032	
65249B-AA-7	NEWS CORP.		1,2	3 A FE	125,000	92,0000	115,000	125,000	115,000	8,125	0	0	0	3,875	3,874	MN	619	4,844	04/08/2021	05/15/2029	
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC.		1,2	2 A FE	374,895	83,8887	314,583	375,000	374,921	0	9	0	0	2,440	2,443	JJ	4,219	9,150	12/08/2021	01/15/2032	
65343H-AA-9	NEXSTAR MEDIA INC.		1,2	4 B FE	96,5000	603,125	567,188	625,000	579,493	10,753	0	0	0	5,625	8,030	JJ	16,211	35,156	11/07/2022	07/15/2027	
65473P-AH-8	NISOURCE INC.		1,2	2 B FE	641,938	91,3838	534,595	585,000	622,315	0	(6,509)	0	0	2,950	1,712	MS	5,753	17,258	12/09/2020	09/01/2029	
65473P-AJ-4	NISOURCE INC.		1,2	2 B FE	996,310	93,4817	934,817	1,000,000	997,553	0	337	0	0	3,600	3,644	MN	6,000	36,000	04/07/2020	05/01/2030	
65473P-AN-5	NISOURCE INC.		1,2	2 B FE	34,944	102,0876	35,731	35,000	34,944	0	4	0	0	5,250	5,292	MS	464	949	03/21/2023	03/30/2028	
654744-AD-3	NISSAN MOTOR CO LTD.		C	1,2	3 A FE																

ANNUAL STATEMENT FOR THE YEAR 2023 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
65535H-BB-4	NOMURA HOLDINGS INC		C		2 A FE	3,085,930		88,9921	2,861,096	3,215,000	3,094,386	0	8,039	0	2.710	3.487	JJ	38,481	65,040	08/14/2023	01/22/2029
655663-AA-0	NORDSON CORP			1,2	2 B FE	74,984		103,1968	77,398	75,000	74,985	0	1	0	5.600	5.605	MS	1,260	0	09/07/2023	09/15/2028
655663-C#-7	NORDSON CORPORATION				2 C	500,000		100,0000	500,000	500,000	500,000	0	0	0	3.070	3.070	JJ	7,206	15,350	07/13/2012	07/25/2025
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2 A FE	698,446		97,1619	680,133	700,000	699,227	0	151	0	3.800	3.826	FA	11,083	26,600	07/30/2018	08/01/2028
655844-CE-6	NORFOLK SOUTHERN CORP			1,2	2 A FE	711,584		89,5169	742,990	830,000	713,144	0	1,560	0	2.550	5.396	MN	3,528	0	11/27/2023	11/01/2029
655844-CR-7	NORFOLK SOUTHERN CORP			1,2	2 A FE	114,765		102,3580	117,712	115,000	114,777	0	12	0	5.050	5.085	FA	2,404	0	07/31/2023	08/01/2030
665228-G*-7	NORTHERN ILLINOIS GAS COMPANY				1 D	2,000,000		81,9820	1,639,640	2,000,000	2,000,000	0	0	0	2.800	2.800	N/A	11,822	56,000	10/30/2019	10/30/2034
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY				1 D	1,000,000		83,6100	836,100	1,000,000	1,000,000	0	0	0	1.880	1.880	MN	2,402	18,800	11/06/2020	11/06/2030
66679N-AA-8	NORTH RIVER MIDSTREAM FINANCE LP			1,2	3 C FE	191,563		97,0000	194,000	200,000	192,761	0	1,199	0	5.625	7.510	AO	2,375	5,625	08/23/2023	02/15/2026
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2 A FE	1,264,940		95,6304	1,264,234	1,322,000	1,291,381	0	6,877	0	3.250	3.875	JJ	19,812	42,965	03/21/2018	01/15/2028
667274-AA-2	NORTHWELL HEALTHCARE INC			1,2	1 G FE	140,704		80,5337	132,881	165,000	141,515	0	539	0	3.979	5.035	MN	1,094	6,565	06/28/2022	11/01/2046
667469-AA-8	FINANCE LLC				1 E FE	4,924,150		94,2570	4,712,850	5,000,000	4,967,613	0	5,381	0	4.750	4.893	MS	72,569	237,500	04/03/2014	03/04/2029
66977W-AQ-2	NOVA CHEMICALS CORP			1,2	4 A FE	642,918		99,0000	646,470	656,000	646,470	11,637	2,239	0	4.875	5.241	JD	2,653	35,643	06/09/2020	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP			1,2	4 A FE	187,392		93,1250	182,525	193,000	182,525	6,796	1,044	0	5.250	5.933	JD	858	10,290	01/21/2022	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP			1,2	4 A FE	100,553		84,1250	103,474	123,000	102,735	0	2,183	0	4.250	8.094	MN	668	5,228	04/04/2023	05/15/2029
670001-AE-6	NOVELIS CORP			1,2	3 C FE	459,050		93,8750	440,274	469,000	432,521	21,119	(24)	0	4.750	5.177	JJ	9,344	17,124	10/31/2023	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3 C FE	294,175		93,5000	276,760	296,000	276,005	10,359	458	0	3.250	3.480	MN	1,229	9,620	02/10/2023	11/15/2026
670001-AH-9	NOVELIS CORP			1,2	3 C FE	153,188		87,8750	137,085	156,000	137,085	10,475	250	0	3.875	4.100	FA	2,284	6,045	11/03/2021	08/15/2031
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3 C FE	212,395		99,2500	212,395	214,000	186,436	0	6,649	0	5.625	10.305	AO	2,107	12,038	08/06/2018	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3 C FE	29,600		99,5000	39,800	40,000	35,022	0	1,683	0	6.000	12.100	JD	200	2,400	05/16/2019	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP			1,2	3 C FE	52,000		99,5000	51,740	52,000	51,740	1,690	0	0	5.750	5.747	AO	748	2,990	09/09/2020	10/01/2025
674003-A@-7	OAKTREE CAPITAL MANAGEMENT, L.P				1 G FE	1,000,000		98,1110	981,110	1,000,000	1,000,000	0	0	0	4.010	4.009	MS	13,144	40,100	09/03/2014	09/03/2026
674003-C@-5	OAKTREE CAPITAL MANAGEMENT, L.P				1 G FE	1,000,000		80,5250	805,250	1,000,000	1,000,000	0	0	0	3.060	3.060	JJ	13,515	30,600	01/19/2022	01/12/2037
674210-AA-0	ENERGY TRANSFER LP			1,2	2 C FE	252,040		103,6250	259,063	250,000	251,388	3,472	(209)	0	8.000	7.865	AO	5,000	20,000	04/06/2021	04/01/2029
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	3 A FE	200,430		106,0000	416,580	393,000	215,630	0	4,809	0	6.450	14.230	MS	7,464	25,349	04/03/2020	09/15/2036
674599-DR-3	OCCIDENTAL PETROLEUM CORP			1	3 A FE	171,865		106,2000	157,176	148,000	157,176	8,602	(3,496)	0	7.150	4.222	MN	1,352	10,582	01/11/2022	05/15/2028
675553-A*-2	OCHSNER CLINIC FOUNDATION				1 G	1,929,250		87,2730	1,683,714	1,929,250	1,929,250	0	0	0	3.460	3.460	N/A	8,344	66,752	06/25/2020	05/15/2038
675553-A@-0	OCHSNER CLINIC FOUNDATION				1 C FE	1,000,000		80,4360	804,360	1,000,000	1,000,000	0	0	0	4.130	4.130	MN	5,277	41,300	06/25/2020	05/15/2045
67740Q-AH-9	CONSTELLATION INSURANCE INC			1,2	3 A FE	189,871		94,3155	179,199	190,000	179,199	(10,721)	11	0	6.800	6.807	JJ	5,635	12,920	01/16/2020	01/24/2030
67777L-AD-5	OI EUROPEAN GROUP BV			C	1,2	3 C FE		93,8750	221,545	236,000	218,905	8,813	649	0	4.750	5.384	FA	4,235	9,168	05/16/2023	02/15/2030
680665-AK-2	OLIN CORP			1,2	3 A FE	308,280		95,0000	306,850	323,000	306,850	10,502	1,610	0	5.000	5.734	FA	6,729	16,150	04/25/2022	02/01/2030
681639-AA-8	OLYMPUS WATER US HOLDING CORP			1,2	4 C FE	225,000		89,5000	201,375	225,000	201,375	0	0	0	4.250	4.249	AO	2,391	9,563	09/21/2021	10/01/2028
681919-BC-9	OMNICO GROUP INC			1,2	2 A FE	463,233		96,8693	450,442	465,000	463,812	0	158	0	4.200	4.246	JD	1,628	19,530	03/27/2020	06/01/2030
681919-BD-7	OMNICO GROUP INC			1,2	2 A FE	49,912		85,8722	42,936	50,000	49,933	0	8	0	2.600	2.620	FA	542	1,300	04/28/2021	08/01/2031
68233J-BH-6	COMPANY LLC			1,2	1 F FE	936,062		96,2796	957,982	995,000	939,916	0	3,854	0	3.700	4.995	MN	4,704	18,408	08/14/2023	11/15/2028
68233J-BU-7	COMPANY LLC			1,2	1 F FE	242,380		89,6501	237,573	265,000	246,195	0	2,541	0	2.750	4.024	MN	931	7,288	06/23/2022	05/15/2030
68233J-CF-9	COMPANY LLC			1,2	1 F FE	204,248		96,4915	197,808	205,000	204,360	0	72	0	4.150	4.194	JD	709	8,508	05/17/2022	06/01/2032
68233J-CK-8	COMPANY LLC			1,2	1 F FE	276,873		99,2992	297,898	300,000	277,402	0	529	0	4.550	5.658	MS	4,019	0	09/26/2023	09/15/2032
68245X-AH-2	LIABILITY CO			1,2	3 B FE	373,990		94,2500	349,668	371,000	349,668	18,475	(852)	0	3.875	3.340	MS	4,233	14,376	07/27/2021	01/15/2028
68245X-AM-1	LIABILITY CO			1,2	4 B FE	1,247,930		89,2500	1,235,220	1,384,000	1,202,348	43,028	11,641	0	4.000	5.562	AO	11,687	55,360	03/23/2023	10/15/2030
68245X-AP-4	LIABILITY CO			1,2	3 B FE	219,063		91,7500	229,375	250,000	223,176	0	4,113	0	3.500	5.962	FA	3,306	8,750	01/19/2023	02/15/2029
682680-AU-7	ONEOK INC			1,2	2 B FE	447,580		98,5662	447,580	415,000	436,826	0	(4,671)	0	4.550	3.228	JJ	8,707	18,883	02/03/2022	07/15/2028
682691-AA-8	ONEMAIN FINANCE CORP			1,2	3 B FE	354,375		85,1250	319,219	375,000	319,219	35,920	2,049	0	4.000	4.783	MS	4,417	15,000	02/11/2022	09/15/2030
682691-AC-4	ONEMAIN FINANCE CORP			1,2	3 B FE	150,000		88,2500	132,375	150,000	132,375	13,500	0	0	3.875	3.874	MS	1,711	5,813	08/04/2021	09/15/2028
682691-AE-0	ONEMAIN FINANCE CORP			1,2	3 B FE	129,237		102,7500	133,575	130,000	129,237	0	0	0	7.875	8.000	MS	512	0	12/11/2023	03/15/2030

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ANNUAL STATEMENT FOR THE YEAR 2023 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
68327L-AC-0.	ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP			1, 2	1 E FE	202,910	93,6754	187,351	200,000	202,224	0	(409)	0	0	4.125	3.871	FA	3,438	8,250	04/07/2022	02/01/2029
68327L-AD-8.	FAIRVIEW PROP			1, 2	1 E FE	197,884	81,0986	162,197	200,000	198,313	0	193	0	0	2.500	2.620	AO	1,056	5,000	10/07/2021	10/15/2031
68389X-BU-8.	ORACLE CORP			1, 2	2 B FE	2,334,969	94,2611	2,205,710	2,340,000	2,337,580	0	701	0	0	2.800	2.834	AO	16,380	65,520	03/30/2020	04/01/2027
68389X-BY-6.	ORACLE CORP			1, 2	2 B FE	944,565	90,0183	840,771	934,000	941,707	0	(1,262)	0	0	2.950	2.790	AO	6,888	27,553	02/04/2022	04/01/2030
68389X-CE-3.	ORACLE CORP			1, 2	2 B FE	484,101	88,7372	443,686	500,000	487,060	0	1,560	0	0	2.875	3.280	MS	3,833	14,375	02/02/2022	03/25/2031
68389X-CH-6.	ORACLE CORP			1, 2	2 B FE	69,934	107,5499	75,285	70,000	69,943	0	8	0	0	6.150	6.167	MN	622	4,305	11/07/2022	11/09/2029
68389X-CN-3.	ORACLE CORP			1, 2	2 B FE	259,173	99,3938	258,424	260,000	259,308	0	134	0	0	4.650	4.699	MN	1,847	9,068	02/02/2023	05/06/2030
68560E-AB-4.	ORBIA ADVANCE CORPORATION SAB DE CV		C	1, 2	2 C FE	1,013,760	82,4691	844,484	1,024,000	1,016,175	0	937	0	0	2.875	2.991	MN	4,089	29,440	05/21/2021	05/11/2031
68622T-AA-9.	ORGANON & CO			1, 2	3 B FE	200,000	91,3750	182,750	200,000	182,750	0	4,750	0	0	4.125	4.124	AO	1,398	8,250	01/20/2022	04/30/2028
68622T-AB-7.	ORGANON & CO			1, 2	4 A FE	726,250	85,2500	703,313	825,000	693,408	0	(6,668)	0	0	5.125	7.123	AO	7,164	26,266	09/26/2023	04/30/2031
69073T-AS-2.	OWENS-BROCKWAY GLASS CONTAINER INC			1, 2	4 B FE	317,340	100,3750	313,170	312,000	313,170	10,024	(1,054)	0	0	6.375	5.986	FA	7,514	19,890	06/03/2022	08/15/2025
69073T-AT-0.	OWENS-BROCKWAY GLASS CONTAINER INC			1, 2	4 B FE	94,000	100,2500	94,235	94,000	94,000	2,585	0	0	0	6.625	6.623	MN	796	6,228	05/06/2020	05/13/2027
69073T-AU-7.	CONTAINER INC			1, 2	4 B FE	289,000	101,2500	292,613	289,000	289,000	0	0	0	0	7.250	7.251	MN	2,677	9,894	05/12/2023	05/15/2031
690742-AJ-0.	OWENS CORNING			1, 2	2 B FE	351,323	35,4008	305,283	320,000	341,657	0	(3,721)	0	0	3.950	2.590	FA	4,775	12,640	02/03/2022	08/15/2029
69121K-AG-9.	BLUE OWL CAPITAL CORP			1, 2	2 C FE	119,879	87,6175	105,141	120,000	119,919	0	17	0	0	2.875	2.891	JD	192	3,450	08/10/2021	06/11/2028
69306R-AA-4.	P & L DEVELOPMENT LLC			1, 2	5 C FE	243,750	81,2500	264,063	325,000	264,063	(7,125)	22,238	0	0	7.750	18.659	MN	3,218	25,188	12/08/2020	11/15/2025
69318F-AL-2.	PBF HOLDING COMPANY LLC			1, 2	3 C FE	177,045	102,2500	182,005	178,000	177,095	0	50	0	0	7.875	7.974	MS	5,062	0	08/15/2023	09/15/2030
69331C-AJ-7.	PG&E CORP			1, 2	4 A FE	316,769	96,6750	299,693	310,000	299,693	18,179	(587)	0	0	5.250	4.980	JJ	8,138	16,275	08/14/2020	07/01/2030
693475-BR-5.	PNC FINANCIAL SERVICES GROUP INC			2, 5	1 G FE	519,792	101,9921	530,359	520,000	519,823	0	31	0	0	5.582	5.592	JD	1,532	14,513	06/15/2023	06/12/2029
693475-BU-8.	PNC FINANCIAL SERVICES GROUP INC			2, 5	1 G FE	1,080,002	110,9548	1,170,573	1,055,000	1,079,746	0	(256)	0	0	6.875	6.546	AO	14,305	0	11/06/2023	10/20/2034
69353R-FG-8.	PNC BANK NA			2	1 F FE	1,086,537	93,7833	1,087,886	1,160,000	1,125,925	0	8,121	0	0	3.100	3.937	AO	6,593	35,960	10/03/2018	10/25/2027
69356M-AA-4.	PM GENERAL PURCHASER LLC			1, 2	5 A FE	473,313	101,5000	456,750	450,000	454,125	114,269	(4,394)	0	0	9.500	7.848	JD	3,563	42,750	06/15/2021	10/01/2028
69377F-AA-4.	PT FREEPOT INDONESIA PERTAMINA GEOTHERMAL ENERGY PT TBK		C	1	2 C FE	923,485	98,6009	906,142	919,000	922,046	0	(853)	0	0	4.763	4.652	AO	9,362	43,772	04/08/2022	04/14/2027
69379V-AA-7.	PACIFIC GAS AND ELECTRIC CO			1	2 C FE	634,500	96,5656	579,394	600,000	610,997	0	(7,133)	0	0	3.450	2.201	JJ	10,350	20,700	08/14/2020	07/01/2025
694308-JL-2.	PACIFIC GAS AND ELECTRIC CO			1, 2	2 C FE	184,608	86,8626	160,696	185,000	184,706	0	35	0	0	3.250	3.274	JD	501	6,013	03/08/2021	06/01/2031
694308-JT-5.	PACIFIC GAS AND ELECTRIC CO			1, 2	2 C FE	1,463,567	91,0859	1,366,289	1,500,000	1,473,728	0	5,371	0	0	3.000	3.427	JD	2,000	45,000	02/02/2022	06/15/2028
694308-JW-8.	PACTIV EVERGREEN GROUP ISSUER INC			1, 2	4 A FE	236,247	93,5000	222,530	238,000	221,932	11,511	174	0	0	4.375	4.520	AO	2,198	10,128	05/18/2023	10/15/2028
69527A-AA-4.	CLARIOS GLOBAL LP			1, 2	4 A FE	139,498	99,6250	135,490	136,000	135,490	3,663	(1,113)	0	0	6.250	5.261	MN	1,086	8,500	08/11/2021	05/15/2026
69867D-AA-6.	CLARIOS GLOBAL LP			1, 2	4 C FE	256,571	100,5000	242,205	241,000	242,205	11,744	(5,117)	0	0	8.500	6.274	MN	2,618	20,485	11/12/2021	05/15/2027
70052L-AA-1.	PARK INTERMEDIATE HOLDINGS LLC			1, 2	4 A FE	799,525	100,5000	778,875	775,000	777,880	10,908	(7,547)	0	0	7.500	6.092	JD	4,844	58,125	05/04/2023	06/01/2025
70052L-AB-9.	PARK INTERMEDIATE HOLDINGS LLC			1, 2	4 A FE	171,000	98,2500	169,973	173,000	168,698	10,474	26	0	0	5.875	6.149	AO	2,541	7,814	12/07/2023	10/01/2028
701094-AR-5.	PARKER-HANNIFIN CORP			1, 2	2 A FE	189,597	99,2156	188,510	190,000	189,730	0	74	0	0	4.250	4.292	MS	2,378	10,094	06/06/2022	09/15/2027
701377-AP-0.	PARKLAND CORP			1, 2	3 B FE	99,1250	85,531	84,256	85,000	84,256	4,837	(56)	0	0	5.875	5.791	JJ	2,303	4,994	06/26/2019	07/15/2027
70137W-AG-3.	PARKLAND CORP			1, 2	3 B FE	618,631	91,7500	633,993	691,000	606,803	17,919	6,830	0	0	4.500	6.466	AO	7,774	29,408	08/08/2023	10/01/2029
70137W-AL-2.	PARKLAND CORP			1, 2	3 B FE	361,449	91,8750	361,449	376,000	338,687	26,338	1,501	0	0	4.625	5.227	MN	2,898	17,390	11/09/2022	05/01/2030
703343-AD-5.	PATRICK INDUSTRIES INC			1, 2	4 C FE	275,500	91,1250	250,594	275,000	250,594	19,994	(56)	0	0	4.750	4.722	MN	2,177	13,063	06/09/2021	05/01/2029
70432*-AA-9.	PAYCHEX OF NEW YORK LLC			1	G	1,000,000	98,0310	980,310	1,000,000	1,000,000	0	0	0	0	4.070	4.069	N/A	12,210	40,700	03/13/2019	03/13/2026
70450Y-AL-7.	PAYPAL HOLDINGS INC			1, 2	1 G FE	398,616	99,0373	396,149	400,000	398,803	0	115	0	0	4.400	4.443	JD	1,467	17,600	05/16/2022	06/01/2032
70478J-AA-2.	DOMTAR CORP			1, 2	3 C FE	197,467	89,8750	177,953	198,000	177,953	6,845	85	0	0	6.750	6.815	AO	3,341	13,365	07/22/2022	10/01/2028
70522H-AB-4.	PECO PALLET HOLDINGS, INC			1, 2	5 B GI	700,000	102,5516	717,861	700,000	700,000	0	0	0	0	5.920	5.901	FMAN	3,568	30,965	03/02/2023	03/02/2028
707569-AS-8.	PENN ENTERTAINMENT INC			1, 2	4 C FE	809,875	97,2500	778,000	800,000	776,787	54,617	(2,830)	0	0	5.625	5.283	JJ	20,750	45,000	08/16/2022	01/15/2027
707569-AV-1.	PENN ENTERTAINMENT INC			1, 2	4 C FE	344,438	85,5000	320,625	375,000	320,625	20,712	3,663	0	0	4.125	5.522	JJ	7,734	15,469	08/24/2022	07/01/2029
70932M-AA-5.	PENNYMAC FINANCIAL SERVICES INC			1, 2	4 A FE	368,250	98,7500	370,313	375,000	367,041	24,063	2,228	0	0	5.375	6.088	AO	4,255	20,156	01/09/2023	10/15/2025

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ANNUAL STATEMENT FOR THE YEAR 2023 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
70932M-AB-3.	PENNYMAC FINANCIAL SERVICES INC.		1,2	4.A FE.	402,948	89,875	381,969	425,000	381,969	24,021	0	0	0	4.250	5.399	FA	6,850	8,500	12/28/2023	02/15/2029	
709599-AX-2.	PENSKE TRUCK LEASING CO LP.		1,2	2.B FE.	148,907	96,674	140,178	145,000	146,384	0	(428)	0	0	4.200	3.859	AO	1,523	6,090	06/26/2017	04/01/2027	
709599-BJ-2.	PENSKE TRUCK LEASING CO LP.		1,2	2.B FE.	946,922	97,801	929,117	950,000	949,043	0	591	0	0	4.000	4.068	JJ	17,522	38,000	04/01/2020	07/15/2025	
71424V-AA-8.	PERMIAN RESOURCES OPERATING LLC.		1,2	4.A FE.	506,688	102,750	522,998	509,000	506,717	0	30	0	0	7.000	7.074	JJ	10,788	0	12/08/2023	01/15/2032	
716540-CK-6.	PETROLEOS MEXICANOS		1	4.A FE.	648,212	86,625	710,325	820,000	685,169	0	25,157	0	0	5.350	10.362	FA	16,939	43,870	10/17/2018	02/12/2028	
716973-AD-4.	PFIZER INVESTMENT ENTERPRISES PTE LTD.		1,2	1.F FE.	638,867	100,620	643,971	640,000	638,953	0	86	0	0	4.650	4.680	MN	3,472	14,880	05/16/2023	05/19/2030	
716973-AE-2.	PFIZER INVESTMENT ENTERPRISES PTE LTD.		1,2	1.F FE.	289,565	100,250	290,726	290,000	289,586	0	21	0	0	4.750	4.769	MN	1,607	6,888	05/16/2023	05/19/2033	
720186-AL-9.	PIEDMONT NATURAL GAS COMPANY INC.		1,2	2.A FE.	84,786	93,519	79,491	85,000	84,876	0	20	0	0	3.500	3.530	JD	248	2,975	05/21/2019	06/01/2029	
72147K-AH-1.	PILGRIMS PRIDE CORP.		1,2	3.B FE.	263,000	84,625	222,564	263,000	222,564	(40,436)	0	0	0	3.500	3.500	MS	3,068	9,205	08/19/2021	03/01/2032	
72147K-AJ-7.	PILGRIMS PRIDE CORP.		1,2	3.B FE.	285,250	90,000	315,000	350,000	292,281	0	5,909	0	0	4.250	7.199	AO	3,140	14,875	10/19/2022	04/15/2031	
723787-AB-3.	PIONEER NATURAL RESOURCES CO.		1	2.B FE.	631,112	107,547	645,284	600,000	628,761	0	(2,351)	0	0	7.200	5.850	JJ	19,920	0	08/14/2023	01/15/2028	
723787-AT-4.	PIONEER NATURAL RESOURCES CO.		1,2	2.B FE.	291,760	92,942	283,474	305,000	298,003	0	3,317	0	0	1.125	2.284	JJ	1,582	3,431	02/03/2022	01/15/2026	
73019#-AA-0.	PNC EQUIPMENT FINANCE, LLC.		1	1.G	267,957	97,268	267,957	267,957	267,957	0	0	0	0	3.000	3.000	N/A	3,282	8,039	09/01/2012	09/13/2027	
73019#-AB-8.	PNC EQUIPMENT FINANCE, LLC.		1	1.G	278,042	97,268	278,042	278,042	278,042	0	0	0	0	3.000	2.999	N/A	2,502	8,341	09/01/2012	09/13/2027	
73019#-AC-6.	PNC EQUIPMENT FINANCE, LLC.		1	1.G	317,480	97,268	317,480	317,480	317,480	0	0	0	0	3.000	2.999	N/A	2,857	7,865	09/01/2012	09/13/2027	
731020-AA-4.	POLAR TANKERS INC.		1	1.G FE.	4,533,259	103,342	4,830,148	4,673,945	4,638,914	0	3,120	0	0	5.951	6.078	MN	39,404	278,146	05/07/2007	05/10/2037	
736508-K*-2.	PORTLAND GENERAL ELECTRIC COMPANY		1	1.F	1,000,000	100,247	1,002,470	1,000,000	1,000,000	0	0	0	0	5.430	5.431	MN	8,748	54,300	11/02/2009	05/03/2040	
736508-R@-3.	PORTLAND GENERAL ELECTRIC COMPANY		1	1.F	1,000,000	90,810	908,100	1,000,000	1,000,000	0	0	0	0	3.150	3.150	JJ	14,525	31,500	04/27/2020	07/15/2030	
736508-T@-1.	PORTLAND GENERAL ELECTRIC COMPANY		1	1.F	1,000,000	65,657	656,570	1,000,000	1,000,000	0	0	0	0	2.970	2.970	N/A	7,508	29,700	09/30/2021	09/30/2051	
737446-AP-9.	POST HOLDINGS INC.		1,2	4.B FE.	548,048	96,000	510,720	532,000	510,440	30,688	(1,708)	0	0	5.500	5.057	JD	1,300	29,260	05/26/2022	12/15/2029	
737446-AQ-7.	POST HOLDINGS INC.		1,2	4.B FE.	822,899	91,625	753,158	822,000	751,248	40,843	(293)	0	0	4.625	4.617	AO	8,026	38,018	01/13/2023	04/15/2030	
737446-AR-5.	POST HOLDINGS INC.		1,2	4.B FE.	631,156	89,250	596,190	668,000	592,743	23,716	3,123	0	0	4.500	5.276	MS	8,851	30,060	01/19/2023	09/15/2031	
737679-D@-6.	POTOMAC ELECTRIC POWER COMPANY		1	1.F	5,000,000	89,154	4,457,700	5,000,000	5,000,000	0	0	0	0	3.350	3.350	MS	49,319	167,500	09/21/2022	09/15/2032	
740212-AL-9.	PRECISION DRILLING CORP.		1,2	4.B FE.	268,520	99,500	272,630	274,000	270,036	0	1,904	0	0	7.125	7.908	JJ	9,002	10,429	02/22/2023	01/15/2026	
740212-AM-7.	PRECISION DRILLING CORP.		1,2	4.B FE.	74,440	95,250	71,438	75,000	71,438	2,373	64	0	0	6.875	7.002	JJ	2,378	5,156	06/02/2021	01/15/2029	
74165H-AB-4.	PRIME HEALTHCARE SERVICES INC.		1,2	4.C FE.	792,719	97,375	730,313	750,000	730,313	102,770	(9,957)	0	0	7.250	5.860	MN	9,063	54,375	04/27/2021	11/01/2025	
74168L-AA-4.	PRIMO WATER HOLDINGS INC.		1,2	4.A FE.	377,000	91,750	345,898	377,000	345,898	25,448	0	0	0	4.375	4.374	AO	2,795	16,494	04/21/2021	04/30/2029	
74170*-AC-3.	PRIME PROPERTY FUND, LLC.		1	1.F	1,000,000	99,630	996,330	1,000,000	1,000,000	0	0	0	0	4.610	4.609	FA	18,312	46,100	08/22/2013	08/22/2025	
74170*-AV-1.	PRIME PROPERTY FUND, LLC.		1	1.G	3,000,000	94,428	2,832,840	3,000,000	3,000,000	0	0	0	0	4.580	4.579	MN	20,228	137,400	11/08/2018	11/08/2033	
74170*-AZ-2.	PRIME PROPERTY FUND, LLC.		1	1.F	1,000,000	90,413	904,130	1,000,000	1,000,000	0	0	0	0	3.060	3.060	JD	1,615	30,600	12/12/2019	12/12/2029	
74264*-AB-2.	PRISA LHC, LLC.		1	1.F	1,000,000	98,443	984,430	1,000,000	1,000,000	0	0	0	0	4.270	4.269	N/A	9,014	42,700	04/15/2014	04/15/2026	
743315-AZ-6.	PROGRESSIVE CORP.		1,2	1.F FE.	89,726	89,049	574,370	645,000	605,177	0	3,996	0	0	3.000	3.879	MS	5,698	19,350	05/13/2022	03/15/2032	
74340X-BM-2.	PROLOGIS LP		1,2	1.G FE.	115,331	87,498	100,625	115,000	115,240	0	(37)	0	0	2.250	2.213	AO	546	2,588	06/04/2021	04/15/2030	
74340X-CA-7.	PROLOGIS LP		1,2	1.G FE.	601,259	83,321	624,908	750,000	612,171	0	10,912	0	0	1.750	4.843	FA	5,469	5,513	09/26/2023	02/01/2031	
74340X-CG-4.	PROLOGIS LP		1,2	1.G FE.	59,633	101,248	60,749	60,000	59,666	0	33	0	0	4.875	5.016	JD	130	1,357	06/26/2023	06/15/2028	
744560-CJ-3.	PUBLIC SERVICE ELECTRIC AND GAS CO.		1,2	1.F FE.	214,596	89,916	193,320	215,000	214,660	0	36	0	0	3.100	3.122	MS	1,962	6,665	03/09/2022	03/15/2032	
744573-AQ-9.	PUBLIC SERVICE ENTERPRISE GROUP INC.		1,2	2.B FE.	139,742	81,764	114,471	140,000	139,826	0	25	0	0	1.600	1.620	FA	846	2,240	08/12/2020	08/15/2030	
744573-AU-0.	PUBLIC SERVICE ENTERPRISE GROUP INC.		1,2	2.B FE.	89,833	83,776	75,399	90,000	89,867	0	15	0	0	2.450	2.471	MN	282	2,205	11/04/2021	11/15/2031	
74460D-AJ-8.	PUBLIC STORAGE OPERATING CO.		1,2	1.F FE.	89,976	85,458	76,913	90,000	89,981	0	2	0	0	2.250	2.253	MN	293	2,025	11/04/2021	11/09/2031	
74834L-BB-5.	QUEST DIAGNOSTICS INC.		1,2	2.B FE.	74,804	89,303	66,978	75,000	74,868	0	18	0	0	2.950	2.980	JD	1,112	1,106	12/09/2019	06/30/2030	
74837H-C*-5.	DOMINION ENERGY, INC.		1	1.G	3,000,000	89,323	2,679,690	3,000,000	3,000,000	0	0	0	0	3.380	3.980	MN	12,957	101,400	11/15/2017	11/15/2032	
74837H-D@-2.	DOMINION ENERGY, INC.		1	1.G	1,000,000	68,178	681,780	1,000,000	1,000,000	0	0	0	0	3.150	3.150	N/A	11,813	31,500	08/16/2021	08/16/2051	
74841C-AB-7.	ROCKET MORTGAGE LLC.		1,2	3.B FE.	465,882	87,873	505,270	575,000	473,395	12,862	9,473	0	0	3.875	6.901	MS	7,427	22,281	02/10/2023	03/01/2031	
74949L-AD-4.	RELX CAPITAL INC.		1,2	2.A FE.	158,947	92,056	147,209	160,000	159,294	0	99	0	0	3.000	3.077	MN	520	4,800	05/18/2020	05/22/2030	
749571-AG-0.	RHP HOTEL PROPERTIES LP		1,2	4.A FE.	88,625	92,750	92,750	100,000	89,469	0	844	0	0	4.500	6.981	FA	1,700	2,250	06/29/2023	02/15/2029	

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ANNUAL STATEMENT FOR THE YEAR 2023 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
74977R-DL-5.	COOPERATIVE RABOBANK UA	.C		2	1.G FE	529,000	90,8441	480,565	529,000	529,000	0	0	0	0	1.980	1.980	JD	466	10,474	12/08/2021	12/15/2027
74977R-DR-2.	COOPERATIVE RABOBANK UA	.C		2	1.G FE	1,500,000	98,3953	1,475,930	1,500,000	1,500,000	0	0	0	0	4.655	4.654	FA	25,021	69,825	08/15/2022	08/22/2028
74986@-AR-2.	RREEF AMERICA REIT II CORP.				1.G	2,000,000	94,5420	1,890,840	2,000,000	2,000,000	0	0	0	0	3.310	3.310	N/A	33,100	66,200	07/01/2015	07/01/2027
74986@-AW-1.	RREEF AMERICA REIT II CORP.				1.G	2,000,000	96,1360	1,922,720	2,000,000	2,000,000	0	0	0	0	3.950	3.951	JJ	38,622	79,000	11/24/2015	01/05/2028
74986@-BC-4.	RREEF AMERICA REIT II, INC.				1.G	1,000,000	84,1230	841,230	1,000,000	1,000,000	0	0	0	0	2.620	2.620	N/A	1,601	26,200	12/09/2020	12/09/2031
75026J-AC-4.	RADIATE HOLDCO LLC				1.2	5.A FE	677,925	75,7500	670,000	507,525	23,944	(1,331)	0	0	4.500	4.270	MS	8,878	30,150	02/10/2021	09/15/2026
75079L-AB-7.	RAIN CARBON INC				1.2	4.C FE	300,000	97,5000	300,000	292,500	(7,500)	0	0	0	12.250	12.247	MS	13,679	0	08/03/2023	09/01/2029
75079R-AC-2.	RAIN C11 CARBON LLC				1.2	4.C FE	16,340	96,8750	15,500	15,500	913	(21)	0	0	7.250	7.250	AO	290	3,570	01/25/2022	04/01/2025
75281A-AS-8.	RANGE RESOURCES CORP.				1.2	3.C FE	194,000	98,5000	197,000	200,000	196,984	4,434	0	0	4.875	6.039	MN	1,246	9,750	07/12/2022	05/15/2025
75281A-BK-4.	RANGE RESOURCES CORP.				1.2	3.C FE	50,000	92,5000	46,250	50,000	46,250	0	0	0	4.750	4.750	FA	897	2,375	01/13/2022	02/15/2030
75513E-AD-3.	RTX CORP.				1.2	2.A FE	229,814	86,0363	197,883	230,000	229,856	0	0	0	2.250	2.260	JJ	2,588	5,175	12/02/2021	07/01/2030
75513E-CM-1.	RTX CORP.				1.2	2.A FE	137,075	81,3822	122,073	139,365	139,365	0	0	0	1.900	2.940	MS	950	2,850	02/04/2022	09/01/2031
75513E-CN-9.	RTX CORP.				1.2	2.A FE	167,211	83,5125	162,849	195,000	171,073	0	0	0	2.375	4.156	MS	1,364	4,631	05/13/2022	03/15/2032
75513E-CV-1.	RTX CORP.				1.2	2.A FE	59,960	106,1953	63,717	60,000	59,958	0	0	0	6.000	6.013	MS	530	0	11/06/2023	03/15/2031
75524K-PG-3.	CITIZENS BANK NA				2.5	2.A FE	1,000,000	94,9693	949,693	1,000,000	1,000,000	0	0	0	4.575	4.577	FA	18,046	45,750	08/04/2022	08/09/2028
756109-BJ-2.	REALTY INCOME CORP.				1.2	1.G FE	279,123	89,5026	255,082	285,000	280,787	0	0	0	2.200	2.553	JD	279	6,270	02/03/2022	06/15/2028
756109-BK-9.	REALTY INCOME CORP.				1.2	1.G FE	182,052	90,6368	154,083	170,000	178,953	0	0	0	3.100	2.115	JD	234	5,270	11/09/2021	12/15/2029
756109-BL-7.	REALTY INCOME CORP.				1.2	1.G FE	727,472	85,2489	630,842	740,000	729,394	0	0	0	2.850	3.034	JD	937	21,090	02/04/2022	12/15/2032
758071-AA-2.	SPX FLOW INC.				1.2	5.B FE	207,315	98,3750	259,710	264,000	213,304	2,639	4,921	0	8.750	13.379	AO	5,775	22,838	11/16/2023	04/01/2030
760759-AS-9.	REPUBLIC SERVICES INC				1.2	2.A FE	194,672	96,0830	187,362	195,000	194,864	0	0	0	3.375	3.394	MN	841	6,581	11/13/2017	11/15/2027
760759-AX-8.	REPUBLIC SERVICES INC				1.2	2.A FE	466,206	81,1143	482,630	595,000	476,922	0	0	0	1.450	4.770	FA	3,259	4,314	03/16/2023	02/15/2031
76169#-AM-5.	REYES HOLDINGS, L.L.C PACTIV EVERGREEN GROUP ISSUER				1.G		3,000,000	98,6710	2,960,130	3,000,000	3,000,000	0	0	0	4.330	4.331	MUSD	6,495	138,000	12/11/2018	09/29/2026
76174L-AA-1.	LLC				1.2	4.A FE	376,062	93,5000	399,245	427,000	384,042	1,149	7,956	0	4.000	7.075	AO	3,606	14,920	05/31/2023	10/15/2027
76774L-AB-3.	RITCHIE BROS HOLDINGS INC				1.2	3.B FE	50,000	103,0000	51,500	50,000	50,000	0	0	0	6.750	6.750	MS	994	1,688	03/01/2023	03/15/2028
76774L-AC-1.	RITCHIE BROS HOLDINGS INC				1.2	4.A FE	200,000	106,6250	213,250	200,000	200,000	0	0	0	7.750	7.750	MS	4,564	7,750	03/01/2023	03/15/2031
76822*-AP-1.	RIVER FUEL CO. NO. 2 INC.				2.A	Z	600,000	102,1668	613,001	600,000	600,000	0	0	0	5.940	5.940	N/A	10,692	0	09/12/2023	09/15/2026
77030#-AB-4.	RBT 6.32 12/01/2031 144A				1.F	FE	2,400,000	107,3906	2,577,374	2,400,000	2,400,000	0	0	0	6.320	6.320	MN	13,061	0	11/30/2023	12/01/2031
771196-BW-1.	ROCHE HOLDINGS INC.				1.2	1.C FE	735,000	89,2765	656,182	735,000	735,000	0	0	0	1.930	1.930	JD	709	14,186	12/06/2021	12/13/2028
77313L-AB-9.	ROCKET MORTGAGE LLC				1.2	3.B FE	160,500	84,8482	169,696	200,000	161,747	0	1,247	0	4.000	6.696	AO	1,689	4,000	07/19/2021	10/15/2033
77340R-AD-9.	ROCKIES EXPRESS PIPELINE LLC.				1	3.B FE	414,438	100,5000	427,125	425,000	415,575	26,359	341	0	7.500	7.757	JJ	14,698	31,875	05/29/2020	07/15/2038
77340R-AM-9.	ROCKIES EXPRESS PIPELINE LLC.				1	3.B FE	437,000	97,5000	487,500	500,000	442,473	25,844	1,629	0	6.875	8.161	AO	7,257	34,375	05/19/2020	04/15/2040
775109-CH-2.	ROGERS COMMUNICATIONS INC ROLLER BEARING COMPANY OF				1.2	2.C FE	617,288	92,0735	593,874	645,000	619,319	0	0	0	3.800	4.370	MS	7,217	26,843	03/17/2023	03/15/2032
775631-AD-6.	AMERICA INC				1.2	4.A FE	504,375	91,1250	455,625	500,000	455,625	16,126	(501)	0	4.375	4.243	AO	4,618	21,875	01/21/2022	10/15/2029
778296-AG-8.	ROSS STORES INC				1.2	2.A FE	184,317	82,3911	152,424	185,000	184,513	0	62	0	1.875	1.914	AO	732	3,469	10/19/2020	04/15/2031
780097-BA-8.	NATWEST GROUP PLC	.C			2.A	FE	1,710,668	99,0801	1,585,282	1,600,000	1,640,892	0	(17,173)	0	4.800	3.607	AO	18,347	76,800	10/29/2019	04/05/2026
780097-BP-5.	NATWEST GROUP PLC	.C			2.A	FE	1,488,983	92,9127	1,370,462	1,475,000	1,484,229	0	(2,555)	0	3.073	2.877	MN	4,910	45,327	02/04/2022	05/22/2028
780153-BG-6.	ROYAL CARIBBEAN CRUISES LTD				1.2	4.A FE	492,998	98,5000	574,255	583,000	505,808	0	11,235	0	5.500	9.318	AO	8,016	18,315	04/13/2023	04/01/2028
780153-BK-7.	ROYAL CARIBBEAN CRUISES LTD				2	4.A FE	206,929	98,5000	248,220	252,000	216,027	0	7,231	0	5.375	10.238	JJ	6,246	9,191	04/11/2023	07/15/2027
780153-BL-5.	ROYAL CARIBBEAN CRUISES LTD				1.2	4.A FE	892,845	109,0000	903,610	884,807	829,000	70	(8,038)	0	11.625	9.020	FA	36,407	39,556	11/06/2023	08/15/2027
780153-BS-0.	ROYAL CARIBBEAN CRUISES LTD				1.2	3.A FE	538,733	106,2500	559,938	527,000	538,930	0	135	0	8.250	8.006	JJ	20,048	33,695	02/08/2023	01/15/2029
780153-BT-8.	ROYAL CARIBBEAN CRUISES LTD				1.2	3.C FE	104,000	104,0000	104,000	100,000	100,000	0	0	0	7.250	7.252	JJ	3,343	3,061	02/08/2023	01/15/2030
78016F-ZX-5.	ROYAL BANK OF CANADA				1	1.E FE	928,940	101,9160	1,019,160	1,000,000	929,850	0	910	0	5.000	6.013	FA	20,833	0	11/06/2023	02/01/2033
78355H-KT-5.	RYDER SYSTEM INC.				1.2	2.A FE	284,575	93,8260	267,404	285,000	284,726	0	81	0	2.850	2.882	MS	2,708	8,123	02/22/2022	03/01/2027
78355H-KU-2.	RYDER SYSTEM INC.				1.2	2.A FE	239,926	97,6769	234,425	240,000	239,926	0	12	0	4.300	4.306	JD	459	10,320	05/10/2022	06/15/2027
78409V-BK-9.	S&P GLOBAL INC.				1.2	1.G FE	276,517	89,1756	249,692	280,000	277,068	0	314	0	2.900	3.046	MS	2,707	8,120	03/04/2022	03/01/2032
78409V-BP-8.	S&P GLOBAL INC.				1.2	1.G FE	29,968	104,3461	31,304	30,000	29,968	0	1	0	5.250	5.264	MS	477	0	09/07/2023	09/15/2033
78410G-AD-6.	SBA COMMUNICATIONS CORP				1.2	3.C FE	138,575	95,2500	132,398	139,000	132,398	6,193	62	0	3.875	3.926	FA	2,035	5,386	05/19/2020	02/15/2027
78410G-AG-9.	SBA COMMUNICATIONS CORP				1.2	3.C FE	203,200	89,7500	185,783	207,000	185,783	13,239	475	0	3.125	3.405	FA	2,695	6,469	08/12/2021	02/01/2029
78444@-AA-6.	SIP HOLDCO, LLC SMBC AVIATION CAPITAL FINANCE				2.B		1,931,094	80,0620	1,546,073	1,931,094	1,931,094										

ANNUAL STATEMENT FOR THE YEAR 2023 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
785592-C@-3	SABINE PASS LIQUEFACTION, LLC			2 A FE	1,300,000	105,8688	1,376,295	1,300,000	1,300,000	0	0	0	0	6.293	6.294	MS	24,088	61,357	11/02/2022	09/15/2037	
79546V-AL-0	SALLY HOLDINGS LLC			1 2 3 C FE	398,363	99,5000	398,000	400,000	398,000	16,183	317	0	0	5.625	5.717	JD	1,875	22,500	10/28/2020	12/01/2025	
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO.			1 2 1 F FE	1,297,738	82,9984	1,078,979	1,300,000	1,298,444	0	215	0	0	1.700	1.719	AO	5,525	22,100	09/22/2020	10/01/2030	
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO.			1 2 1 F FE	248,058	88,9232	266,770	300,000	249,332	0	1,274	0	0	3.000	5.596	MS	2,650	0	09/26/2023	03/15/2032	
80007R-AE-5	SANDS CHINA LTD			C 1 2 2 C FE	448,868	99,0000	480,150	485,000	451,049	0	2,182	0	0	5.650	7.473	FA	10,885	0	08/22/2023	08/08/2028	
80007R-AL-9	SANDS CHINA LTD			C 1 2 2 C FE	886,532	90,8750	912,385	1,004,000	891,239	0	4,707	0	0	4.625	6.801	JD	1,677	24,473	08/04/2023	06/18/2030	
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC			C 2 5 2 B FE	1,000,000	99,0761	990,761	1,000,000	1,000,000	0	0	0	0	1.089	1.089	MS	3,207	10,890	03/08/2021	03/15/2025	
80281L-AT-2	SANTANDER UK GROUP HOLDINGS PLC			C 2 5 2 B FE	1,500,000	103,6207	1,554,311	1,500,000	1,500,000	0	0	0	0	6.534	6.538	JJ	46,555	49,005	01/03/2023	01/10/2029	
80282K-BC-9	SANTANDER HOLDINGS USA INC			1 2 5 2 B FE	1,000,000	91,4267	914,267	1,000,000	1,000,000	0	0	0	0	2.490	2.491	JJ	12,104	24,900	01/03/2022	01/06/2028	
80414L-2M-6	SAUDI ARABIAN OIL CO.			C 2 1 E FE	578,179	68,3750	399,994	585,000	578,358	0	55	0	0	3.500	3.550	MN	2,104	20,475	11/17/2020	11/24/2070	
808513-BT-1	CHARLES SCHWAB CORP			1 2 1 G FE	459,195	80,0007	368,003	460,000	459,368	0	73	0	0	1.950	1.969	JD	748	8,970	08/24/2021	12/01/2031	
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP LIGHT AND WONDER			1 2 5 B FE	135,300	94,3750	138,731	147,000	133,271	4,246	390	0	0	6.625	8.219	MS	3,246	2,849	09/19/2023	03/01/2030	
80874Y-BC-3	INTERNATIONAL INC			1 2 4 C FE	185,100	100,6250	191,188	190,000	170,757	0	3,371	0	0	7.000	9.913	MN	1,699	13,300	08/23/2021	05/15/2028	
810186-AW-6	SCOTTS MIRACLE-GRO CO			1 2 4 C FE	233,125	84,7500	211,875	250,000	211,875	0	21,155	0	0	4.375	5.243	FA	4,557	10,938	03/11/2022	02/01/2032	
810186-AX-4	SCOTTS MIRACLE-GRO CO			1 2 4 C FE	852,255	85,0000	765,000	900,000	765,000	84,613	4,262	0	0	4.000	4.709	AO	9,000	36,000	05/09/2022	04/01/2031	
81211K-AK-6	SEALED AIR CORP			1 3 B FE	284,786	105,7500	313,020	296,000	285,014	0	228	0	0	6.875	7.424	JJ	9,384	0	10/10/2023	07/15/2033	
81211K-AZ-3	SEALED AIR CORP			1 2 2 C FE	228,000	89,9560	205,100	228,000	228,000	0	0	0	0	1.573	1.573	AO	757	3,586	09/15/2021	10/15/2026	
812127-AA-6	SEALED AIR CORP			1 2 3 B FE	85,000	100,7500	85,638	85,000	85,000	0	0	0	0	6.125	6.129	FA	2,169	2,618	01/17/2023	02/01/2028	
812127-AB-4	SEALED AIR CORP			1 2 3 B FE	125,981	105,5000	132,930	126,000	125,981	0	0	0	0	7.250	7.255	MN	1,040	0	11/09/2023	02/15/2031	
816851-BP-3	SEMPRA			1 2 2 B FE	44,832	95,0637	42,779	44,870	44,870	0	22	0	0	3.700	3.761	AO	416	1,665	03/21/2022	04/01/2029	
81725W-AK-9	SENSATA TECHNOLOGIES BV SERVICE CORPORATION			C 1 2 3 B FE	211,000	92,0000	194,120	211,000	194,120	12,133	0	0	0	4.000	3.999	AO	1,782	8,440	03/15/2021	04/15/2029	
817565-CF-9	INTERNATIONAL SERVICE CORPORATION			1 2 3 C FE	427,500	87,7500	438,750	500,000	432,666	0	5,166	0	0	3.375	5.858	FA	6,375	8,438	05/12/2023	08/15/2030	
817565-CG-7	INTERNATIONAL SERVICE CORPORATION			1 2 3 C FE	437,845	89,5000	469,875	525,000	440,818	0	2,973	0	0	4.000	6.803	MN	2,683	10,500	09/06/2023	05/15/2031	
81762P-AE-2	SERVICENOW INC			1 2 1 G FE	94,645	82,4501	78,328	95,000	94,760	0	34	0	0	1.400	1.440	MS	443	1,330	08/06/2020	09/01/2030	
82088K-AJ-7	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1 2 3 C FE	254,375	91,7500	229,375	250,000	229,375	(23,598)	(938)	0	0	4.750	4.493	AO	2,969	23,750	04/15/2021	04/01/2029	
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1 2 3 C FE	481,500	94,0000	502,900	535,000	495,138	21,884	6,467	0	0	4.750	6.397	FA	9,600	25,413	04/30/2020	02/15/2028	
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV			C 1 1 E FE	1,828,580	94,3500	1,887,000	2,000,000	1,938,302	0	20,700	0	0	2.350	3.522	AO	9,922	47,000	04/06/2018	10/15/2026	
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV			C 1 1 E FE	625,928	89,6888	562,349	627,000	626,348	0	148	0	0	1.700	1.726	MS	3,257	10,659	03/02/2021	03/11/2028	
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV			C 1 1 E FE	1,997,320	85,3350	1,706,700	2,000,000	1,998,042	0	249	0	0	2.150	2.165	MS	13,139	43,000	03/02/2021	03/11/2031	
828738-AA-2	SIMMONS UNIVERSITY			1 2 1 E FE	464,170	86,4119	432,060	500,000	464,907	0	494	0	0	5.000	5.488	AO	6,250	25,000	07/20/2022	10/01/2052	
829259-AW-0	SINCLAIR TELEVISION GROUP INC			1 2 4 C FE	268,500	89,5000	268,500	300,000	268,500	23,889	861	0	0	5.125	5.479	FA	5,808	15,375	04/20/2021	02/15/2027	
82967N-BG-2	SIRIUS XM RADIO INC			1 2 3 C FE	280,508	88,7500	269,800	304,000	259,929	12,018	719	0	0	4.125	5.425	JJ	6,270	7,961	09/27/2023	07/01/2030	
82967N-BL-1	SIRIUS XM RADIO INC			1 2 3 C FE	66,145	94,0000	62,040	66,000	62,040	3,658	(28)	0	0	3.125	3.078	MS	688	2,063	08/03/2021	09/01/2026	
83012@-AA-8	6823 ENERGY PARTNERS LLC			1 6 1 G	4,947,009	74,7770	3,699,225	4,947,009	4,947,009	0	0	0	0	3.150	3.150	MON	12,647	155,846	01/27/2022	01/15/2052	
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC			1 2 3 C FE	582,263	105,1250	611,828	582,000	582,259	0	(3)	0	0	8.875	8.867	MN	5,863	0	11/15/2023	11/15/2031	
83368R-AV-4	SOCIETE GENERALE SA			C 2 B FE	1,968,680	96,8777	1,985,993	2,050,000	1,991,274	0	24,228	0	0	2.625	5.445	JJ	23,767	33,075	07/14/2023	01/22/2025	
838515-K#-0	SOUTH JERSEY GAS COMPANY			1 1 E FE	2,400,000	100,6963	2,416,711	2,400,000	2,400,000	0	0	0	0	4.970	4.971	JD	9,940	63,947	05/18/2023	06/01/2028	
842400-GS-6	SOUTHERN CALIFORNIA EDISON CO			1 2 1 G FE	1,996,900	91,1553	1,823,106	2,000,000	1,998,182	0	296	0	0	2.850	2.868	FA	23,750	57,000	08/01/2019	08/01/2029	
842434-CW-0	SOUTHERN CALIFORNIA GAS CO			1 2 1 F FE	692,384	95,2716	666,901	700,000	694,947	0	1,435	0	0	2.950	3.183	AO	4,359	20,650	03/14/2022	04/15/2027	
844741-BF-4	SOUTHWEST AIRLINES CO			1 2 2 B FE	109,415	87,1318	95,845	110,000	109,626	0	56	0	0	2.625	2.686	FA	1,131	2,888	02/05/2020	02/10/2030	
845467-AS-8	SOUTHWESTERN ENERGY CO			1 2 3 B FE	1,058,709	97,2500	1,047,383	1,077,000	1,037,785	54,855	1,798	0	0	5.375	5.665	MS	17,045	57,083	10/06/2023	03/15/2030	
845467-AT-6	SOUTHWESTERN ENERGY CO			1 2 3 B FE	680,035	92,7500	678,003	731,000	659,427	31,012	3,744	0	0	4.750	5.728	FA	14,468	28,191	07/21/2023	02/01/2032	
84765E-AA-6	COREWELL HEALTH			1 2 1 D FE	410,340	77,2430	386,215	500,000	412,956	0	1,747	0	0	3.487	4.660	JJ	8,039	17,435	06/24/2022	07/15/2049	
84857L-A#-8	SPIRE INC			2 B	2,000,000	96,4770	1,929,540	2,000,000	2,000,000	0	0	0	0	3.930	3.929	MS	23,143	78,600	03/15/2017	03/15/2027	
84858#-AE-3	SPIRE ALABAMA INC			1 G	1,000,000	84,4290	844,290	1,000,000	1,000,000	0	0	0	0	2.040	2.040	JD	907	20,400	12/15/2020	12/15/2030	
84858#-AF-0	SPIRE ALABAMA INC			1 F	2,500,000	103,2272	2,580,681	2,500,000	2,500,000	0	0	0	0	5.320	5.398	N/A	28,817	67,239	10/05/2022	10/15/2029	
85172F-AN-9	ONEMAIN FINANCE CORP			1 3 B FE	874,531	101,6250	889,219	875,000	863,187	34,269	(145)	0	0	7.125	7.136	MS	18,357	62,344	07/28/2020	03/15/2026	

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ANNUAL STATEMENT FOR THE YEAR 2023 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
85172F-AQ-2	ONEMAIN FINANCE CORP.			1,2	3 B FE	242,344	100,2500	275,688	275,000	255,225	0	3,927	0	0	6.625	8.779	JJ	8,401	18,219	05/05/2020	01/15/2028
852060-AD-4	SPRINT CAPITAL CORP.			1	2 C FE	1,135,415	108,0000	1,022,760	947,000	1,062,011	98,285	(21,153)	0	0	6.875	4.082	MN	8,319	66,053	06/09/2020	11/15/2028
852060-AT-9	SPRINT CAPITAL CORP.			1	2 C FE	470,025	123,3750	407,138	433,000	433,370	330,000	51,016	(10,346)	0	8.750	4.196	MS	8,502	29,205	05/12/2020	03/15/2032
85207U-AH-8	SPRINT LLC.			1	2 C FE	1,012,999	100,2500	895,233	893,000	910,042	37,199	(36,068)	0	0	7.125	2.858	JD	2,828	64,336	05/15/2023	06/15/2024
85207U-AJ-4	SPRINT LLC.			1,2	2 C FE	494,400	101,7800	427,476	420,000	440,100	29,568	(22,593)	0	0	7.625	2.063	FA	12,098	32,445	11/03/2021	02/15/2025
85208N-AD-2	SPRINTS 1A1			1	1 E FE	160,938	99,2579	159,743	160,938	160,938	0	0	0	4.738	4.737	MJSD	233	7,625	03/14/2018	09/20/2029	
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC.			1,2	3 C FE	811,318	98,7500	789,013	799,000	781,493	72,961	(2,523)	0	0	6.000	5.556	MN	7,990	47,940	09/29/2022	11/01/2028
853254-CG-3	STANDARD CHARTERED PLC.			2	2 A FE	1,484,475	1,500,000	1,372,871	1,500,000	1,489,204	0	2,497	0	0	2.608	2.798	JJ	18,365	39,120	02/02/2022	01/12/2028
853254-CJ-7	STANDARD CHARTERED PLC.			2	2 A FE	1,100,000	97,4832	1,072,315	1,100,000	1,100,000	0	0	0	0	3.971	3.969	MS	11,042	43,681	03/23/2022	03/30/2026
853496-AC-1	STANDARD BUILDING SOLUTIONS INC.			1,2	4 A FE	473,966	97,1250	441,919	455,000	441,919	26,544	(3,794)	0	0	5.000	4.106	FA	8,594	22,750	04/16/2021	02/15/2027
853496-AD-9	STANDARD BUILDING SOLUTIONS INC.			1,2	4 A FE	189,726	96,0000	183,360	191,000	183,360	12,268	147	0	0	4.750	4.847	JJ	4,183	9,073	08/06/2019	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC.			1,2	4 A FE	471,000	91,5000	480,375	525,000	456,458	27,940	5,345	0	0	4.375	5.989	JJ	10,591	22,969	10/18/2022	07/15/2030
853496-AH-0	STANDARD BUILDING SOLUTIONS INC.			1,2	4 A FE	467,500	85,5000	470,250	550,000	451,589	15,188	5,839	0	0	3.375	5.751	JJ	8,559	11,813	04/18/2023	01/15/2031
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJAT II LTD.			1,2	2 C FE	1,389,415	91,3750	1,273,768	1,394,000	1,389,742	0	192	0	0	4.850	4.879	AO	14,461	67,609	04/08/2022	10/14/2038
855244-BC-2	STARBUCKS CORP.			1,2	2 A FE	1,397,354	89,5222	1,253,311	1,400,000	1,397,793	0	237	0	0	3.000	3.022	FA	15,983	42,000	02/09/2022	02/14/2032
857477-BN-2	STATE STREET CORP.			2,5	1 F FE	89,7698	215,448	240,000	240,000	240,000	0	0	0	0	3.152	3.152	MS	1,912	7,565	03/26/2020	03/30/2031
857477-BU-6	STATE STREET CORP.			2,5	1 F FE	875,000	97,4288	852,502	875,000	875,000	0	0	0	0	4.421	4.422	MN	5,158	38,684	05/10/2022	05/13/2033
857477-BV-4	STATE STREET CORP.			2,5	1 F FE	375,000	93,9447	352,293	375,000	375,000	0	0	0	0	4.164	4.165	FA	6,376	15,615	08/01/2022	08/04/2033
857691-AG-4	STATION CASINOS LLC.			1,2	4 C FE	409,820	94,2500	418,470	444,000	407,504	14,662	3,573	0	0	4.500	6.219	FA	7,548	13,635	09/14/2023	02/15/2028
858119-BM-1	STEEL DYNAMICS INC.			1,2	2 B FE	59,376	90,5000	54,300	60,000	59,563	0	54	0	0	3.250	3.367	JJ	899	1,950	06/03/2020	01/15/2031
858586-HH-0	STEPAN COMPANY			2	2 C	285,715	100,0000	285,715	285,715	285,715	0	0	0	0	3.860	3.861	JD	5,637	5,610	06/01/2013	06/27/2025
861036-AA-9	STL HOLDING COMPANY LLC.			1,2	4 B FE	468,313	97,2500	534,875	550,000	494,358	0	21,114	0	0	7.500	13.120	FA	15,583	39,375	09/18/2023	02/15/2026
864250-AA-6	SURA ASSET MANAGEMENT SA.			1	2 B FE	2,307,476	99,5000	2,284,520	2,296,000	2,296,761	0	(2,537)	0	0	4.875	4.759	AO	23,008	111,930	06/27/2018	04/17/2024
864486-AK-1	SUBURBAN PROPANE PARTNERS LP.			1,2	4 A FE	843,581	99,5000	865,650	870,000	854,374	19,800	4,101	0	0	5.875	6.482	MS	17,038	51,113	07/19/2022	03/01/2027
864486-AL-9	SUBURBAN PROPANE PARTNERS LP.			1,2	4 A FE	63,750	91,0000	68,250	75,000	65,161	0	969	0	0	5.000	7.325	JD	313	3,750	07/07/2022	06/01/2031
865033-AC-8	SUGARHOUSE HSP GAMING PROP MEZZ LP.			1,2	4 B FE	342,188	99,2500	372,188	375,000	358,120	4,889	11,043	0	0	5.875	9.458	MN	2,815	22,031	07/12/2022	05/15/2025
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROUP INC.			1,2	1 G FE	1,280,000	103,6002	1,326,083	1,280,000	1,280,000	0	0	0	0	5.716	5.716	MS	21,746	0	09/05/2023	09/14/2028
86614R-AP-2	SUMMIT MATERIALS LLC.			1,2	3 C FE	130,000	105,1250	136,663	130,000	130,000	0	0	0	0	7.250	7.248	JJ	445	0	11/30/2023	01/15/2031
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC.			1,2	4 C FE	77,815	99,2500	78,408	79,000	78,282	2,915	218	0	0	9.000	9.367	AO	1,501	7,110	10/19/2021	10/15/2026
866677-AF-4	SUN COMMUNITIES OPERATING LP.			1,2	2 C FE	401,452	87,2566	357,752	410,000	403,723	0	1,195	0	0	2.300	2.638	MN	1,572	9,430	02/03/2022	11/01/2028
867456-AF-0	SUNNOVA ENERGY CORP.			1,2	4 A FE	120,600	83,7500	120,600	144,000	120,600	16,991	(291)	24,260	0	5.875	13.302	MS	2,820	8,460	08/24/2021	09/01/2026
867456-AG-8	SUNNOVA ENERGY CORP.			1,2	4 A FE	112,672	91,0000	106,470	117,000	106,441	(6,388)	157	0	0	11.750	12.767	AO	3,628	0	10/18/2023	10/01/2028
86765L-AN-7	SUNOCO LP.			1,2	3 C FE	320,700	99,7500	299,250	300,000	299,250	19,259	(3,509)	0	0	5.875	4.767	MS	5,190	17,625	02/05/2021	03/15/2028
86765L-AQ-0	SUNOCO LP.			1,2	3 C FE	229,625	100,0000	225,000	225,000	225,000	6,185	(2,247)	0	0	6.000	4.914	AO	2,850	13,500	12/16/2020	04/15/2027
86765L-AZ-0	SUNOCO LP.			1,2	3 C FE	309,500	92,2500	299,813	325,000	294,131	12,375	1,625	0	0	4.500	5.244	AO	2,478	14,625	09/20/2022	04/30/2030
867914-BS-1	TRUIST FINANCIAL CORP.			1,2	1 G FE	998,720	98,2792	982,792	1,000,000	999,747	0	181	0	0	4.000	4.020	MN	6,667	40,000	04/24/2018	05/01/2025
86828L-AC-6	SUPERIOR PLUS LP.			1,2	3 C FE	697,848	90,5000	633,500	700,000	633,500	38,860	(2,985)	0	0	4.500	4.501	MS	9,275	31,500	03/30/2022	03/15/2029
86944B-AG-8	SUTTER HEALTH			1,2	1 E FE	2,000,000	86,0629	1,721,258	2,000,000	2,000,000	0	0	0	0	2.294	2.294	FA	17,332	45,880	10/22/2020	08/15/2030
86964W-AJ-1	SUZANO AUSTRIA GMBH.			1,2	2 C FE	1,497,966	87,7626	1,283,967	1,463,000	1,489,274	0	(3,373)	0	0	3.750	3.451	JJ	25,298	54,863	05/06/2021	01/15/2031
871503-AU-2	GEN DIGITAL INC.			1,2	4 A FE	1,261,735	99,0000	1,267,200	1,280,000	1,260,650	4,519	10,231	0	0	5.000	5.910	AO	13,511	64,000	01/11/2023	04/15/2025
87264A-BD-6	T-MOBILE USA INC.			1,2	2 B FE	1,199,484	97,0840	1,165,008	1,200,000	1,199,775	0	63	0	0	3.750	3.750	AO	9,500	45,000	04/02/2020	04/15/2027
87264A-BF-1	T-MOBILE USA INC.			1,2	2 B FE	61,352	94,6798	61,542	65,000	62,008	0	400	0	0	3.875	4.730	AO	532	2,519	05/02/2022	04/15/2030
87264A-CB-9	T-MOBILE USA INC.			1,2	2 B FE	2,099,709	86,2629	2,104,815	2,440,000	2,112,900	0	14,445	0	0	2.550	4.740	FA	23,505	39,270	08/14/2023	02/15/2031
87264A-CQ-6	T-MOBILE USA INC.			1,2	2 B FE	440,143	85,2932	477,642	560,000	443,038	0	2,894	0	0	2.700	5.956	MS	4,452	0	09/26/2023	03/15/2032
87264A-CS-2	T-MOBILE USA INC.			1,2	2 B FE	529,650	89,5666	474,703	530,000	529,783	0	39	0	0	2.400	2.408	MS	3,745	12,720	07/01/2022	03/15/2029
87265H-AF-6	TRI POINTE HOMES INC (DELAWARE)			1,2	3 B FE	511,138	98,2500	491,250	500,000	484,851	26,231	(2,942)	0	0	5.250	4.902	JD	2,188	19,688	06/28/2023	06/01/2027
87265H-AG-4	TRI POINTE HOMES INC (DELAWARE)			1,2	3 B FE	395,250	99,0000	351,450	355,000	351,450	36,398	(5,780)	0	0	5.700	3.760	JD	899	20,235	04/16/2021	06/15/2028
87266G-AA-8	TMS ISSUER SARL			1	1 E FE	1,177,128</															

ANNUAL STATEMENT FOR THE YEAR 2023 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
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD.	D	1,2	2 A FE	258,077	85,6320	274,022	320,000	259,129	0	1,052	0	0	2,050	5,714	MS	1,658	0	11/13/2023	03/31/2030	
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD.	C	1,2	2 A FE	470,000	76,9370	361,604	470,000	470,000	0	0	0	0	3,025	3,025	JJ	6,793	14,218	07/01/2020	07/09/2040	
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		1,2	4 A FE	370,625	94,7500	355,313	375,000	355,313	22,328	641	0	0	5,500	5,724	JJ	9,510	20,625	11/24/2021	01/15/2028	
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		1,2	4 A FE	188,150	98,0000	347,900	355,000	254,152	0	21,919	0	0	6,000	18,217	MS	7,100	21,300	02/18/2020	03/01/2027	
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		1,2	4 A FE	26,688	100,6250	25,156	25,000	25,156	0	(539)	0	0	7,500	5,547	AO	469	1,875	12/23/2020	10/01/2025	
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		1,2	4 A FE	333,375	93,0000	302,250	325,000	302,250	21,417	(699)	0	0	6,000	5,669	JD	9,804	19,500	04/28/2021	12/31/2030	
875127-BH-4	TAMPA ELECTRIC CO		1,2	2 A FE	149,511	84,3496	126,524	150,000	149,638	0	45	0	0	2,400	2,437	MS	1,060	3,600	03/15/2021	03/15/2031	
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		1,2	2 C FE	134,000	99,7500	133,665	134,000	134,000	0	0	0	0	5,500	5,499	MS	2,457	7,370	11/13/2019	03/01/2030	
87612B-BS-0	TARGA RESOURCES PARTNERS LP		1,2	2 C FE	209,266	96,8750	202,469	209,000	209,190	0	(22)	0	0	4,875	4,859	FA	4,245	10,189	08/12/2020	02/01/2031	
87612B-BU-5	TARGA RESOURCES PARTNERS LP		2	2 C FE	105,000	91,2500	95,813	105,000	105,000	0	0	0	0	4,000	4,000	JJ	1,937	4,200	01/19/2021	01/15/2032	
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		1,2	3 B FE	1,078,652	99,7500	1,127,175	1,130,000	1,090,376	22,193	7,206	0	0	5,750	6,631	JJ	29,961	64,975	08/22/2022	01/15/2028	
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		1,2	3 B FE	367,500	96,5000	386,000	400,000	372,029	21,713	3,316	0	0	5,125	6,445	FA	8,542	20,500	08/18/2022	08/01/2030	
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		1	1 D FE	35,283	115,1591	32,245	28,000	33,488	0	(220)	0	0	6,850	5,047	JD	80	1,918	11/01/2013	12/16/2039	
87901J-AF-2	TEGNA INC		2	3 C FE	69,000	97,2500	67,103	69,000	67,103	259	0	0	0	4,750	4,748	MS	965	3,278	09/08/2020	03/15/2026	
87901J-AJ-4	TEGNA INC		1,2	3 C FE	108,000	93,0000	100,440	108,000	100,440	(1,485)	0	0	0	4,625	4,624	MS	1,471	4,995	01/07/2020	03/15/2028	
87927V-AF-5	TELECOM ITALIA CAPITAL SA	C	1	4 A FE	46,650	97,8750	58,725	60,000	47,560	0	727	0	0	6,375	9,684	MN	489	3,825	08/17/2021	11/15/2033	
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	1	4 A FE	109,520	95,2500	140,970	148,000	111,815	0	1,847	0	0	6,000	9,717	MS	2,245	8,880	08/17/2021	09/30/2034	
879360-AE-5	TELEDYNE TECHNOLOGIES INC		1,2	2 C FE	174,289	87,0702	152,373	175,000	174,456	0	67	0	0	2,750	2,798	AO	1,203	4,813	03/08/2021	04/01/2031	
88023J-AD-8	TEMPO ACQUISITION LLC		1,2	3 C FE	856,088	100,0000	805,000	805,000	805,000	9,720	(7,708)	0	0	5,750	4,711	JD	3,857	46,288	03/11/2021	06/01/2025	
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		1,2	3 B FE	74,844	90,0000	67,500	75,000	67,500	4,482	18	0	0	4,000	4,030	AO	633	3,000	05/24/2021	04/15/2029	
88033G-CZ-1	TENET HEALTHCARE CORP		2	4 A FE	179,000	98,5000	176,315	179,000	176,315	7,160	0	0	0	4,875	4,874	JJ	4,363	8,726	08/12/2019	01/01/2026	
88033G-DB-3	TENET HEALTHCARE CORP		2	4 A FE	111,265	97,5000	112,125	115,000	110,889	11,755	399	0	0	5,125	5,979	MN	982	3,741	06/22/2023	11/01/2027	
88033G-DH-0	TENET HEALTHCARE CORP		1,2	4 A FE	297,500	95,2500	309,563	325,000	298,956	4,313	4,196	0	0	4,625	6,419	JD	668	15,031	10/18/2022	06/15/2028	
88033G-DK-3	TENET HEALTHCARE CORP		1,2	4 C FE	352,740	99,2500	335,465	338,000	335,465	36,548	(3,593)	0	0	6,125	4,807	AO	5,176	20,703	10/22/2021	10/01/2028	
88033G-DM-9	TENET HEALTHCARE CORP		1,2	4 A FE	2,325,417	92,8750	2,224,356	2,395,000	2,213,672	102,790	5,476	0	0	4,250	4,826	JD	8,482	81,600	12/26/2023	06/01/2029	
88033G-DO-0	TENET HEALTHCARE CORP		1,2	4 A FE	50,000	100,5000	50,250	50,000	50,000	2,750	0	0	0	6,125	6,125	JD	136	3,063	06/01/2022	06/15/2030	
88033G-DR-8	TENET HEALTHCARE CORP		1,2	4 A FE	216,176	92,5000	1,179,375	1,275,000	1,164,306	43,668	1,274	0	0	4,375	5,229	JJ	25,721	32,813	12/08/2023	01/15/2030	
88033G-DT-4	TENET HEALTHCARE CORP		1,2	4 A FE	275,000	102,1250	280,844	275,000	275,000	0	0	0	0	6,750	6,750	MN	2,372	9,230	05/02/2023	05/15/2031	
880349-AU-9	TENNECO INC		1,2	4 B FE	276,250	85,2500	277,063	325,000	277,063	(1,929)	2,742	0	0	8,000	11,905	MN	9,606	0	08/15/2023	11/17/2028	
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		1,2	2 B FE	357,520	88,4012	304,984	345,000	353,734	0	(1,353)	0	0	2,900	2,438	MS	3,335	10,005	02/22/2021	03/01/2030	
880779-BA-0	TEREX CORP		1,2	4 A FE	843,438	94,5000	779,625	825,000	779,625	39,119	(963)	0	0	5,000	4,793	MN	5,271	41,250	06/17/2021	05/15/2029	
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		1,2	2 A FE	109,429	94,6151	104,077	110,000	109,746	0	57	0	0	3,500	3,562	JJ	1,775	3,850	01/04/2018	01/15/2028	
883203-CA-7	TEXTRON INC		1,2	2 B FE	773,744	94,9687	792,989	835,000	777,768	0	4,024	0	0	3,900	5,308	MS	9,408	16,283	07/14/2023	09/17/2029	
88323A-AB-8	THAI OIL TREASURY CENTER CO LTD	D	1	2 C FE	901,148	86,8087	945,347	1,089,000	903,742	0	2,595	0	0	4,875	6,437	JJ	23,300	26,544	06/22/2023	01/23/2043	
88323A-AH-5	THAI OIL TREASURY CENTER CO LTD	D	1	2 C FE	460,320	70,4051	483,683	687,000	461,851	0	1,531	0	0	3,750	6,314	JD	930	12,881	07/14/2023	06/18/2050	
883556-BZ-4	THERMO FISHER SCIENTIFIC INC.		1,2	1 G FE	327,653	91,0347	318,621	350,000	331,660	0	2,819	0	0	2,600	3,618	AO	2,275	9,100	07/26/2022	10/01/2029	
883556-CK-6	THERMO FISHER SCIENTIFIC INC.		1,2	1 G FE	69,966	88,8907	62,223	70,000	69,978	0	4	0	0	1,750	1,757	AO	259	1,225	08/09/2021	10/15/2028	
886750-AA-5	TIGER GLOBAL MANAGEMENT, LLC			1 F	2,000,000	87,8250	1,756,500	2,000,000	2,000,000	0	0	0	0	3,640	3,640	N/A	15,773	72,800	04/18/2022	04/13/2027	
88732J-BB-3	TIME WARNER CABLE LLC		1,2	3 A FE	122,875	104,3971	122,875	120,000	104,397	(17,994)	(83)	0	0	5,500	5,322	MS	2,200	6,600	02/16/2017	09/01/2041	
89055F-AB-9	TOPBUILD CORP		1,2	3 B FE	472,000	90,0000	427,500	475,000	427,500	37,049	357	0	0	3,625	3,718	MS	5,070	17,219	06/03/2021	03/15/2029	
89055F-AC-7	TOPBUILD CORP		1,2	3 B FE	150,000	88,8750	133,313	150,000	133,313	12,000	0	0	0	4,125	4,122	FA	2,338	6,188	09/28/2021	02/15/2032	
89115A-2E-1	TORONTO-DOMINION BANK		1	1 E FE	365,000	97,1055	354,435	365,000	365,000	0	0	0	0	4,456	4,456	JD	1,039	16,264	06/01/2022	06/08/2032	
89236T-HX-6	TOYOTA MOTOR CREDIT CORP		1	1 E FE	757,262	83,0036	771,933	930,000	771,998	0	14,736	0	0	1,650	4,498	JJ	7,289	7,673	03/16/2023	01/10/2031	
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP		1	1 E FE	185,856	83,1362	199,527	240,000	186,585	0	729	0	0	1,900	5,484	MS	1,381	0	11/13/2023	09/12/2031	
89352L-AG-5	TRANSCANADA PIPELINES LTD		1	2 A FE	556,947	110,0382	550,191	500,000	551,796	0	(5,152)	0	0	7,700	5,477	JD	1,711	38,500	05/05/2023	06/15/2029	
893647-BE-6	TRANSDIGM INC		1,2	4 A FE	285,313	99,5000	273,625	275,000	273,625	8,072	(4,290)	0	0	6,250	4,632	MS	5,061	17,188	11/30/2021	03/15/2026	
893647-BH-9	TRANSDIGM INC		1,2	4 C FE	287,375	100,1250	275,344	275,000	275,344	8,585	(5,147)	0	0	7,500	5,547	MS	6,073	20,625	11/29/2021	03/15/2027	
893647-BL-0	TRANSDIGM INC		1,2	4 C FE	564,990	98,0000	539,980	551,000	538,975	30,088	(4,293)	0	0	5,500	4,312	MN	3,872	29,205	05/18/2023	11/15/2027	
893647-BP-1	TRANSDIGM INC		1,2	4 C FE	75,000	93,3750	70,031	75,000	70,031	0	4,969	0	0	4,625	4,625	JJ					

ANNUAL STATEMENT FOR THE YEAR 2023 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
893647-BS-5.	TRANSIGM INC			1,2	4 A FE	44,000	103,0000	45,320	44,000	44,000	0	0	0	0	6.875	6.877	JD	134	983	08/09/2023	12/15/2030
893647-BT-3.	TRANSIGM INC			1,2	4 A FE	13,895	104,7500	14,665	14,000	13,896	0	1	0	0	7.125	7.250	JD	91	0	11/15/2023	12/01/2031
896215-AH-3.	TRIMAS CORP			1,2	3 C FE	1,100,000	90,0000	990,000	1,100,000	990,000	22,000	0	0	0	4.125	4.124	AO	9,579	45,375	03/15/2021	04/15/2029
896239-AA-8.	TRIMBLE INC			1,2	2 C FE	1,196,313	99,0400	1,203,336	1,215,000	1,201,755	0	5,442	0	0	4.750	5.993	JD	4,809	28,856	08/14/2023	12/01/2024
896522-AJ-8.	TRINITY INDUSTRIES INC			1,2	3 B FE	300,000	104,0000	312,000	300,000	300,000	0	0	0	0	7.750	7.748	JJ	11,690	0	06/28/2023	07/15/2028
	TRINSEO MATERIALS OPERATING																				
896680-AF-5.	SCA	C		1,2	5 B FE	125,065	40,1250	69,416	173,000	69,416	(60,903)	5,254	0	0	5.125	11.522	FA	3,349	8,866	01/30/2023	04/01/2029
896818-AU-5.	TRIUMPH GROUP INC			1,2	5 A FE	286,950	105,7500	302,445	286,000	286,843	0	(108)	0	0	9.000	8.914	MS	7,579	12,942	06/21/2023	03/15/2028
896860-AA-4.	TRIVIUM PACKAGING FINANCE BV	C		1,2	4 B FE	216,000	97,7500	219,938	225,000	218,910	7,317	2,062	0	0	5.500	6.642	JD	4,675	12,375	07/26/2022	08/15/2026
897051-AC-2.	TRONOX INC			1,2	4 A FE	192,700	88,5000	181,425	205,000	181,425	9,492	1,527	0	0	4.625	5.665	MS	2,792	9,481	02/15/2022	03/15/2029
89788M-AP-7.	TRUIST FINANCIAL CORP			1,2,5	1 G FE	45,000	102,1503	45,968	45,000	45,000	0	0	0	0	5.867	5.868	JD	169	1,320	06/05/2023	06/08/2034
89788M-AQ-5.	TRUIST FINANCIAL CORP			1,2,5	1 G FE	230,033	107,9171	248,209	230,000	230,032	0	(1)	0	0	7.161	7.161	AO	2,928	0	10/25/2023	10/30/2029
898339-AA-4.	FIDEICOMISO FIBRA UNO	C		1,2	2 B FE	999,970	1,000,000	89,8750	999,998	999,998	0	0	0	0	4.869	4.869	JJ	22,452	48,690	06/25/2019	01/15/2030
902494-BJ-1.	TYSON FOODS INC			1,2	2 B FE	236,270	98,1108	225,655	230,000	232,038	0	(962)	0	0	4.000	3.539	MS	3,067	9,200	04/23/2019	03/01/2026
902613-AE-8.	UBS GROUP AG	C		2	1 G FE	385,000	79,7416	307,005	385,000	385,000	0	0	0	2.095	2.095	FA	3,137	8,066	02/02/2021	02/11/2032	
902613-AH-1.	UBS GROUP AG	C		2	1 G FE	783,224	89,9394	782,473	870,000	792,263	0	9,039	0	0	1.494	4.153	FA	5,091	7,993	07/14/2023	08/10/2027
902613-AN-8.	UBS GROUP AG	C		2	1 G FE	200,000	100,3300	200,660	200,000	200,000	0	0	0	0	6.935	7.023	FMAN	1,885	12,984	05/03/2022	05/12/2026
902613-AS-7.	UBS GROUP AG	C		2	1 G FE	1,200,000	98,4487	1,181,384	1,200,000	1,200,000	0	0	0	0	4.703	4.702	FA	22,888	56,436	08/01/2022	08/05/2027
90265E-AU-4.	UDR INC			1,2	2 A FE	487,932	76,7488	376,069	490,000	488,411	0	156	0	0	1.900	1.939	MS	2,741	9,310	11/30/2020	03/15/2033
902691-A@-3.	UGI UTILITIES, INC				1 F	2,000,000	95,7740	1,915,480	2,000,000	2,000,000	0	0	0	0	2.950	2.950	JD	29,664	59,000	06/30/2016	06/30/2026
90320B-AA-7.	UPC BROADBAND FINCO BV	C		1,2	4 A FE	210,500	88,1250	185,063	210,000	185,063	8,967	(42)	0	0	4.875	4.846	JJ	4,721	10,238	04/15/2021	07/15/2031
90353T-AC-4.	UBER TECHNOLOGIES INC			1,2	4 A FE	132,756	101,5000	131,950	130,000	131,950	(216)	(589)	0	0	8.000	5.915	MN	1,733	5,200	08/10/2023	11/01/2026
90353T-AK-6.	UBER TECHNOLOGIES INC			1,2	4 A FE	121,000	95,0000	114,950	121,000	114,950	9,831	0	0	0	4.500	4.499	FA	2,057	5,445	08/09/2021	08/15/2029
90357#-AW-6.	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	6,212	100,0000	6,212	6,212	6,212	0	0	0	0	5.510	5.506	N/A	257	1,211	11/13/2006	04/01/2024
90357#-AX-4.	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	57,292	100,0000	57,292	57,292	57,293	0	(5)	0	0	5.510	5.506	N/A	2,368	3,072	11/13/2006	04/01/2024
90357#-AY-2.	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	29,534	100,0000	29,534	29,534	29,534	0	0	0	0	5.510	5.506	N/A	1,221	1,821	11/13/2006	04/01/2024
90357#-AZ-9.	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	7,027	100,0000	7,025	7,025	7,025	0	(1)	0	0	5.510	5.503	N/A	290	377	11/13/2006	04/01/2024
90357#-BA-3.	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	2,019	100,0000	2,019	2,019	2,019	0	0	0	0	5.510	5.506	N/A	83	108	11/13/2006	04/01/2024
90357#-BB-1.	U.S. BANK TRUST NATIONAL ASSOCIATION				1 C	2,234	100,0000	2,234	2,234	2,234	0	0	0	0	5.510	5.506	N/A	92	190	11/13/2006	04/01/2024
90363@-AB-6.	USTA NATIONAL TENNIS CENTER INC				1 G	781,403	92,4670	722,540	781,403	781,403	0	(7)	0	0	4.080	4.080	JJ	15,321	32,185	09/08/2014	09/08/2039
90363@-AC-4.	USTA NATIONAL TENNIS CENTER INC				1 G	4,466,001	90,0640	4,022,259	4,466,001	4,466,001	0	0	0	0	3.290	3.290	JJ	70,609	146,931	05/26/2016	07/08/2036
90473L-AA-0.	UNIFRAX ESCROW ISSUER CORP			1,2	5 A FE	231,241	72,7500	183,330	252,000	183,330	(19,844)	2,151	0	0	5.250	7.018	MS	3,344	10,553	04/05/2023	09/30/2028
907818-EH-7.	UNION PACIFIC CORP			1,2	1 G FE	349,225	96,2902	359,709	365,000	359,709	0	2,312	0	0	2.750	3.451	MS	3,346	10,038	03/06/2019	03/01/2026
907818-FX-1.	UNION PACIFIC CORP			1,2	1 G FE	289,251	88,7494	310,623	350,000	290,759	0	1,508	0	0	2.800	5.403	FA	3,729	0	09/26/2023	02/14/2032
90932L-AG-2.	UNITED AIRLINES INC			1,2	3 B FE	459,343	97,0000	455,900	470,000	453,208	19,080	242	0	0	4.375	4.571	AO	4,341	20,563	03/20/2023	04/15/2026
90932L-AH-0.	UNITED AIRLINES INC			1,2	3 B FE	649,201	93,0000	674,250	725,000	656,875	0	7,674	0	0	4.625	6.769	AO	7,079	33,531	04/12/2023	04/15/2029
90932M-AA-3.	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	2 B FE	701,256	87,0582	720,566	827,683	713,535	0	12,279	0	0	2.900	7.179	MN	4,000	12,001	05/05/2023	11/01/2029
90964*-AH-8.	UNITED BOTTLING CONTRACTS COMPANY, LLC				2 C	3,000,000	94,2360	2,827,080	3,000,000	3,000,000	0	0	0	0	4.240	4.240	N/A	67,133	63,600	12/21/2016	12/21/2031
911363-AM-1.	UNITED RENTALS (NORTH AMERICA) INC			1,2	3 B FE	1,027,000	90,6250	906,250	1,000,000	906,250	68,500	(1,000)	0	0	3.875	3.694	FA	14,639	38,750	09/10/2020	02/15/2031
911365-BL-7.	UNITED RENTALS (NORTH AMERICA) INC			1,2	3 B FE	162,573	98,5000	172,375	175,000	163,153	0	580	0	0	5.250	6.629	JJ	4,236	0	08/18/2023	01/15/2030
911365-BN-3.	UNITED RENTALS (NORTH AMERICA) INC			1,2	3 B FE	603,991	91,7500	537,655	586,000	537,655	39,110	(2,485)	0	0	4.000	3.504	JJ	10,808	23,440	01/21/2022	07/15/2030
911365-BP-8.	UNITED RENTALS (NORTH AMERICA) INC			1,2	3 B FE	1,134,835	88,5000	1,082,355	1,223,000	1,082,355	78,161	7,449	0	0	3.750	4.671	JJ	21,148	45,863	04/20/2022	01/15/2032
91159H-JD-3.	US BANCORP			2,5	1 F FE	420,000	83,5680	350,986	420,000	420,000	0	0	0	0	2.677	2.677	JJ	4,810	11,243	01/20/2022	01/27/2033
913017-CY-3.	RTX CORP			1,2	2 A FE	824,703	97,6446	805,568	825,000	824,867	0	24	0	0	4.125	4.129	MN	4,254	34,031	08/13/2018	11/16/2028

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ANNUAL STATEMENT FOR THE YEAR 2023 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
913229-AC-4	UNITED WHOLESAL MORTGAGE LLC			1,2	3 C FE	118,030	97,5000	144,300	148,000	125,489	0	5,089	0	0	5,750	11.181	JD	378	8,510	11/15/2021	06/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC.			1	1 F FE	610,676	94,8416	550,081	580,000	595,712	0	(3,932)	0	0	2,950	2.200	AO	3,612	17,110	01/28/2020	10/15/2027
91324P-DX-7	UNITEDHEALTH GROUP INC.			1	1 F FE	369,987	86,4365	380,321	440,000	376,590	0	6,603	0	0	2,000	4.639	MN	1,124	8,800	03/16/2023	05/15/2030
91324P-EJ-7	UNITEDHEALTH GROUP INC.			1,2	1 F FE	503,697	97,6096	492,928	505,000	503,870	0	110	0	0	4,200	4.232	MN	2,710	21,210	05/17/2022	05/15/2032
91324P-ER-9	UNITEDHEALTH GROUP INC.			1,2	1 F FE	144,468	105,7018	153,268	145,000	144,504	0	36	0	0	5,350	5.398	FA	2,931	6,184	10/25/2022	02/15/2033
91324P-EV-0	UNITEDHEALTH GROUP INC.			1,2	1 F FE	442,042	99,4169	442,405	445,000	442,233	0	191	0	0	4,500	4.583	AO	4,228	10,958	03/31/2023	04/15/2033
914906-AS-1	UNIVISION COMMUNICATIONS INC.			1,2	4 A FE	103,163	99,6250	104,606	105,000	104,520	3,841	608	0	0	5,125	5.551	FA	2,943	7,229	06/05/2020	02/15/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC.			1,2	4 A FE	1,379,223	99,3750	1,368,394	1,377,000	1,366,763	38,212	(151)	0	0	6,625	6.611	JD	7,602	91,226	06/23/2022	06/01/2027
914906-AY-8	UNIVISION COMMUNICATIONS INC.			1,2	4 A FE	404,010	103,1250	414,563	402,000	404,014	0	4	0	0	8,000	7.865	FA	12,864	0	12/04/2023	08/15/2028
91832V-AA-2	VOC ESCROW LTD.			1,2	4 A FE	551,125	96,0000	576,000	600,000	556,120	0	4,995	0	0	5,000	7.077	FA	11,333	15,000	06/16/2023	02/15/2028
91838P-AA-9	VT TOPCO INC.			1,2	4 B FE	125,000	103,8750	129,844	125,000	125,000	0	0	0	0	8,500	8.500	FA	4,161	0	08/03/2023	08/15/2030
91845A-AA-3	VZ SECURED FINANCING BV			C	1,2	4 A FE	1,378,070	84,5000	1,211,730	1,434,000	1,205,614	52,547	2,825	0	5,000	5.538	JJ	33,062	61,700	07/26/2023	01/15/2032
91863@-AC-7	VHG CAPITAL LP			1,2	1 D	5,000,000	79,8570	3,992,850	5,000,000	5,000,000	0	0	0	0	3,360	3.360	AO	32,667	168,000	11/02/2021	10/21/2036
91889F-AC-5	VALARIS LTD.			C	1,2	4 B FE	100,000	102,1250	100,000	100,000	0	0	0	0	8,375	8.374	AO	1,419	4,443	04/04/2023	04/30/2030
91911T-AQ-6	VALE OVERSEAS LTD			C	1,2	2 C FE	447,634	91,5752	475,000	450,706	0	2,586	0	0	3,750	4.646	JJ	8,560	14,063	02/23/2023	07/08/2030
91911T-AR-4	VALE OVERSEAS LTD			C	1,2	2 C FE	892,053	103,5000	931,500	900,000	892,378	325	0	0	6,125	6.245	JD	2,909	27,563	06/07/2023	06/12/2033
91911X-AW-4	BAUSCH HEALTH AMERICAS INC.			1,2	6 FE	274,975	55,2500	357,468	647,000	336,000	0	50,369	0	0	8,500	35.366	JJ	23,067	54,995	02/10/2021	01/31/2027
92047W-AG-6	VALVOLINE INC.			1,2	4 A FE	125,000	85,3750	106,719	125,000	106,719	6,719	0	0	0	3,625	3.625	JJ	2,089	4,531	12/15/2020	06/01/2031
92212W-AA-8	VAR ENERGI ASA			C	1,2	2 C FE	239,906	97,2500	240,000	239,934	0	17	0	0	5,000	5.009	MN	1,433	12,000	05/12/2022	05/18/2027
92277G-AN-7	VENTAS REALTY LP			1,2	2 A FE	372,794	97,2677	389,071	400,000	374,457	0	1,664	0	0	4,400	5.883	JJ	8,116	0	08/14/2023	01/15/2029
92277G-AW-7	VENTAS REALTY LP			1,2	2 A FE	398,976	82,8340	331,336	400,000	399,203	0	93	0	0	2,500	2.529	MS	3,333	10,000	08/11/2021	09/01/2031
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3 B FE	223,125	89,7500	197,450	220,000	197,450	6,172	(397)	0	0	3,875	3.652	FA	3,221	8,525	10/05/2021	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3 B FE	95,000	88,0000	83,600	95,000	83,600	3,088	0	0	0	4,125	4.124	FA	1,480	3,919	07/29/2021	08/15/2031
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3 B FE	146,625	99,5000	149,250	150,000	146,808	0	183	0	0	6,250	6.684	JJ	4,323	0	07/28/2023	01/15/2030
92332Y-AC-5	VENTURE GLOBAL LNG INC.			1,2	4 A FE	1,124,150	105,5000	1,184,765	1,123,000	1,124,142	0	(8)	0	0	9,500	9.453	FA	19,855	0	11/06/2023	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC.			1,2	4 A FE	1,128,786	104,1250	1,182,860	1,136,000	1,129,142	0	357	0	0	9,875	9.972	FA	20,878	0	11/06/2023	02/01/2032
92343V-EU-4	VERIZON COMMUNICATIONS INC.			1,2	2 A FE	1,900,428	96,6284	1,806,951	1,870,000	1,877,748	0	(5,975)	0	0	4,016	3.883	JD	5,841	55,120	07/14/2023	12/03/2029
92343V-FR-0	VERIZON COMMUNICATIONS INC.			1,2	2 A FE	559,786	82,0093	508,458	620,000	571,259	0	6,122	0	0	1,750	2.995	JJ	4,852	10,850	02/04/2022	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS INC.			1,2	2 A FE	89,916	72,5109	65,260	90,000	89,928	0	3	0	0	2,650	2.656	MN	272	2,385	11/10/2020	11/20/2040
92343V-FX-7	VERIZON COMMUNICATIONS INC.			1,2	2 A FE	958,231	82,5686	838,071	1,015,000	970,463	0	5,935	0	0	1,680	2.380	AO	2,889	17,052	12/02/2021	10/30/2030
92343V-GH-1	VERIZON COMMUNICATIONS INC.			1,2	2 A FE	2,683,792	90,2959	2,424,445	2,685,000	2,684,278	0	162	0	0	2,100	2.107	MS	15,506	56,385	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC.			1,2	2 A FE	516,423	86,2396	484,667	562,000	523,237	0	(5,245)	0	0	2,550	3.620	MS	3,981	30,650	06/23/2022	03/21/2031
92343V-GN-8	VERIZON COMMUNICATIONS INC.			1,2	2 A FE	614,919	83,3482	666,786	800,000	618,441	0	3,522	0	0	2,355	5.882	MS	5,547	0	11/13/2023	03/15/2032
92537R-AA-7	TK ELEVATOR US NEWCO INC.			1,2	4 A FE	840,250	98,2500	786,000	800,000	786,000	83,398	(9,398)	0	0	5,250	3.849	JJ	19,367	42,000	06/08/2021	07/15/2027
92552V-AK-6	VIASAT INC.			1,2	5 A FE	794,250	97,5000	789,750	810,000	781,767	23,513	8,307	0	0	5,625	6.851	MS	13,416	45,563	11/01/2022	09/15/2025
92556V-AD-8	VIATRIS INC.			1,2	2 C FE	522,201	84,0382	453,806	540,000	525,879	0	1,931	0	0	2,700	3.149	JD	365	14,580	02/03/2022	06/22/2030
92564R-AA-3	VICI PROPERTIES LP			1,2	3 A FE	442,531	96,0000	408,000	425,000	408,000	(21,138)	(4,512)	0	0	4,250	3.162	JD	1,505	18,063	12/08/2020	12/01/2026
92564R-AG-0	VICI PROPERTIES LP			1,2	3 A FE	73,688	98,2500	73,688	175,000	73,688	(1,043)	175	0	0	4,625	4.885	JD	154	3,469	04/29/2022	06/15/2025
92564R-AJ-4	VICI PROPERTIES LP			1,2	3 A FE	193,640	100,0000	188,000	188,000	188,000	(3,708)	(1,184)	0	0	5,750	4.998	FA	4,504	10,810	04/29/2022	02/01/2027
925650-AA-1	VICI PROPERTIES LP			1	3 A FE	134,939	98,1250	132,469	135,000	132,469	(2,504)	19	0	0	4,375	4.990	MN	755	5,906	04/20/2022	05/15/2025
92660F-AK-0	VIDEOTRON LTD.			1,2	3 B FE	235,238	98,5000	246,250	250,000	239,082	0	2,882	0	0	5,125	6.626	AO	2,705	12,813	08/26/2022	04/15/2027
92676X-AD-9	VIKING CRUISES LTD.			1,2	5 A FE	258,720	97,2500	299,530	308,000	265,057	0	6,337	0	0	5,875	10.521	MS	5,328	9,048	04/25/2023	09/15/2027
92676X-AF-4	VIKING CRUISES LTD.			1,2	5 A FE	190,680	98,7500	224,163	227,000	193,932	0	0	0	0	7,000	10.776	FA	6,003	7,945	04/25/2023	02/15/2029
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII LTD.			C	1,2	4 A FE	430,500	97,5000	463,125	475,000	431,959	12,750	3,334	0	5,625	7.690	FA	10,094	15,469	06/22/2023	02/15/2029
92735L-AA-0	CHESAPEAKE ENERGY CORP.			1,2	3 B FE	453,625	100,5000	452,250	450,000	446,802	10,487	(186)	0	0	6,750	6.677	AO	6,413	30,375	10/18/2022	04/15/2029
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC.			C	1,2	4 B FE	224,438	86,7500	225,000	195,188	14,854	53	0	0	5,000	5.034	JJ	5,188	11,250	03/23/2021	07/15/2030
92769V-AP-0	VIRGIN MEDIA SECURED FINANCE PLC.			C	1,2	3 C FE	293,275	95,3750	276,588	290,000	276,588	15,853	(265)	0	5,500	5.374	MN	2,038	15,950	06/25/2019	05/15/2029
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO.			1,2	2 A FE	348,688	96,9139	339,199	350,000	349,574	0	199	0	0	3,150	3.212	JJ	5,084	11,025	04/23/2019	01

ANNUAL STATEMENT FOR THE YEAR 2023 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
927804-FZ-2.	VIRGINIA ELECTRIC AND POWER CO.			1,2	2.A FE.	135,263	96,9463	117,305	121,000	129,606	0	(2,047)	0	0	3.800	1.943	AO	1,150	4,598	03/10/2021	04/01/2028
927804-GH-1.	VIRGINIA ELECTRIC AND POWER CO.			1,2	2.A FE.	169,470	97,5631	165,857	170,000	169,615	0	105	0	0	3.750	3.822	MN	815	6,375	05/16/2022	05/15/2027
927804-GM-0.	VIRGINIA ELECTRIC AND POWER CO.			1,2	2.A FE.	385,024	103,5099	414,040	400,000	385,341	0	317	0	0	5.300	5.802	FA	8,303	0	09/26/2023	08/15/2033
92783#-AA-4.	VIRGINIA INTERNATIONAL GATEWAY				1.F	808,542	95,2680	770,282	808,542	808,542	0	0	0	0	3.930	3.930	MJSD	8,032	23,337	08/22/2014	06/30/2030
928377-AC-4.	VISTA OUTDOOR INC.			1,2	4.A FE.	125,000	97,6250	122,031	125,000	122,031	31,094	0	0	0	4.500	4.499	MS	1,656	5,625	02/17/2021	03/15/2029
92838@-AA-1.	VISTA RIDGE LLC				1.F	1,851,766	75,5900	1,399,750	1,851,766	1,851,766	0	0	0	0	2.570	2.570	MJSD	2,115	59,727	12/01/2020	10/14/2049
92840J-AB-5.	VISTAJET MALTA FINANCE PLC.			1,2	4.C FE.	336,438	69,5000	243,250	350,000	243,250	(38,135)	1,385	0	0	6.375	7.016	FA	9,297	22,313	03/03/2022	02/01/2030
92840J-AD-1.	VISTAJET MALTA FINANCE PLC.			1,2	4.C FE.	283,222	85,2500	255,750	300,000	255,750	(10,029)	529	0	0	7.875	9.724	MN	3,938	15,750	12/13/2023	05/01/2027
92840V-AA-0.	VISTRA OPERATIONS COMPANY LLC.			1,2	3.B FE.	803,100	98,8750	756,394	765,000	756,394	26,930	(6,849)	0	0	5.500	5.500	MS	14,025	42,075	08/07/2020	09/01/2026
92840V-AB-8.	VISTRA OPERATIONS COMPANY LLC.			1,2	3.B FE.	329,859	98,7500	315,013	319,000	315,013	14,509	(3,344)	0	0	5.625	4.470	FA	6,779	17,944	06/08/2021	02/15/2027
92840V-AD-4.	VISTRA OPERATIONS COMPANY LLC.			1,2	2.C FE.	234,149	98,5000	226,550	230,000	230,761	0	(1,642)	0	0	3.550	2.813	JJ	3,765	8,165	02/03/2022	07/15/2024
92840V-AE-2.	VISTRA OPERATIONS COMPANY LLC.			1,2	2.C FE.	792,996	93,1250	721,719	775,000	785,872	0	(1,807)	0	0	4.300	4.004	JJ	15,367	33,325	03/05/2020	07/15/2029
92840V-AF-9.	VISTRA OPERATIONS COMPANY LLC.			1,2	3.B FE.	944,790	97,0000	884,640	912,000	884,640	49,498	(9,598)	0	0	5.000	3.868	JJ	19,127	45,600	09/30/2021	07/31/2027
92840V-AG-7.	VISTRA OPERATIONS COMPANY LLC.			1,2	2.C FE.	819,130	94,7500	833,800	880,000	825,358	0	6,132	0	0	3.700	5.928	JJ	13,657	4,070	08/14/2023	01/30/2027
92840V-AH-5.	VISTRA OPERATIONS COMPANY LLC.			1,2	3.B FE.	300,000	92,6250	277,875	300,000	277,875	20,250	0	0	0	4.375	4.374	MN	2,188	13,125	05/05/2021	05/01/2029
92841H-AA-0.	VISTAJET MALTA FINANCE PLC.			1,2	4.C FE.	123,748	84,5000	105,625	125,000	105,625	(18,276)	153	0	0	9.500	9.750	JD	990	6,861	05/01/2023	06/01/2028
928563-AK-1.	VMWARE LLC.			1,2	2.B FE.	149,222	87,6303	131,445	150,000	149,480	0	107	0	0	1.800	1.879	FA	1,020	2,700	07/20/2021	08/15/2028
92858R-AB-6.	VMED O2 UK FINANCING I PLC.			1,2	3.C FE.	201,500	89,0000	178,000	200,000	178,000	15,628	(128)	0	0	4.750	4.656	JJ	4,381	9,500	07/12/2021	07/15/2031
928668-AT-9.	FINANCE LLC.			1,	2.A FE.	1,346,733	98,8031	1,333,842	1,350,000	1,349,062	0	471	0	0	4.625	4.664	MN	8,327	62,444	11/07/2018	11/13/2025
92936U-AG-4.	WP CAREY INC.			1,2	2.A FE.	495,495	84,8700	424,350	500,000	496,790	0	409	0	0	2.400	2.499	FA	5,000	12,000	10/06/2020	02/01/2031
92936U-AJ-8.	WP CAREY INC.			1,2	2.A FE.	227,810	81,3564	187,120	230,000	228,238	0	194	0	0	2.450	2.566	FA	2,348	5,635	10/05/2021	02/01/2032
92943G-AD-3.	W R GRACE HOLDINGS LLC.			1,2	4.C FE.	173,438	96,0000	158,400	165,000	158,400	14,245	(1,870)	0	0	4.875	3.580	JD	358	8,044	12/04/2020	06/15/2027
929566-AL-1.	WABASH NATIONAL CORP.			1,2	4.A FE.	223,140	90,5000	211,770	234,000	208,674	9,011	1,424	0	0	4.500	5.347	AO	2,223	10,530	06/01/2022	10/15/2028
94106L-BP-3.	WASTE MANAGEMENT INC.			1,2	2.A FE.	687,238	81,7189	625,150	765,000	701,908	0	7,800	0	0	1.500	2.771	MS	3,379	11,475	02/04/2022	03/15/2031
94403*-BA-3.	WAWA, INC.				2.B	0	100,0000	0	0	0	0	0	0	3.640	3.640	N/A	36,400	0	10/01/2013	10/17/2023	
94403*-BB-1.	WAWA, INC.				2.B	2,000,000	98,0980	1,961,960	2,000,000	2,000,000	0	0	0	0	3.790	3.789	N/A	15,581	75,800	10/01/2013	10/17/2025
948596-AE-1.	WEIBO CORP.			1,2	2.B FE.	448,645	86,3294	457,546	530,000	456,881	0	8,236	0	0	3.375	5.960	JJ	8,596	8,944	01/30/2023	07/08/2030
949746-SH-5.	WELLS FARGO & CO.			1,2	1.E FE.	420,451	95,0406	418,179	440,000	432,177	0	2,596	0	0	3.000	3.672	AO	2,493	13,200	03/06/2019	10/23/2026
95000U-ZD-4.	WELLS FARGO & CO.			1,2	1.E FE.	232,914	97,1917	208,962	215,000	228,176	0	(2,524)	0	0	4.150	2.781	JJ	3,891	8,923	02/03/2022	01/24/2029
95000U-ZF-9.	WELLS FARGO & CO.			1,2,5	1.E FE.	506,880	95,5100	458,448	480,000	490,981	0	(4,296)	0	0	3.196	2.235	JD	597	15,341	03/09/2020	06/17/2027
95000U-ZG-7.	WELLS FARGO & CO.			1,2,5	1.E FE.	518,274	88,8399	533,039	600,000	524,143	0	5,869	0	0	2.879	5.124	AO	2,927	8,637	06/15/2023	10/30/2030
95000U-ZJ-1.	WELLS FARGO & CO.			1,2,5	1.E FE.	200,000	86,4940	172,988	200,000	200,000	0	0	0	0	2.572	2.572	FA	2,000	5,144	02/04/2020	02/11/2031
95000U-ZL-6.	WELLS FARGO & CO.			1,2,5	1.E FE.	231,459	96,5574	188,287	195,000	220,798	0	(3,801)	0	0	4.478	2.203	AO	2,110	8,732	02/22/2021	04/04/2031
95000U-ZU-6.	WELLS FARGO & CO.			1,2,5	1.E FE.	1,415,150	86,8504	1,389,606	1,600,000	1,419,595	0	4,445	0	0	3.350	4.845	MS	17,718	20,100	09/26/2023	03/02/2033
95000U-ZX-0.	WELLS FARGO & CO.			1,2,5	1.E FE.	1,415,000	98,0750	1,387,761	1,415,000	1,415,000	0	0	0	0	3.908	3.910	AO	10,138	55,298	04/18/2022	04/25/2026
95000U-3D-3.	WELLS FARGO & CO.			1,2,5	1.E FE.	175,000	100,2709	175,474	175,000	175,000	0	0	0	0	5.389	3.900	AO	1,755	4,715	04/17/2023	04/24/2034
95000U-3G-6.	WELLS FARGO & CO.			1,2,5	1.E FE.	2,332,376	105,1221	2,438,833	2,320,000	2,332,068	0	(308)	0	0	6.303	6.177	AO	27,621	0	11/06/2023	10/23/2029
95002U-BE-0.	WFCM 2020-C58 XA - CMBS.			3,	1.A FE.	214,203	8,6283	127,833	0	151,513	0	(23,826)	0	0	1.797	5.555	MON	2,219	30,849	12/04/2020	07/15/2053
950400-AK-0.	WELLTOWER OP LLC.			1,2	2.A FE.	54,941	93,6347	51,499	55,000	54,974	0	8	0	0	2.700	2.716	FA	561	1,485	12/09/2019	02/15/2027
950810-AN-4.	WESCO DISTRIBUTION INC.			1,2	3.C FE.	462,188	100,5000	452,250	450,000	451,250	2,890	(4,452)	0	0	7.125	6.092	JD	1,425	32,063	01/24/2022	06/15/2025
950810-AP-9.	WESCO DISTRIBUTION INC.			1,2	3.C FE.	102,6250	589,569	589,569	555,000	563,380	10,162	(6,499)	0	0	7.250	6.491	JD	1,788	40,238	03/24/2023	06/15/2028
958254-AD-6.	WESTERN MIDSTREAM OPERATING LP.			1,2	2.C FE.	216,538	90,7500	190,575	210,000	216,247	42,148	(201)	0	0	5.450	5.196	AO	2,861	11,445	02/01/2022	04/01/2044
958254-AE-4.	WESTERN MIDSTREAM OPERATING LP.			1,2	2.C FE.	68,750	97,6250	73,219	75,000	73,066	917	1,274	0	0	3.950	5.877	JD	247	2,963	05/11/2020	06/01/2025
958254-AH-7.	WESTERN MIDSTREAM OPERATING LP.			1,2	2.C FE.	654,081	96,7500	657,900	680,000	653,014	19,065	868	0	0	4.500	5.551	MS	10,200	6,750	09/08/2023	03/01/2028
958254-AJ-3.	WESTERN MIDSTREAM OPERATING LP.			1,2	2.C FE.	269,244	88,0000	239,360	272,000	268,745	46,316	(224)	0	0	5.300	5.343	MS	4,805	10,176	09/05/2023	03/01/2048
958254-AL-8.	WESTERN MIDSTREAM OPERATING LP.			1,2	2.C FE.	99,000	89,5000	89,500	100,000	99,057	16,289	18	0	0	5.500	5.571	FA	2,078	5,500	01/04/2021	08/15/2048
958667-AC-1.	WESTERN MIDSTREAM OPERATING LP.			1,2	2.C FE.	90,000	93,6250	93,625	100,000	92,998	4,693	931	0	0	4.050	5.416	FA	1,688	4,300	05/27/2020	02/01/2030

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ANNUAL STATEMENT FOR THE YEAR 2023 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
959802-AZ-2	WESTERN UNION CO.			1,2	2 B FE	169,803	91,8854	156,205	170,000	169,913	0	39	0	0	1.350	1.374	MS	676	2,295	02/23/2021	03/15/2026
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.			1,2	2 C FE	995,700	95,6862	956,862	1,000,000	998,551	0	472	0	0	3.450	3.504	MN	4,408	34,500	06/26/2017	11/15/2026
962166-BY-9	WEYERHAEUSER CO.			1,2	2 B FE	1,083,170	95,0580	1,045,638	1,100,000	1,088,714	0	1,538	0	0	4.000	4.187	AO	9,289	44,000	03/26/2020	04/15/2030
962178-AN-9	TRI POINTE HOMES INC (DELAWARE)			1	3 B FE	130,500	99,6250	119,550	120,000	119,550	3,008	(2,558)	0	0	5.875	3.648	JD	313	7,050	03/04/2020	06/15/2024
969457-BY-5	WILLIAMS COMPANIES INC.			1,2	2 B FE	159,784	85,4665	170,933	200,000	160,919	0	1,135	0	0	2.600	5.979	MS	1,531	0	09/26/2023	03/15/2031
969457-CA-6	WILLIAMS COMPANIES INC.			1,2	2 B FE	79,963	97,8383	78,271	80,000	79,965	0	1	0	0	5.300	5.303	FA	1,602	4,322	08/03/2022	08/15/2052
970648-AG-6	WILLIS NORTH AMERICA INC.			1,2	2 C FE	173,940	97,1333	169,983	175,000	174,447	0	103	0	0	4.500	4.575	MS	2,319	7,875	10/03/2018	09/15/2028
97360A-AA-5	WINDSOR HOLDINGS III LLC.			1,2	4 B FE	325,000	104,3250	339,056	325,000	325,000	0	0	0	0	8.500	8.502	JD	1,228	12,124	06/22/2023	06/15/2030
976826-BN-6	WISCONSIN POWER AND LIGHT CO.			1,2	2 A FE	4,994	77,7068	3,885	5,000	4,994	0	0	0	0	3.650	3.657	AO	46	183	03/30/2020	04/01/2050
976826-BQ-9	WISCONSIN POWER AND LIGHT CO.			1,2	2 A FE	335,995	94,6679	321,871	340,000	336,459	0	335	0	0	3.950	4.094	MS	4,477	14,027	08/08/2022	09/01/2032
97786#-AL-6	WOLSELEY CAPITAL, INC.			1,2	2 A FE	2,000,000	95,5880	1,911,760	2,000,000	2,000,000	0	0	0	0	3.830	3.829	MS	25,533	76,600	09/01/2015	09/01/2027
978097-AG-8	WOLVERINE WORLD WIDE INC.			1,2	5 B FE	1,003,615	78,5000	922,375	1,175,000	920,008	26,689	20,107	0	0	4.000	6.611	FA	17,756	47,000	11/16/2022	08/15/2029
98138H-AH-4	WORKDAY INC.			1,2	2 B FE	1,174,930	95,9604	1,127,535	1,175,000	1,174,945	0	9	0	0	3.700	3.701	AO	10,869	43,475	03/30/2022	04/01/2029
98138H-AJ-0	WORKDAY INC.			1,2	2 B FE	120,068	92,9818	111,578	120,000	120,059	0	(6)	0	0	3.800	3.793	AO	1,140	4,560	03/31/2022	04/01/2032
98262P-AA-9	WW INTERNATIONAL INC.			1,2	4 C FE	252,518	65,5000	237,765	363,000	214,383	23,946	10,752	0	0	4.500	10.763	AO	3,449	16,335	11/15/2021	04/15/2029
98310W-AM-0	TRAVEL + LEISURE CO.			1,2	3 C FE	67,425	100,0000	62,000	62,000	(942)	2,182	0	0	0	6.600	4.900	AO	1,023	4,092	07/02/2019	10/01/2025
98310W-AN-8	TRAVEL + LEISURE CO.			1,2	3 C FE	194,297	99,2500	199,493	201,000	197,913	6,894	823	0	0	5.750	6.275	AO	3,015	12,060	07/21/2020	04/01/2027
983133-AA-7	WYNN RESORTS FINANCE LLC.			1,2	4 A FE	534,333	94,0000	611,000	650,000	550,528	0	12,897	0	0	5.125	8.547	AO	8,328	33,313	10/18/2022	10/01/2029
983133-AC-3	WYNN RESORTS FINANCE LLC.			1,2	4 A FE	229,577	103,6250	238,338	230,000	229,612	0	35	0	0	7.125	7.156	FA	6,191	8,148	02/10/2023	02/15/2031
98313R-AG-1	WYNN MACAU LTD.			C	1,2	4 A FE	138,250	96,8750	200,000	160,075	0	15,122	0	0	5.500	17.582	JJ	5,072	11,000	06/12/2020	01/15/2026
98313R-AH-9	WYNN MACAU LTD.			C	1,2	4 A FE	354,344	530,438	575,000	391,335	0	25,413	0	0	5.625	15.524	FA	11,230	32,344	06/30/2021	08/26/2028
98379J-AA-3	RXO INC.			1,2	3 A FE	205,000	103,0000	206,000	200,000	204,504	0	(496)	0	0	7.500	6.828	MN	1,917	7,500	06/22/2023	11/15/2027
98379K-AA-0	XPO INC.			1,2	3 A FE	650,000	101,2500	658,125	650,000	650,000	0	0	0	0	6.250	6.250	JD	3,385	21,102	05/17/2023	06/01/2028
98379K-AB-8	XPO INC.			1,2	3 C FE	75,000	103,5000	77,625	75,000	75,000	0	0	0	0	7.125	7.125	JD	445	2,776	05/17/2023	06/01/2031
98462Y-AF-7	YAMANA GOLD INC.			1,2	2 C FE	115,000	84,3750	97,031	115,000	115,000	0	0	0	0	2.630	2.630	FA	1,143	3,197	08/04/2021	08/15/2031
984851-AG-0	YARA INTERNATIONAL ASA			C	1,2	2 B FE	760,000	87,5881	760,000	760,000	0	0	0	0	3.148	3.148	JD	1,794	23,925	05/28/2020	06/04/2030
98665H-AA-4	YORK HOSPITAL				1 E	965,133	79,6180	768,420	965,133	965,133	0	0	0	0	3.350	3.350	N/A	2,694	48,498	09/02/2020	06/01/2050
98665H-AB-2	YORK HOSPITAL				1 E	1,970,736	72,3670	1,426,162	1,970,736	1,970,736	0	0	0	0	2.880	2.880	N/A	4,730	85,136	11/30/2020	06/01/2044
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC.			1	3 A FE	144,750	98,7500	148,125	150,000	145,873	0	1,123	0	0	4.750	6.960	AO	1,227	3,563	08/15/2023	04/29/2025
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC.			1,2	3 A FE	289,095	103,7500	300,875	290,000	289,207	0	112	0	0	6.875	6.950	AO	4,264	9,969	04/04/2023	04/14/2028
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC.			1,2	3 A FE	149,390	106,0000	159,000	150,000	149,439	0	50	0	0	7.125	7.200	AO	2,286	5,344	04/04/2023	04/14/2030
BRY1X0-CZ-7	UBS SECURITIES LLC.			C	1 E FE	570,000	98,5470	561,718	570,000	570,000	0	0	0	0	0.000	0.000	N/A	0	0	05/03/2022	06/12/2028
BRYRUE-LH-0	UBS GROUP AG NC5				2 C FE	275,000	107,8980	296,720	275,000	275,000	0	0	0	0	10.000	9.999	N/A	3,667	0	11/08/2023	12/31/2079
C5864@-AG-4	MULLEN GROUP LTD.				3 C	2,000,000	100,0000	2,000,000	2,000,000	2,000,000	117,000	0	0	0	3.840	3.838	N/A	14,720	76,800	10/22/2014	10/22/2024
D2736#-AN-9	FRITZ DR?XLMAIER GMBH & CO.KG.			C	2 C	1,000,000	100,0000	1,000,000	1,000,000	1,000,000	0	0	0	0	5.000	4.996	AO	12,361	50,000	04/02/2014	04/02/2024
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC. GALAXY PIPELINE ASSETS BIDCO LTD.			D	1,2	2 B FE	1,447,503	1,00,7971	1,474,000	1,448,525	0	1,022	0	0	5.500	5.742	MN	13,286	40,535	07/26/2023	05/02/2033
G25790-AA-7	DCC TREASURY 2014 LIMITED			C	1	2,071,466	82,4460	1,731,366	2,100,000	2,075,817	0	1,628	0	0	2.625	2.736	MS	13,934	55,125	08/12/2021	03/31/2036
G2616#-BA-8	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD.			D	2 B	1,500,000	103,2962	1,549,442	1,500,000	1,500,000	0	0	0	0	5.890	5.890	JD	3,927	88,350	10/06/2022	12/15/2028
G40365-AB-7	MEITUAN			D	1,2	2 C FE	882,188	102,2500	912,070	892,000	0	1,213	0	0	6.125	6.340	MN	6,981	54,635	02/24/2023	05/15/2029
G59669-AC-8	MELCO RESORTS FINANCE LTD			D	1,2	2 C FE	886,078	84,2500	939,388	1,115,000	0	13,780	0	0	3.050	6.609	AO	5,951	25,788	08/24/2023	10/28/2030
G5975L-AF-3	SAUDI ELECTRICITY GLOBAL			D	1,2	3 C FE	866,288	92,0000	861,120	936,000	(5,550)	402	0	0	5.750	7.708	JJ	23,920	0	12/19/2023	07/21/2028
G781A6-AC-7	SUKUK COMPANY 3			C		1,069,943	99,4380	1,054,043	1,060,000	1,060,497	0	(1,817)	0	0	4.000	3.822	AO	9,776	42,400	04/06/2018	04/08/2024
G8357*-AD-7	SPIRAX-SARCO OVERSEAS LIMITED.			C	2 A	1,400,000	100,7876	1,411,026	1,400,000	1,400,000	0	0	0	0	5.310	5.310	JD	3,717	74,340	12/02/2022	12/13/2028
G84228-FT-0	STANDARD CHARTERED PLC.			D	2	2 A FE	869,371	100,3140	863,000	868,772	0	(599)	0	0	7.283	7.087	JAJO	15,188	15,890	09/25/2023	07/06/2027
L6388G-HX-1	MILLICOM INTERNATIONAL CELLULAR SA PUMA INTERNATIONAL FINANCING SA			D	1,2	3 B FE	877,455	83,1250	1,054,000	876,138	(1,877)	559	0	0	4.500	7.505	AO	8,432	0	12/19/2023	04/27/2031
L78043-AE-3	ISRAEL ELECTRIC CORP LTD.			D	1,2	3 C FE	898,549	95,0000	912,000	960,000	0	1,342	0	0	5.000	8.366	JJ	20,933	0	12/12/2023	01/24/2026
M60170-AV-5	MIZRAHI TEFAHOT BANK LTD.			D	1	2 A FE	2,126,590	98,5620	1,971,240	2,014,672	0	(16,412)	0	0	5.000	4.124	MN	13,611	100,000	10/19/2016	11/12/2024
M7031A-BE-0	NATIONAL CENTRAL COOLING CO PJSC.			D	2	2 C FE	966,256	88,0890	872,962	991,000	0	1,073	0	0	3.077	3.271	AO	7,115	30,493	04/08/2022	04/07/2031
M72005-AA-5				D																	

ANNUAL STATEMENT FOR THE YEAR 2023 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
M8237R-AD-6.	SAUDI ARABIAN OIL CO. INDOFOOD CBP SUKSES MAKMUR		D		1.E FE	1,982,077	94,5230	1,727,880	1,828,000	1,921,487	0	(16,337)	0	0	3.500	2.463	A0	13,329	63,980	02/25/2020	04/16/2029
000000-00-0.	TBK PT. BRASKEM NETHERLANDS FINANCE		C		2.C FE	1,592,417	86,3080	1,305,840	1,513,000	1,575,123	0	(7,419)	0	0	3.398	2.783	N/A	3,142	51,412	08/16/2021	06/09/2031
N15516-AB-8.	BRASKEM NETHERLANDS FINANCE BV		D	1,2	2.C FE	199,750	81,7500	163,500	200,000	199,887	0	.25	0	0	4.500	4.515	JJ	4,275	9,000	01/22/2018	01/10/2028
N15516-AD-4.	BRASKEM NETHERLANDS FINANCE BV		D	1,2	2.C FE	171,800	77,2500	154,500	200,000	174,701	0	2,901	0	0	4.500	7.098	JJ	3,775	4,500	02/07/2023	01/31/2030
N15516-AG-7.	BRASKEM NETHERLANDS FINANCE BV		D	1,2	2.C FE	165,000	84,2500	168,500	200,000	165,077	0	.77	0	0	7.250	10.240	FA	5,558	0	12/19/2023	02/13/2033
N7163R-AQ-6.	PROSUS NV		D	1,2	2.C FE	449,359	64,2138	467,476	728,000	449,539	0	181	0	0	3.832	7.000	FA	11,081	0	12/13/2023	02/08/2051
N7163R-AX-1.	PROSUS NV		D	1,2	2.C FE	865,476	86,1908	877,422	1,018,000	877,119	0	11,643	0	0	4.193	6.421	JJ	19,208	21,342	02/13/2023	01/19/2032
N7163R-AY-9.	PROSUS NV		D	1,2	2.C FE	1,329,518	75,1506	1,346,699	1,792,000	1,331,449	0	1,932	0	0	4.987	7.113	JJ	40,215	22,865	12/20/2023	01/19/2052
N8133N-AA-5.	SIGMA FINANCE NETHERLANDS BV		D	1,2	2.C FE	960,741	97,7140	906,786	928,000	946,535	0	(4,182)	0	0	4.875	4.396	MS	11,813	45,240	05/14/2020	03/27/2028
NABNRR-5X-6.	BANK HOPOALIM BM		C		2.B FE	984,148	86,3620	886,938	1,027,000	990,514	0	3,734	0	0	3.255	3.764	N/A	23,214	33,429	04/08/2022	01/21/2032
P01703-AC-4.	ALPEK SAB DE CV		D	1,2	2.C FE	458,494	92,0614	472,275	513,000	463,817	0	5,324	0	0	4.250	6.274	MS	6,238	10,901	03/29/2023	09/18/2029
P13296-AM-3.	BANCO INBURSA SA INSTITUCION DE BANCA MU		D	1,2	2.B FE	1,334,844	96,3080	1,264,524	1,313,000	1,322,835	0	(2,968)	0	0	4.375	4.111	A0	12,765	57,444	08/27/2019	04/11/2027
P2205J-AQ-3.	CENCOSUD SA		D	2	2.C FE	871,782	95,8510	898,124	937,000	874,897	0	3,115	0	0	4.375	6.499	JJ	18,675	0	11/14/2023	07/17/2027
P36020-AB-4.	ENGIE ENERGIA CHILE SA EMPRESA NACIONAL DE		D	1	2.B FE	456,669	97,7220	470,043	481,000	466,768	0	10,099	0	0	4.500	7.414	JJ	9,139	10,823	03/08/2023	01/29/2025
P37115-AH-8.	TELECOMUNICACIONES S		D	1,2	2.C FE	1,993,788	79,7500	1,749,715	2,194,000	2,021,667	0	16,122	0	0	3.050	4.134	MS	19,889	66,917	04/08/2022	09/14/2032
P3762T-AA-9.	ENGIE ENERGIA CHILE SA ORBIA ADVANCE CORPORATION SAB		D	1,2	2.B FE	463,740	86,0000	502,240	584,000	475,128	0	11,388	0	0	3.400	7.250	JJ	8,439	9,928	03/07/2023	01/28/2030
P57908-AH-1.	DE CV		D	1,2	2.C FE	1,204,145	85,0000	958,800	1,128,000	1,197,797	0	(2,055)	0	0	5.500	5.011	JJ	28,607	55,083	02/27/2023	01/15/2048
P58072-AS-1.	INVERSIONES CMPC SA SOCIEDAD QUIMICA Y MINERA DE		D	1,2	2.C FE	1,928,175	92,7500	1,776,163	1,915,000	1,923,711	0	(1,312)	0	0	3.850	3.762	JJ	34,406	73,728	06/04/2020	01/13/2030
P8718A-AM-8.	CHILE SA		D	1,2	2.A FE	1,001,312	77,7500	721,520	928,000	997,310	0	(1,586)	0	0	4.250	3.791	JJ	17,419	39,440	05/21/2021	01/22/2050
P9401C-AA-0.	FIDEICOMISO FIBRA UNO		D	1,2	2.B FE	881,880	89,8750	291,195	324,000	284,569	0	2,689	0	0	4.869	7.405	JJ	7,274	7,888	06/21/2023	01/15/2030
Q0347#-AA-8.	AMPOL LIMITED		C		2.A FE	1,000,000	103,1304	1,031,304	1,000,000	1,000,000	0	0	0	0	5.720	5.720	N/A	17,319	0	09/12/2023	03/07/2032
Q0458*-AF-6.	AQUASURE FINANCE PTY LTD		C		1.G	1,667,774	95,3890	1,590,873	1,667,774	1,667,774	0	0	0	0	4.320	4.320	N/A	33,822	73,906	01/15/2019	01/12/2034
Q0697#-AB-2.	AUSGRID FINANCE PTY LTD		C		2.A FE	3,000,000	92,9000	2,787,000	3,000,000	3,000,000	0	0	0	0	3.600	3.599	N/A	27,000	109,500	09/06/2017	10/01/2029
Q1297#-AL-2.	CSL FINANCE PTY LTD		C		1.G	3,000,000	89,9460	2,698,380	3,000,000	3,000,000	0	0	0	0	3.470	3.470	N/A	25,158	104,100	10/04/2017	10/04/2032
Q1629#-AN-7.	BRISBANE AIRPORT CORPORATION PTY LIMITED		C		2.B	1,000,000	96,1240	961,240	1,000,000	1,000,000	0	0	0	0	3.820	3.820	N/A	1,698	38,200	06/15/2017	06/15/2027
Q2762#-AD-4.	CONNECTEAST FINANCE PTY LIMITED		C		2.B FE	2,000,000	90,1150	1,802,300	2,000,000	2,000,000	0	0	0	0	3.770	3.769	MS	19,688	75,400	09/27/2017	09/27/2032
Q3629#-AP-8.	ETSA UTILITIES FINANCE PTY LTD		C		1.G	1,000,000	92,7700	927,700	1,000,000	1,000,000	0	0	0	0	3.560	3.560	N/A	14,833	35,600	08/01/2019	08/01/2029
Q5664#-AA-2.	LONSDALE FINANCE PTY LIMITED LONSDALE FINANCE PTY LIMITED		C		2.B FE	2,000,000	96,0340	1,920,680	2,000,000	2,000,000	0	0	0	0	4.190	4.189	A0	20,717	83,800	10/01/2018	10/01/2028
Q5664#-AB-0.	SER B NSW ELECTRICITY NETWORKS		C		2.B FE	1,000,000	94,1690	941,690	1,000,000	1,000,000	0	0	0	0	4.270	4.271	A0	10,675	64,050	10/01/2018	10/01/2030
Q6518@-AF-9.	FINANCE PTY LIM		C		2.B FE	3,000,000	93,1220	2,793,660	3,000,000	3,000,000	0	0	0	0	3.650	3.649	N/A	22,813	109,500	10/16/2017	10/16/2029
Q8059@-AA-1.	REGISTRY FINANCE PTY LTD WESTCONNEX FINANCE COMPANY		C		1.F	3,000,000	77,8700	2,336,100	3,000,000	3,000,000	0	0	0	0	2.800	2.800	N/A	24,733	84,000	03/24/2022	03/15/2037
Q9609*-AC-2.	PTY LTD		C		2.A FE	2,000,000	81,0660	1,621,320	2,000,000	2,000,000	0	0	0	0	3.280	3.280	N/A	2,916	65,600	06/15/2021	06/15/2036
U8035U-AC-6.	SASOL FINANCING USA LLC			1,2	3.A FE	868,063	101,8750	865,938	850,000	865,938	0	(2,059)	0	0	8.750	8.238	MN	11,983	0	12/20/2023	05/03/2029
V3855M-AA-5.	GREENKO POWER II LTD ASSA ABLOY FINANCIAL SERVICES		D	1,2	3.B FE	881,759	90,2500	876,418	971,100	876,418	0	(5,571)	0	0	4.300	6.695	JD	2,088	0	12/21/2023	12/13/2028
W0805#-AN-8.	AB (PUBL)		C		1.G	2,000,000	100,0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.630	3.630	N/A	9,075	72,600	08/01/2012	08/09/2024
W2710@-AD-2.	ELLEVI0 AB (PUBL)		C		2.B FE	3,000,000	95,2620	2,857,860	3,000,000	3,000,000	0	0	0	0	3.190	3.176	FA	32,166	95,700	10/26/2016	10/26/2026
Y0889V-AA-8.	BHARTI AIRTEL LTD		D	1	2.C FE	1,000,428	98,6250	954,690	968,000	976,924	0	(5,925)	0	0	4.375	3.711	JD	2,470	42,350	10/17/2019	06/10/2025
Y44709-AG-1.	NK KAZMUNAYGAZ AO		D		2.B FE	1,121,961	93,7500	1,123,332	1,312,000	1,123,332	0	1,371	0	0	6.375	7.680	A0	15,566	41,820	07/19/2023	10/24/2048
Y5257Y-AJ-6.	LENOVO GROUP LTD INDOFOOD CBP SUKSES MAKMUR		D	1,2	2.B FE	279,408	88,3750	293,405	332,000	286,573	0	5,259	0	0	3.421	5.881	MN	1,861	11,358	08/16/2022	11/02/2030
Y71260-AB-2.	TBK PT		D	1,2	2.C FE	563,488	80,8750	597,666	739,000	564,980	0	1,492	0	0	4.745	6.617	JD	2,143	35,066	05/04/2023	06/09/2051
Y7141B-AC-7.	PT FREEPORIT INDONESIA		D	1,2	2.C FE	898,885	99,3750	964,931	971,000	899,413	0	528	0	0	6.200	6.790	A0	12,877	30,101	07/19/2023	04/14/2052
Y7150M-AE-7.	PTTEP TREASURY CENTER CO LTD		D		2.A FE	469,775	80,1347	521,677	651,000	470,417	0	642	0	0	3.903	5.734	JD	1,764	12,704	08/08/2023	12/06/2059

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ANNUAL STATEMENT FOR THE YEAR 2023 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
Y72570-AN-7	RELIANCE INDUSTRIES LTD		D	1	2 B FE	1,038,720	95,2310	914,218	960,000	1,012,039	0	(12,594)	0	0	3.667	2.213	MM	3,031	35,203	11/10/2021	11/30/2027
Y77108-AF-8	XIAOMI BEST TIME INTERNATIONAL LTD.		D	1,2	2 C FE	442,079	71,1250	490,763	690,000	442,410	0	331	0	0	4.100	7.079	JJ	13,123	0	11/22/2023	07/14/2051
Y8085F-BL-3	SK HYNIX INC.		D		2 C FE	1,059,262	105,6087	1,121,564	1,062,000	1,059,627	0	365	0	0	6.500	6.522	JJ	31,447	0	12/19/2023	01/17/2033
101999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,017,714,654	XXX	969,752,370	1,043,233,011	1,005,848,781	11,300,681	1,338,201	3,116,974	0	XXX	XXX	XXX	11,980,206	36,809,622	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02151W-AA-0	CWALT 2007-0A11 A1A - CMO/RMBS			4	1 A FM	1,384,827	73,0334	418,068	572,434	440,890	0	(7,024)	0	0	6.392	10.409	MON	3,049	24,838	03/27/2017	11/25/2047
023772-AB-2	AMERICAN AIRLINES 2013-1 PASS THROUGH TR.			1	4 A FE	306,167	95,0000	296,795	312,416	294,036	18,286	1,800	0	0	4.000	5.552	JJ	5,762	10,935	05/05/2023	01/15/2027
02660T-GN-7	AHM 2005-4 1A1 - RMBS			4,5	1 A FM	528,732	88,6437	541,835	611,251	590,040	0	968	0	0	6.050	4.670	MON	616	26,708	11/12/2013	11/25/2045
026935-AJ-5	AHMA 2007-3 22A - CMO/RMBS			4	1 A FM	394,862	90,6234	583,047	643,373	430,607	0	15,747	0	0	6.750	12.901	MON	3,619	26,339	09/25/2013	06/25/2037
03464K-AE-8	AOMT 2019-5 B1 - CMO/RMBS			4	1 A	1,358,016	80,3576	1,084,827	1,350,000	1,355,616	0	(965)	0	0	3.957	3.919	MON	4,452	53,420	06/09/2021	10/25/2049
03464L-AA-4	AOMT 2020-4 A1 - CMO/RMBS			4	1 A	584,426	94,7997	550,145	580,323	582,326	0	(1,843)	0	0	1.469	1.126	MON	710	8,525	06/02/2021	05/26/2065
03464U-AA-4	AOMT 236 A1 - RMBS			4	1 A FE	1,385,274	101,7137	1,414,128	1,390,303	1,385,265	0	(9)	0	0	6.500	6.495	MON	7,531	30,123	09/01/2023	12/27/2067
05946X-UB-7	BAFC 2005-C A1 - RMBS			4,5	1 A FM	19,770	99,6658	21,833	21,906	20,902	0	(995)	0	0	5.952	100.124	MON	43	985	12/11/2013	05/20/2035
10569G-AA-4	BRAVO 23RPL1 A1 - RMBS			4	1 A FE	385,330	98,6457	394,382	399,796	385,362	0	32	0	0	5.000	5.196	MON	1,466	4,997	09/22/2023	05/25/2063
12464Y-AB-5	CBASS 2007-CB5 A2 - RMBS			4,5	1 A FM	674,854	54,9662	818,091	1,488,351	718,394	0	53,208	261,604	0	5.810	24.524	MON	1,441	40,242	10/04/2013	04/25/2037
12555D-AB-1	CIM 2019-INV1 A2 - CMO/RMBS			4,5	1 A	49,386	96,1619	47,587	49,487	48,846	0	(208)	0	0	6.452	7.118	MON	53	2,992	04/05/2019	02/25/2049
125970-AD-8	COLT 2020-3 M1 - CMO/RMBS			4	1 A FE	3,065,313	90,1153	2,703,458	3,000,000	3,047,795	0	(10,858)	0	0	3.359	2.896	MON	8,398	100,770	06/08/2021	04/27/2065
126682-AA-1	CWHEL 2007-A A - RMBS			4	1 A FM	390,017	92,0027	376,350	409,064	392,513	0	1,245	0	0	5.596	7.108	MON	1,081	21,363	11/10/2021	04/15/2037
16159R-AC-9	CHASE 23RPL2 A1 - RMBS			4	1 A FE	1,220,796	87,6349	1,251,870	1,428,506	1,221,355	0	559	0	0	3.250	3.965	MON	3,869	11,607	09/19/2023	09/25/2063
16163Y-AD-6	CHASE 2016-1 M3 - CMO/RMBS			4	1 A	318,209	87,5428	273,736	312,688	317,382	0	(595)	0	0	3.750	3.415	MON	977	11,726	10/18/2021	04/25/2045
19688G-AA-1	COLT 2021-4 A1 - CMO/RMBS			4	1 A FE	1,998,187	81,9584	1,637,699	1,998,208	1,998,071	0	(57)	0	0	1.397	1.391	MON	2,326	27,915	10/14/2021	10/25/2066
20755C-AA-6	CAS 2023-R08 1M1 - CMO/RMBS			4,5	1 G FE	182,208	99,9991	182,206	182,208	182,208	0	0	0	0	6.837	6.932	MON	2,208	1,244	11/16/2023	10/25/2043
302985-AA-4	FWD 2020-INV1 A1 - CMO/RMBS			4	1 A FE	249,649	88,4187	220,743	249,657	249,715	0	(12)	0	0	2.240	2.233	MON	466	5,592	02/10/2020	01/25/2050
35564K-H3-6	STACR 2022-DNA6 M1A - CMO/RMBS			4,5	1 G FE	68,966	100,9399	69,614	68,966	68,966	0	0	0	0	7.487	7.620	MON	86	4,900	09/12/2022	09/25/2042
35564K-UX-5	STACR 2022-DNA3 M1B - CMO/RMBS			4,5	1 A	60,000	102,0449	61,227	60,000	60,000	0	0	0	0	8.237	8.361	MON	82	4,718	04/11/2022	04/25/2042
36167H-AC-9	GCAAT 21NOM3 A2 - CMO/RMBS			4	1 A	1,192,301	80,9547	965,240	1,192,322	1,192,300	0	0	0	0	1.348	1.348	MON	268	16,238	06/18/2021	05/25/2066
36245A-AD-8	GSAMP 2006-HE6 A4 - RMBS			4,5	2 C FM	854,502	76,4694	1,033,096	1,350,993	1,257,213	318,225	(44,359)	0	0	5.950	3.786	MON	1,340	41,618	09/13/2013	08/25/2036
36258W-AH-5	GSMB5 20PJ3 A8 - CMO/RMBS			4	1 A	789,196	84,2289	646,709	767,800	781,556	0	(1,928)	0	0	3.000	2.680	MON	1,920	23,034	05/22/2020	10/25/2050
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS			4	1 A	7,154	87,9871	6,295	7,154	7,148	0	0	0	0	3.000	2.999	MON	18	215	12/17/2021	07/25/2056
46591L-AC-5	JPMIT 191NV3 A3 - CMO/RMBS			4	1 A	283,096	90,1983	249,119	276,191	279,449	0	(1,896)	0	0	3.500	2.952	MON	806	9,667	09/23/2021	05/25/2050
46591L-BF-7	JPMIT 191NV3 A13 - CMO/RMBS			4	1 A	444,366	90,1983	391,273	433,792	426,246	0	(8,754)	0	0	3.500	4.153	MON	253	15,183	09/23/2021	05/25/2050
46591V-AC-3	JPMIT 2020-INV1 A3 - CMO/RMBS			4	1 A	9,794	89,0415	8,721	9,794	9,792	0	(3)	0	0	3.500	3.455	MON	29	343	12/17/2021	08/25/2050
46645G-AZ-1	JPMIT 156 B2 - CMO/RMBS			4	1 A	43,807	91,6042	40,129	43,807	43,753	0	(24)	0	0	3.520	3.482	MON	129	1,543	12/17/2021	10/25/2045
46648C-AL-8	JPMIT 2017-1 A11 - CMO/RMBS			4	1 A	33,404	86,0364	28,739	33,404	34,927	0	(117)	0	0	3.453	2.545	MON	96	1,152	12/16/2021	01/25/2047
46648H-BA-0	JPMIT 2017-2 B3 - CMO/RMBS			4	1 A	2,111,786	85,8522	1,755,946	2,045,313	2,097,404	0	(7,915)	0	0	3.650	3.087	MON	6,222	74,656	05/25/2021	05/28/2047
46649C-BH-5	JPMIT 2018-4 B4 - CMO/RMBS			4	2 A FE	1,997,987	83,6469	1,634,479	1,954,022	1,985,898	0	(6,204)	0	0	3.714	3.316	MON	6,048	72,566	06/07/2021	10/26/2048
46649Y-AC-9	JPMIT 189 A3 - CMO/RMBS			4	1 A	3,356	90,0313	3,022	3,356	3,353	0	(2)	0	0	4.000	3.950	MON	11	134	12/17/2021	02/25/2049
46651Y-BV-1	JPMIT 199 B3 - CMO/RMBS			4	1 A	2,389,504	83,3299	1,916,893	2,300,365	2,277,297	0	(61,577)	0	0	3.948	3.980	MON	1,513	87,453	05/25/2021	05/25/2050
46652F-AC-4	JPMIT 2020-4 A3 - CMO/RMBS			4	1 A	7,804	85,4375	6,668	7,804	7,803	0	(1)	0	0	3.000	2.981	MON	20	234	12/17/2021	11/25/2050
46652F-BK-5	JPMIT 2020-4 A13 - CMO/RMBS			4	1 A	3,902	85,4375	3,334	3,902	3,776	0	(126)	0	0	3.000	3.574	MON	2	117	12/17/2021	11/25/2050
46653J-BK-6	JPMIT 2020-5 A13 - CMO/RMBS			4	1 A	10,696	84,3234	9,019	10,696	10,694	0	(2)	0	0	3.000	2.984	MON	27	321	12/17/2021	12/26/2050
46653J-BM-2	JPMIT 2020-5 A15 - CMO/RMBS			4	1 A	10,696	83,9105	8,975	10,696	10,370	0	(178)	0	0	3.000	3.511	MON	5	323	12/17/2021	12/26/2050
46656N-AA-7	JPMIT 23DSC1 A1 - CMO/RMBS			4	1 A FE	705,502	94,8207	716,233	755,355	705,649	0	148	0	0	4.625	4.989	MON	2,911	17,746	08/15/2023	07/25/2063
552751-AA-7	MFRA 20NOM2 A1 - CMO/RMBS			4	1 A FE	447,400	93,2140	417,045	447,406	447,383	0	(7)	0	0	1.381	1.378	MON	515	6,179	10/23/2020	04/27/2065
55284P-AC-9	MFRA 2022-NOM1 A1 - RMBS			4	1 A FE	1,327,209	95,2314	1,273,447	1,337,213	1,340,325	0	(55)	0	0	4.112	4.087	MON	916	55,389	03/21/2022	12/27/2066
57643Q-AE-5	MARP 2005-2 1AF - CMO/RMBS			4,5	1 A FM	631,705	44,6963	580,499	1,298,764	580,499	(356,733)	574,422	262,164	0	5.820	(2.622)	MON	1,260	70,396	03/07/2017	05/25/2035
59319B-AA-5	MFRA 231NV2 A1 - RMBS			4	1 A FE	1,183,389	100,9133	1,197,006	1,186,172	1,183,413	0	24	0	0	6.775	6.759	MON	6,697	20,091	09/13/2023	10/25/2058
59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS			4	1 A	462,198	94,6818	434,879	459,306	459,929	0	(59									

ANNUAL STATEMENT FOR THE YEAR 2023 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
64830T-AD-0.	NRZT 2020-1 A1B - CMO/RMBS			4	1.A	457,233	90,7437	403,425	444,577	457,912	0	(1,712)	0	0	3.500	2.493	MON	1,297	15,560	01/09/2020	10/27/2059
64831E-AB-6.	NRZT 2021-NQM2R A2 - CMO/RMBS			4	1.A	276,047	91,6917	253,112	276,047	276,025	0	(16)	0	0	1.147	1.117	MON	264	3,166	05/13/2021	10/25/2058
64831H-AM-5.	NRZT 23NQM1 A1A - RMBS			4	1.A FE	1,255,010	101,5686	1,274,715	1,255,028	1,255,062	0	51	0	0	6.864	6.830	MON	7,179	21,536	09/29/2023	01/25/2063
69377E-AA-7.	PRPM 22INV1 A1 - RMBS			4	1.A FE	439,109	96,4001	435,164	451,414	443,772	0	3,024	0	0	4.400	5.336	MON	1,655	21,754	06/23/2022	04/25/2067
74935T-AN-9.	RCKT 191 A13 - CMO/RMBS			4	1.A	13,709	87,5505	12,002	13,709	13,706	0	(3)	0	0	3.500	3.484	MON	40	480	12/16/2021	09/27/2049
76120G-AA-7.	RESI 2020-1 A1A - CMO/RMBS		D	4,5	1.A FE	192,223	99,9879	192,200	192,223	195,419	0	2,463	0	0	6.524	1.951	MON	871	11,799	09/23/2020	02/07/2052
76123E-AA-9.	RESI 211 A1 - CMO/RMBS		D	4,5	1.A FE	551,702	99,8401	550,820	551,702	550,478	0	(1,261)	0	0	6.172	6.698	MON	1,986	31,946	03/04/2021	07/10/2052
81377G-AB-5.	SABR 2006-FR4 A2B - RMBS			4,5	1.A FM	854,069	26,7722	1,174,201	4,385,895	932,672	0	71,277	649,537	0	5.810	21.192	MON	4,247	42,828	10/17/2013	08/25/2036
81744Y-AA-4.	SEMT 2013-4 A1 - CMO/RMBS			4	1.A	12,379	81,0162	10,029	12,379	12,379	0	0	0	0	2.325	2.307	MON	24	288	12/17/2021	04/27/2043
81745B-AA-3.	SEMT 2013-6 A1 - RMBS			4	1.A	17,350	86,8180	15,063	17,350	17,348	0	(2)	0	0	2.500	2.484	MON	36	434	12/16/2021	05/26/2043
81746F-CE-3.	SEMT 2017-6 CB4 - CMO/RMBS			4	3.B FE	1,988,195	62,1552	1,214,514	1,954,000	1,214,514	8,869	(3,078)	0	0	3.720	3.544	MON	6,058	72,750	05/25/2021	09/25/2047
81747C-AA-9.	SEMT 2019-CH2 A1 - CMO/RMBS			4	1.A	1,266	97,8815	1,239	1,266	1,263	0	(1)	0	0	4.500	4.430	MON	5	57	12/17/2021	08/25/2049
86360Q-AE-5.	SAMI 2006-AR4 3A1 - RMBS			4,5	1.A FM	742,976	75,2822	952,533	880,500	880,500	0	(9,637)	0	0	5.850	5.892	MON	929	24,380	11/27/2013	08/25/2036
86364N-AA-6.	SAMI 2007-AR4 A4G - RMBS			4,5	1.A FM	422,284	86,8270	449,886	518,140	488,098	0	1,265	0	0	5.830	4.455	MON	504	20,207	11/27/2013	09/25/2047
89173U-AA-5.	TPMT 2017-4 A1 - RMBS			4	1.A FE	1,162,136	95,3159	1,172,363	1,229,977	1,167,988	0	5,852	0	0	2.750	6.680	MON	2,819	8,456	09/11/2023	06/25/2057
89178B-AA-2.	TPMT 2019-4 A1 - CMO/RMBS			4	1.A	473,688	93,5428	438,846	469,140	470,817	0	(716)	0	0	2.900	2.617	MON	1,134	13,605	11/04/2019	10/27/2059
92537T-AD-7.	VERUS 2020-INV1 A2 - CMO/RMBS			4	1.B FE	902,422	97,0988	876,257	902,439	907,786	0	(550)	0	0	3.035	2.857	MON	2,282	27,389	06/03/2020	03/25/2060
92538E-AC-1.	VERUS 2021-R3 A3 - CMO/RMBS			4	1.E FE	492,050	86,4752	425,502	492,051	485,417	0	(3,604)	0	0	1.380	1.974	MON	113	6,885	05/19/2021	04/25/2064
92538X-AA-3.	VERUS 222 A1 - CMO/RMBS			4	1.A FE	819,214	91,9768	851,776	926,078	819,753	0	539	0	0	4.260	6.391	MON	3,288	11,882	10/04/2023	02/25/2067
92539A-AB-0.	VERUS 226 A2 - CMO/RMBS			4	1.C FE	895,374	98,2567	901,478	917,472	896,766	0	800	0	0	4.910	5.322	MON	3,754	45,048	06/21/2022	06/27/2067
92539T-AA-1.	VERUS 2023-4 A1 - CMO/RMBS			2	1.A FE	874,323	100,1052	886,322	885,390	874,796	0	473	0	0	5.811	6.305	MON	4,288	12,863	09/08/2023	05/25/2068
92539X-AA-2.	VERUS 236 A1 - RMBS			4	1.A FE	1,170,689	100,4004	1,175,396	1,170,708	1,170,690	0	1	0	0	6.665	6.610	MON	6,502	19,507	09/07/2023	09/25/2068
92925C-BB-7.	WAMU 2005-AR19 1A2 - CMO/RMBS			4,5	1.A FM	334,983	95,9569	360,662	375,858	328,233	0	(32,890)	0	0	6.050	10.497	MON	442	17,425	10/01/2013	12/25/2045
92925C-DA-7.	WAMU 2006-AR3 A1A - CMO/RMBS			4	1.A FM	518,224	83,2881	484,715	581,974	512,310	0	(9,208)	0	0	6.012	7.050	MON	2,916	21,673	09/10/2013	02/25/2046
97655J-BU-5.	WIN 161 2A5 - CMO/RMBS			4	1.A	21,634	92,6026	20,033	21,634	21,629	0	(4)	0	0	3.000	2.965	MON	54	649	12/16/2021	12/20/2030
1029999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					46,414,045	XXX	42,469,759	52,081,594	45,296,446	(11,354)	518,276	1,173,305	0	XXX	XXX	XXX	135,526	1,454,866	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00217V-AA-8.	AREIT 22CRE7 A - CMBS			4,5	1.A FE	897,750	99,8444	898,600	900,000	899,558	0	1,806	0	0	7.600	7.937	MON	2,660	65,716	06/06/2022	06/17/2039
03882L-AE-0.	AMMST 2022-MF4 A3 - CMBS			4	1.A	249,999	90,4150	226,038	250,000	249,933	0	(44)	0	0	2.915	2.912	MON	607	7,288	02/08/2022	02/18/2055
04002P-AA-2.	AREIT 2021-CRE5 A - CMBS			4,5	1.A FE	1,594,577	1,549,098	1,594,577	1,594,577	1,594,577	0	0	0	0	6.553	6.643	MON	4,063	98,693	09/28/2021	11/17/2038
05492H-AA-4.	BAMLL 2019-RLJ A - CMBS			4,5	1.A FE	1,000,000	99,5667	995,667	1,000,000	1,000,000	0	0	0	0	6.459	6.534	MON	3,050	61,401	05/14/2019	04/15/2036
05492V-AB-1.	BBCMS 2020-C7 A2 - CMBS			4	1.A	229,990	91,1075	227,769	250,000	239,003	0	9,013	0	0	2.021	6.150	MON	421	4,631	01/05/2023	04/17/2053
05492V-AE-5.	BBCMS 2020-C7 A4 - CMBS			4	1.A	353,481	83,1460	291,011	350,000	352,391	0	(430)	0	0	1.786	1.655	MON	521	6,251	06/12/2020	04/17/2053
05492V-AG-0.	BBCMS 2020-C7 XA - CMBS			3	1.A FE	727,694	6,0302	386,636	0	447,358	0	(93,282)	0	0	1.728	3.803	MON	9,232	107,312	10/27/2020	04/17/2053
05493E-AU-6.	BBCMS 2021-C9 A1 - CMBS			4	1.A	228,382	94,2152	229,366	243,449	233,964	0	5,583	0	0	0.488	4.244	MON	99	1,089	01/05/2023	02/17/2054
05493E-AZ-5.	BBCMS 2021-C9 XA - CMBS			3	1.A FE	319,116	7,9706	195,424	0	216,560	0	(33,920)	0	0	1.609	4.642	MON	3,288	41,124	02/18/2021	02/17/2054
054970-AA-6.	BFLD 2019-DPL0 A - CMBS			4,5	1.A	182,572	99,6247	184,306	185,000	185,000	0	2,428	0	0	6.566	6.645	MON	574	8,034	05/05/2023	10/15/2034
054976-AJ-4.	BBCMS 22C17 AS - CMBS			4	1.A	772,469	94,7630	710,722	750,000	740,528	0	(28,765)	0	0	4.971	5.180	MON	3,625	37,283	08/16/2022	09/15/2055
05547H-AC-5.	BBCMS 2015-SRCH A2 - CMBS			4	1.A	393,000	91,5293	366,117	400,000	394,899	0	1,225	0	0	4.197	4.611	MON	1,166	18,187	06/02/2022	08/10/2035
05552Y-AK-2.	BBCMS 2022-C16 B - CMBS			4	1.A	682,767	85,0534	595,374	700,000	682,983	0	4,000	0	0	4.979	6.000	MON	2,683	32,200	06/07/2022	06/17/2055
05553R-AB-6.	BBCMS 2023-C19 A2A - CMBS			4	1.A	605,990	100,9981	605,988	600,000	605,038	0	(951)	0	0	5.756	5.514	MON	2,878	23,024	04/10/2023	04/17/2056
05553R-AE-0.	BBCMS 2023-C19 XA - CMBS			3	1.A FE	659,449	4,5486	595,271	0	615,930	0	(44,173)	0	0	0.778	6.161	MON	8,487	77,249	04/11/2023	04/17/2056
05553R-AG-5.	BBCMS 2023-C19 AS - CMBS			4	1.A	473,770	101,6075	467,395	460,000	472,982	0	(788)	0	0	6.070	5.712	MON	2,327	18,615	04/10/2023	04/17/2056
05553R-AH-3.	BBCMS 2023-C19 B - CMBS			4	1.A	119,995	95,3369	114,404	120,000	119,983	0	(12)	0	0	6.333	6.502	MON	633	5,152	04/10/2023	04/17/2056
05553R-AZ-3.	BBCMS 2023-C19 CTF - CMBS			4	1.A	373,686	100,5405	372,000	370,000	373,132	0	(553)	0	0	5.753	5.530	MON	1,774	14,191	04/10/2023	04/17/2056
055988-AF-6.	BMO 2023-C5 XA - CMBS			3	1.A FE	836,791	5,1917	817,814	0	798,321	0	(40,467)	0	0	0.947	7.199	MON	12,437	66,057	05/25/2023	06/16/2056
05604F-AL-9.	BWAY 2013-1515 C - CMBS			2	1.A	991,641	93,0601	930,601	1,000,000	997,753	0	1,119	0	0	3.446	3.592	MON	2,872	34,462	12/05/2017	03/10/2033
056054-AG-4.	BX 2019-XL D - CMBS			4,5	1.A	1,700,000	99,3795	1,689,452	1,700,000	1,700,000	0	0	0	0	6.926	7.015	MON	5,560			

ANNUAL STATEMENT FOR THE YEAR 2023 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
06035R-AS-5	BANK 2018-BNK14 A4 - CMBS			4	1.A	3,028,001	96,4491	2,835,604	2,940,000	2,990,028	0	(10,745)	0	0	4.231	3.817	MON	10,366	124,391	09/18/2018	09/17/2060
06036F-BC-4	BANK 2018-BNK15 A4 - CMBS			4	1.A FE	950,709	97,1420	961,706	990,000	951,021	0	311	0	0	4.407	5.363	MON	3,636	0	12/13/2023	11/18/2061
06054M-AC-7	BACM 2016-UBS10 ASB - CMBS			4	1.A	68,821	97,1952	60,767	62,521	55,477	0	3,278	0	0	3.019	13.985	MON	157	1,888	08/22/2018	07/16/2049
06211E-AF-8	BANK5 2023-5YR3 A3 - CMBS			4	1.A FE	1,300,597	106,5711	1,353,453	1,270,000	1,299,091	0	(1,506)	0	0	6.724	6.165	MON	7,116	17,146	10/03/2023	09/15/2056
06539X-AN-4	BANK 2020-BNK27 XA - CMBS			3	1.A FE	548,558	5,5019	323,249	0	359,207	0	(51,443)	0	0	1.157	5.322	MON	5,666	70,727	06/26/2020	04/17/2063
065402-BA-6	BANK 2019-BNK18 ASB - CMBS			4	1.A	2,059,914	95,4692	1,909,384	2,000,000	2,028,015	0	(10,157)	0	0	3.432	2.889	MON	5,720	68,640	05/21/2019	05/17/2062
065405-AC-6	BANK 2019-BNK16 ASB - CMBS			4	1.A	1,800,498	97,1165	1,697,657	1,748,062	1,769,512	0	(8,703)	0	0	3.898	3.309	MON	5,678	68,139	02/01/2019	02/16/2052
06540A-AD-3	BANK 2019-BNK20 A3 - CMBS			4	1.A	462,320	85,0978	361,666	425,000	450,551	0	(4,362)	0	0	3.011	1.868	MON	1,066	12,797	03/01/2021	09/15/2062
06540R-AF-1	BANK 2017-BNK9 XA - CMBS			3	1.A FE	510,884	2,1623	164,844	0	188,232	0	(52,260)	0	0	0.755	7.792	MON	4,799	63,338	12/06/2017	11/18/2054
06540Y-AW-9	BANK 2020-BNK28 C - CMBS			4	1.A	617,982	68,0903	408,542	600,000	613,131	0	(1,830)	0	0	3.154	2.796	MON	1,577	18,924	09/21/2020	03/15/2063
06541C-BD-7	BANK 2021-BNK33 A3 - CMBS			4	1.A	4,659,105	88,4819	4,689,538	5,300,000	4,704,169	0	46,824	0	0	2.021	4.960	MON	8,926	45,136	08/14/2023	05/16/2064
06541C-BR-6	BANK 2021-BNK33 XA - CMBS			3	1.A FE	909,532	5,0443	558,996	0	631,304	0	(95,421)	0	0	1.166	3.826	MON	10,770	122,373	05/10/2021	05/16/2064
06541C-BT-2	BANK 2021-BNK33 AS - CMBS			4	1.A	566,486	81,6803	449,242	550,000	562,489	0	(1,601)	0	0	2.792	2.452	MON	1,280	15,356	05/07/2021	05/16/2064
06541T-BL-2	BANK 2020-BNK29 XA - CMBS			3	1.A FE	483,676	6,6294	291,951	0	325,206	0	(48,082)	0	0	1.433	4.897	MON	5,258	60,982	11/23/2020	11/17/2053
06542B-BH-9	BANK 2021-BNK32 A5 - CMBS			4	1.A	1,884,830	85,7260	1,568,786	1,830,000	1,870,349	0	(5,380)	0	0	2.643	2.303	MON	4,031	48,367	03/16/2021	04/17/2054
07332V-BD-6	BBCMS 2017-C1 A4 - CMBS			4	1.A	2,165,391	94,7189	1,894,378	2,000,000	2,073,504	0	(23,959)	0	0	3.674	2.383	MON	6,123	73,480	01/14/2020	02/17/2050
07336A-AD-9	BBCMS MORTGAGE TRUST 2022-C14 - CMBS			4	1.A	302,981	84,1380	252,414	300,000	302,408	0	(312)	0	0	2.692	2.577	MON	673	8,076	02/02/2022	11/15/2054
07336D-AY-7	BBCMS 2023-C20 XA - CMBS			3	1.A FE	542,673	5,3865	509,015	0	522,436	0	(20,541)	0	0	0.849	7.485	MON	6,682	38,624	06/22/2023	07/17/2056
07336D-BA-8	BBCMS 2023-C20 AS - CMBS			4	1.A	1,441,857	100,5825	1,408,156	1,400,000	1,440,234	0	(1,622)	0	0	5.973	5.615	MON	6,969	34,843	06/21/2023	07/17/2056
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.A FE	564,023	95,7907	574,744	600,000	564,325	0	301	0	0	4.208	5.722	MON	2,104	0	12/13/2023	07/17/2051
08160J-AF-4	BMARK 2019-B9 AAB - CMBS			4	1.A	1,643,234	96,2862	1,536,127	1,595,375	1,615,122	0	(8,274)	0	0	3.933	3.361	MON	5,228	62,738	02/01/2019	03/15/2052
08161Y-BG-7	BMARK 2022-B34 A5 - CMBS			4	1.A	1,657,846	86,6101	1,602,287	1,850,000	1,669,204	0	11,359	0	0	3.786	5.340	MON	5,837	40,857	05/07/2023	04/16/2055
08162B-BF-8	BMARK 2019-B11 ASB - CMBS			4	1.A	1,236,000	94,9949	1,139,938	1,200,000	1,216,507	0	(6,326)	0	0	3.393	2.834	MON	3,393	40,718	05/22/2019	05/17/2052
08162C-AD-2	BMARK 2018-B6 A4 - CMBS			4	1.A	2,070,171	94,5744	1,900,946	2,010,000	2,046,321	0	(7,518)	0	0	4.261	3.837	MON	7,137	85,646	09/20/2018	10/13/2051
08162P-AW-1	BMARK 2018-B1 A4 - CMBS			4	1.A FE	884,870	96,7798	884,870	914,313	867,575	0	10,121	0	0	3.402	8.041	MON	2,592	7,776	08/30/2023	01/18/2051
08162R-AF-4	BMARK 2021-B23 XA - CMBS			3	1.A FE	933,719	5,9043	547,966	0	615,534	0	(99,605)	0	0	1.373	4.731	MON	10,620	122,174	02/01/2021	02/18/2054
08162U-AY-6	BMARK 2018-B8 XA - CMBS			3	1.A FE	690,029	2,4638	319,687	0	377,208	0	(87,927)	0	0	0.781	0.253	MON	8,442	104,261	12/11/2018	01/18/2052
08162W-BF-2	BMARK 2020-B19 XA - CMBS			3	1.C FE	946,346	6,2461	478,931	0	574,428	0	(122,663)	0	0	1.878	3.394	MON	12,003	139,487	10/01/2020	09/17/2053
08163E-BF-1	BMARK 2021-B26 AM - CMBS			4	1.A	1,720,087	77,2272	1,289,695	1,670,000	1,421,734	0	(290,813)	0	0	2.825	5.300	MON	3,931	47,178	05/13/2021	06/17/2054
08163G-AT-7	BMARK 2021-B28 A4 - CMBS			4	1.A	462,031	79,5375	397,687	500,000	468,827	0	3,657	0	0	1.980	2.917	MON	825	9,898	02/10/2022	08/17/2054
08163L-AL-3	BMARK 2020-B21 XA - CMBS			3	1.D FE	408,671	6,7289	241,015	0	270,081	0	(41,314)	0	0	1.446	5.396	MON	4,317	53,682	11/24/2020	12/17/2053
08163N-BG-9	BMARK 2022-B32 A3 - CMBS			4	1.A	411,999	84,8143	339,257	400,000	408,839	0	(1,704)	0	0	3.042	2.564	MON	1,014	12,166	02/01/2022	01/15/2055
08163N-BJ-3	BMARK 2022-B32 A5 - CMBS			4	1.A	2,238,318	81,6744	2,164,373	2,650,000	2,262,549	0	24,231	0	0	3.002	5.281	MON	6,629	46,404	05/10/2023	01/15/2055
08163P-BE-9	BMARK 2022-B33 A31 - CMBS			4	1.A	360,499	92,1474	322,516	350,000	357,623	0	(1,626)	0	0	3.498	3.035	MON	1,020	12,420	02/24/2022	03/17/2055
08163T-AC-6	BMARK 2023-V2 A3 - CMBS			4	1.A	731,977	102,4746	728,246	710,660	729,497	0	(2,480)	0	0	5.812	5.126	MON	3,442	24,093	08/09/2023	05/17/2055
08163T-AE-2	BMARK 2023-V2 B - CMBS			4	1.A	91,562	100,3106	90,280	90,000	91,369	0	(194)	0	0	6.769	6.503	MON	508	3,621	05/09/2023	05/17/2055
08163T-AG-7	BMARK 2023-V2 XA - CMBS			3	1.D FE	267,330	3,5833	225,167	0	239,349	0	(28,248)	0	0	0.994	9.510	MON	5,204	41,175	05/10/2023	05/17/2055
12433X-AG-4	BX 2020-VIVA D - CMBS			4	2.B	2,926,986	83,2632	2,397,982	2,880,000	2,911,430	0	(5,446)	0	0	3.667	3.410	MON	8,801	103,624	05/10/2021	03/11/2044
12433Y-AL-1	BX 2020-VKNG D - CMBS			4,5	1.A	350,547	97,6332	341,716	350,000	350,000	0	0	0	0	7.176	7.273	MON	1,186	24,134	08/31/2021	10/15/2037
12482H-AL-8	CAMB 2019-LIFE D - CMBS			4,5	1.A	829,063	98,8623	829,063	829,500	829,500	0	0	0	0	7.409	7.513	MON	2,902	56,819	01/25/2019	12/15/2037
12515G-AJ-6	CD 2017-CD3 XA - CMBS			3	1.B FE	895,442	2,2439	255,675	0	234,599	0	(77,119)	0	0	0.953	18.513	MON	9,047	126,231	02/14/2017	02/11/2050
12531Y-AM-0	CFCRE 2016-C4 A3 - CMBS			4	1.A FE	2,956,711	95,3318	3,000,250	3,147,167	2,991,523	0	34,812	0	0	3.014	5.774	MON	9,905	39,523	07/14/2023	05/10/2058
12532C-AZ-8	CFCRE 2017-C8 A3 - CMBS			4	1.A FE	2,562,227	93,9549	2,589,764	2,756,390	2,586,515	0	24,288	0	0	3.305	5.695	MON	7,591	37,956	07/14/2023	06/17/2050
12565D-AA-1	CLNC 19FL1 A - CMBS			C	4,5	1.A FE	1,346	99,6070	1,346	1,346	0	(3)	0	0	6.720	6.811	MON	3	87	10/10/2019	08/20/2035
12592F-AA-3	COMM 2014-277P A - CMBS			2	1.A	1,009,844	92,7902	927,902	1,000,000	1,000,155	0	(1,949)	0	0	3.732	3.446	MON	3,110	36,615	08/28/2018	08/12/2049
12592T-AA-3	COMM 2015-3BP A - CMBS			4	1.A	979,766	94,9935	949,935	1,000,000	995,511	0	3,213	0	0	3.178	3.544	MON	2,648	31,780	08/28/2018	02/12/2035
12594C-BF-6	COMM 2016-DC2 A5 - CMBS			4	1.A	752,133	95,9275	729,049	760,000	757,022	0	1,062	0								

ANNUAL STATEMENT FOR THE YEAR 2023 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
126395-AL-6	CSMC 2020-FACT D - CMBS			4,5	2 B FE	880,000	92,4697	813,733	880,000	880,000	0	0	0	0	9.436	9.564	MON	3,921	78,391	10/23/2020	10/15/2037
126438-AG-5	CSMC 2020-NET C - CMBS			4	1 C FE	131,840	90,3155	115,604	128,000	129,313	0	(884)	0	0	3.526	2.808	MON	376	4,513	07/30/2020	08/17/2037
126438-AJ-9	CSMC 2020-NET D - CMBS			4	1 F FE	99,473	88,2795	88,279	100,000	99,726	0	66	0	0	3.828	3.816	MON	330	3,756	07/30/2020	08/17/2037
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2 B FE	4	98,8324	3,276	3,315	3,181	0	308	0	0	5.298	6.776	MON	10	176	04/24/2007	01/11/2037
126650-BV-1	CVSPAS 2010 CTF - CMBS			1	2 B FE	492,476	99,3220	444,249	447,281	486,040	0	(3,410)	0	0	5.773	4.594	MON	1,506	25,822	06/26/2017	01/10/2033
126650-BY-5	CVSPAS 2011 CTF - CMBS			4	2 B FE	876,271	100,2430	803,759	801,810	861,999	0	(7,164)	0	0	5.926	4.961	MON	2,772	47,515	06/26/2017	01/10/2034
17291E-AV-3	CGCMT 2016-P6 A4 - CMBS			4	1 A FE	1,323,285	95,1548	1,350,145	1,418,894	1,326,665	0	3,380	0	0	3.458	6.299	MON	4,089	4,089	11/13/2023	12/10/2049
17291N-AA-9	CGCMT 2023-SMRT A - CMBS			4	1 A	1,153,600	101,2480	1,133,977	1,120,000	1,149,649	0	(3,951)	0	0	6.015	5.254	MON	5,614	38,750	05/10/2023	06/12/2040
17291N-AC-5	CGCMT 2023-SMRT B - CMBS			4	1 A	741,446	99,2380	724,437	730,000	738,834	0	(2,612)	0	0	5.852	5.656	MON	3,560	25,396	05/10/2023	06/12/2040
17291N-AE-1	CGCMT 2023-SMRT C - CMBS			4	1 A	117,339	97,3751	114,903	118,000	117,180	0	(158)	0	0	6.048	6.155	MON	595	4,105	05/10/2023	06/12/2040
17322Y-AJ-9	CGCMT 2014-GC25 XA - CMBS			3	1 A FE	154,119	0,3492	7,550	0	10,551	0	(14,279)	0	0	1.087	85.056	MON	1,959	22,029	03/13/2017	10/11/2047
17326C-AZ-7	CGCMT 2017-B1 A4 - CMBS			4	1 A	2,145,547	93,2264	1,864,529	2,000,000	2,071,008	0	(19,464)	0	0	3.458	2.396	MON	5,763	69,160	01/14/2020	08/17/2050
17327G-AX-2	CGCMT 2018-C6 A3 - CMBS			4	1 A	429,236	94,8086	402,937	425,000	427,449	0	(592)	0	0	4.145	4.021	MON	1,468	17,616	11/19/2018	08/17/2051
17328C-AD-4	CGCMT 2019-C7 A4 - CMBS			4	1 A FE	908,295	89,4324	921,154	1,030,000	909,061	0	767	0	0	3.102	5.463	MON	2,663	0	12/13/2023	12/16/2072
17328C-AE-2	CGCMT 2019-C7 AAB - CMBS			4	1 A	1,750,937	93,0642	1,582,091	1,700,000	1,726,806	0	(7,850)	0	0	3.042	2.544	MON	4,310	51,714	12/12/2019	12/16/2072
173280-AE-1	CGCMT 2020-420K C - CMBS			4	1 A	112,779	81,9157	90,107	110,000	111,987	0	(276)	0	0	3.422	3.074	MON	314	3,694	11/18/2020	11/13/2042
173280-AG-6	CGCMT 2020-420K D - CMBS			4	1 A	97,122	78,1895	78,190	100,000	97,881	0	249	0	0	3.422	3.725	MON	285	3,358	11/18/2020	11/13/2042
23305J-AA-0	DBUBS 2017-BR8K A - CMBS			4	1 A	988,008	92,4047	924,047	1,000,000	997,573	0	1,956	0	0	3.452	3.685	MON	2,877	34,520	09/21/2018	10/13/2034
23305J-AJ-1	DBUBS 2017-BR8K D - CMBS			2	1 A	1,955,727	83,3446	1,658,558	1,990,000	1,984,318	0	4,743	0	0	3.648	3.870	MON	6,049	71,223	10/12/2017	10/13/2034
233063-AQ-9	DBJPM 2020-C9 A4 - CMBS			4	1 A	504,973	83,8992	419,496	500,000	503,008	0	(648)	0	0	1.644	1.510	MON	685	8,220	08/20/2020	08/15/2053
233066-AA-5	DBGS 2018-B10D A - CMBS			4,5	1 A	521,252	99,2452	516,914	520,845	520,889	0	(3)	0	0	6.415	6.513	MON	1,578	31,446	03/02/2021	05/15/2035
23307D-AY-9	DBGS-18-C1 - CMBS			4	1 A FE	1,055,502	97,5997	1,065,787	1,091,999	1,064,372	0	8,870	0	0	4.302	5.510	MON	3,915	43,063	01/05/2023	10/17/2051
23312B-AA-8	DCOT 2019-MTC A - CMBS			4	1 A	864,390	82,3677	864,390	1,000,000	864,390	0	14,645	0	0	2.965	5.750	MON	2,471	23,473	05/25/2023	09/15/2045
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1 A	1,105,671	91,9319	951,495	1,035,000	1,069,076	0	(13,436)	0	0	2.890	1.532	MON	2,493	29,911	03/25/2021	08/12/2049
26863L-AJ-3	ELP 2021-ELP D - CMBS			4,5	1 A	1,432,702	97,1407	1,397,200	1,438,326	1,438,326	0	2,217	0	0	6.996	7.087	MON	4,752	95,571	11/01/2021	11/15/2038
30298P-AS-1	FREMF 2019-K97 B - CMBS			4	1 A	1,092,845	91,9596	1,112,711	1,210,000	1,101,969	0	9,125	0	0	3.893	5.072	MON	3,926	27,112	05/25/2023	09/25/2051
30315D-AS-7	FREMF 2019-K103 B - CMBS			4	1 A	709,290	90,2177	646,861	717,000	711,692	0	495	0	0	3.572	3.628	MON	2,134	25,128	12/11/2019	12/26/2051
30321C-AS-1	FRESB 2021-SB88 AOF - CMBS			4	1 B FE	2,372,600	84,0507	2,386,461	2,839,312	2,374,117	0	1,516	0	0	1.480	4.327	MON	3,502	0	12/15/2023	04/25/2031
33767P-AC-2	FKH 2022-SFR2 B - CMBS			4	1 D FE	478,228	95,6668	478,334	500,000	483,849	0	3,774	0	0	4.500	5.504	MON	1,875	22,500	06/15/2022	07/19/2039
33767P-AE-8	FKH 2022-SFR2 C - CMBS			4	1 G FE	473,000	93,8599	469,299	500,000	480,001	0	4,706	0	0	4.500	5.754	MON	1,875	22,500	06/15/2022	07/19/2039
35708Y-AS-5	FREMF 2018-K73 B - CMBS			4	1 D FE	1,233,527	94,4382	1,227,696	1,300,000	1,234,001	0	474	0	0	3.983	5.281	MON	4,315	0	12/14/2023	02/27/2051
36251F-AW-6	GSMS 2015-GC28 A5 - CMBS			4	1 A	1,917,211	98,0126	1,764,227	1,800,000	1,822,569	0	(23,020)	0	0	3.396	2.084	MON	5,094	61,128	10/08/2019	02/12/2048
36251P-AF-1	GSMS 2016-GS3 XA - CMBS			3	1 B FE	729,365	98,0126	166,128	0	141,420	0	(56,787)	0	0	1.311	33.865	MON	7,573	87,459	01/24/2017	10/13/2049
36252H-AF-8	GSMS 2017-GS5 XA - CMBS			3	1 B FE	464,896	2,0952	134,333	0	124,052	0	(31,541)	0	0	0.973	20.350	MON	5,200	57,218	03/13/2017	03/11/2050
36253P-AC-6	GSMS 2017-GS6 A3 - CMBS			4	1 A	2,138,438	90,7445	1,814,889	2,000,000	2,064,235	0	(19,335)	0	0	3.433	2.387	MON	5,722	68,660	01/14/2020	05/12/2050
36257U-AK-3	GSMS 2019-GC42 A3 - CMBS			4	1 A	1,497,832	88,5631	1,328,446	1,500,000	1,498,107	0	147	0	0	2.749	2.777	MON	3,436	41,232	02/04/2022	09/12/2052
36260T-AA-3	GSCG 2019-600C A - CMBS			4	1 A	1,236,000	82,6517	991,820	1,200,000	1,206,579	0	(7,073)	0	0	2.936	2.564	MON	2,936	35,231	08/20/2019	09/12/2034
36264B-AA-8	GPMT 21FL3 A - CMBS			C, 4,5	1 A FE	1,364,991	98,0171	1,337,925	1,364,991	1,364,967	0	(62)	0	0	6.723	6.889	MON	3,569	88,280	05/05/2021	07/18/2035
36264K-AT-7	GSMS 2020-GSA2 A3 - CMBS			4	1 A FE	2,876,916	81,7327	2,778,914	3,400,000	2,919,201	0	42,285	0	0	1.560	5.737	MON	4,420	17,680	08/14/2023	12/12/2053
36264K-AX-8	GSMS 2020-GSA2 XA - CMBS			3	1 A FE	133,248	8,1466	80,103	0	90,858	0	(14,388)	0	0	1.715	4.396	MON	1,405	17,447	12/18/2020	12/12/2053
36270G-AA-9	GSMS 2023-SHIP A - CMBS			4	1 A FE	1,130,138	96,9645	1,144,340	1,180,164	1,132,005	0	1,868	0	0	4.322	6.061	MON	4,251	17,287	08/04/2023	09/13/2038
36270G-AE-1	GSMS 2023-SHIP C - CMBS			4	1 G FE	2,215,085	96,8669	2,240,458	2,312,925	2,218,508	0	3,424	0	0	5.505	7.310	MON	10,611	43,151	08/04/2023	09/13/2038
36270G-AG-6	GSMS 2023-SHIP D - CMBS			4	2 C FE	2,394,601	96,8308	2,420,771	2,500,000	2,398,183	0	3,582	0	0	6.071	7.904	MON	12,647	51,432	08/04/2023	09/13/2038
38406J-AG-3	GRACE 20GRCE C - CMBS			4	1 A	100,926	79,1439	79,144	100,000	100,648	0	(99)	0	0	2.769	2.620	MON	231	2,717	11/10/2020	12/12/2040
38406J-AJ-7	GRACE 20GRCE D - CMBS			4	1 B	693,812	74,3043	549,852	740,000	706,338	0	4,115	0	0	2.769	3.470	MON	1,708	20,107	11/10/2020	12/12/2040
39809L-AA-2	GSTNE 19FL2 A - CMBS			C, 4,5	1 A FE	203,606	99,6009	202,794	203,606	203,606	0	6,726	0	0	6.718	6.718	MON	647	14,672	08/14/2019	09/15/2037
42704R-AA-9	HERA 2021-FL1 A - CMBS			2,5	1 A FE	1,484,692	97,1634	1,442,577	1,484,692	1,484,692											

ANNUAL STATEMENT FOR THE YEAR 2023 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
466466-AE-7	JPMCC 2016-NINE B - CMBS			4	1.E FE	1,742,676	88,3493	1,833,248	2,075,000	1,770,785	0	28,109	0	0	2.854	7.794	MON	4,935	20,070	08/10/2023	09/09/2038
466510-AA-5	JPMCC 2019-FL12 A - CMBS			4,5	1.G FE	444,433	88,9432	395,293	444,433	444,451	0	11	0	0	6.859	6.956	MON	1,439	29,091	09/19/2019	12/15/2031
46652W-AA-1	JPMCC 2021-410T A - CMBS			4	1.A	535,359	84,5296	507,178	600,000	552,097	0	10,636	0	0	2.287	4.500	MON	1,144	13,722	05/24/2022	03/05/2042
46655A-AJ-7	JPMCC 2022-OPO D - CMBS			4	2.B	151,625	58,5566	93,691	160,000	154,142	0	1,378	0	0	3.565	4.408	MON	475	5,596	01/12/2022	01/07/2039
48128Y-AX-9	JPMCC 2019-COR4 ASB - CMBS			4	1.A	1,029,998	96,9231	969,231	1,000,000	1,012,139	0	(5,647)	0	0	3.938	3.343	MON	3,282	39,381	02/15/2019	03/12/2052
48128Y-BA-8	JPMCC 2019-COR4 AS - CMBS			4	1.A	82,400	90,3546	72,284	80,000	81,450	0	(277)	0	0	4.290	3.894	MON	286	3,432	02/15/2019	03/12/2052
48275E-AA-4	KREF 2022-FL3 A - CMBS		C	4,5	1.A FE	1,500,000	98,6949	1,480,424	1,500,000	1,500,000	0	0	0	0	6.806	6.931	MON	3,686	97,518	02/03/2022	02/22/2039
53946P-AA-8	LNCR 22CRE7 A - CMBS		C	4,5	1.A FE	1,596,068	97,7133	1,563,413	1,600,000	1,597,497	0	1,429	0	0	6.888	7.231	MON	4,286	98,646	05/25/2023	01/19/2037
55067L-AA-5	LUX 2023-LION A - CMBS			4,5	1.A FE	1,220,566	100,4831	1,229,536	1,223,625	1,220,950	0	384	0	0	8.052	8.324	MON	4,652	32,691	07/28/2023	08/15/2040
55282M-AJ-3	MAD 2017-330M D - CMBS			4	1.F	651,449	73,8397	476,266	645,000	644,836	0	(1,051)	0	0	4.108	3.939	MON	2,208	25,998	07/28/2017	08/17/2034
55282X-AA-8	MF1 2021-FL5 A - CMBS			4,5	1.A FE	410,219	98,3124	403,296	410,219	411,376	0	2,746	0	0	6.326	12.236	MON	1,153	24,679	03/05/2021	07/17/2036
55284D-AJ-1	MF1 2021-W10X C - CMBS			4,5	1.F FE	649,433	94,0101	611,065	650,000	649,890	0	123	0	0	7.032	7.143	MON	2,158	43,870	12/17/2021	12/15/2034
55284D-AL-6	MF1 2021-W10X D - CMBS			4,5	2.A FE	749,348	93,7819	703,364	750,000	749,864	0	150	0	0	7.332	7.453	MON	2,597	52,901	02/17/2021	12/15/2034
55318E-AA-8	MIRA 23M1LE A - CMBS			4	1.A	1,260,095	103,1489	1,282,141	1,243,000	1,262,185	0	2,090	0	0	6.755	6.507	MON	6,997	41,980	06/08/2023	06/21/2033
55361A-AU-8	MSWF 2023-2 A5 - CMBS			4	1.A FE	1,441,993	107,5589	1,505,825	1,400,000	1,441,995	0	2	0	0	6.014	5.579	MON	7,016	0	12/08/2023	12/15/2056
563136-AJ-9	OMW 2020-1MW D - CMBS			4	1.A	151,986	84,2124	133,898	159,000	155,008	0	974	0	0	2.413	3.091	MON	320	3,764	08/17/2020	09/12/2039
58003U-AA-6	MF1 2020-FL4 A - CMBS		C	4,5	1.A FE	1,022,633	99,7532	1,020,109	1,022,633	1,022,633	0	0	0	0	7.176	7.075	MON	3,466	70,336	10/28/2020	12/17/2035
58403Y-AR-7	MED 2021-MDLN D - CMBS			4,5	1.A	398,089	97,3687	387,615	398,089	398,089	0	0	0	0	7.476	7.580	MON	1,405	28,390	11/01/2021	11/15/2038
61690F-AL-7	MSBAM 2015-C22 A3 - CMBS			4	1.A	1,720,849	96,5472	1,737,849	1,800,000	1,765,593	0	15,425	0	0	3.046	4.776	MON	4,569	40,613	07/14/2023	04/17/2048
61690Y-BS-0	MSC 2016-BNK2 ASB - CMBS			4	1.A	724,059	96,6879	717,913	742,506	737,955	0	1,795	0	0	2.860	3.269	MON	1,770	21,236	08/22/2018	11/18/2049
616916-AT-7	MSBAM 2016-C32 XA - CMBS			3	1.A FE	1,493,737	1,5345	378,721	0	332,855	0	(121,111)	0	0	0.790	26.540	MON	16,254	177,133	03/17/2017	12/17/2049
61691R-AF-3	MSC 2018-H4 XA - CMBS			3	1.A FE	746,782	3,0671	340,340	0	412,827	0	(117,283)	0	0	0.981	0.335	MON	9,068	104,634	12/17/2018	12/15/2051
61691X-AA-1	MSC 2019-PLND A - CMBS			4,5	1.A	1,487,649	96,9585	1,454,377	1,500,000	1,495,219	0	7,570	0	0	6.476	7.442	MON	4,587	68,293	05/25/2023	05/15/2036
61692B-CC-2	MSC 2020-HR8 C - CMBS			4	1.D	403,729	71,3801	279,810	392,000	400,151	0	(1,157)	0	0	3.714	3.363	MON	1,213	14,559	07/23/2020	07/17/2053
61764P-BY-3	MSBAM 2014-C19 XA - CMBS			3	1.B FE	1,224,040	0,3649	41,074	0	65,327	0	(73,933)	0	0	1.098	54.438	MON	10,299	116,583	10/23/2015	12/17/2047
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS			4	1.A	755,222	93,5515	774,336	827,711	805,828	0	8,184	0	0	2.600	3.769	MON	1,793	21,521	10/18/2018	09/17/2049
61768H-AX-4	MSC 2019-L2 XA - CMBS			3	1.A FE	1,430,108	3,9326	698,890	0	824,493	0	(166,487)	0	0	1.002	0.737	MON	14,846	192,812	05/11/2021	03/15/2052
61772W-AA-5	MSC 2021-230P A - CMBS			4,5	1.A	1,994,997	93,7874	1,875,748	2,000,000	1,999,885	0	1,830	0	0	6.645	6.733	MON	6,276	125,905	11/23/2021	12/15/2038
62475W-AG-0	MTN 2022-LPFL D - CMBS			4,5	1.A	1,492,496	96,4870	1,447,306	1,500,000	1,499,223	0	3,725	0	0	8.305	8.700	MON	5,882	120,666	03/08/2022	03/15/2039
62955H-AA-5	NYO 2021-1290 A - CMBS			4,5	1.A	2,985,000	92,2755	2,768,265	3,000,000	3,000,000	0	6,072	0	0	6.571	6.638	MON	9,309	186,771	11/08/2021	12/15/2038
63874A-AA-6	NCMS 21APPL A - CMBS			4	1.A	1,931,720	94,3890	1,887,781	2,000,000	1,933,814	0	2,093	0	0	3.048	3.335	MON	2,710	74,809	05/25/2023	08/16/2038
647622-AA-7	NOHT 2019-HNLA A - CMBS			4,5	1.A FE	483,281	96,2434	481,217	500,000	500,000	0	5,627	0	0	6.398	6.471	MON	1,511	30,390	06/02/2022	04/15/2032
66981Y-AC-3	AMSR 22SFR3 C - CMBS			4	1.G FE	654,204	91,8948	643,263	700,000	660,612	0	5,794	0	0	4.000	5.631	MON	2,333	28,000	08/11/2022	10/19/2039
68373B-AA-9	OPEN 23AIR A - CMBS			4	1.A FE	315,217	99,9949	315,991	316,007	315,223	0	5	0	0	8.413	0.015	MON	1,255	1,846	11/01/2023	11/15/2040
693566-AG-4	PKHL 2021-MF B - CMBS			4,5	1.A	194,000	91,8625	178,213	194,000	194,000	0	0	0	0	6.656	6.634	MON	610	12,223	07/09/2021	07/15/2038
693566-AJ-8	PKHL 2021-MF C - CMBS			4,5	1.A	150,000	90,0713	135,107	150,000	150,000	0	0	0	0	7.076	6.979	MON	501	10,090	07/09/2021	07/15/2038
693566-AL-3	PKHL 2021-MF D - CMBS			4,5	1.A	250,000	83,6445	209,111	250,000	250,000	0	0	0	0	7.476	7.338	MON	883	17,830	07/09/2021	07/15/2038
74332X-AE-1	PROG 22SFR4 C - CMBS			4	1.G FE	2,499,887	95,4362	2,385,906	2,500,000	2,499,438	0	(175)	0	0	4.888	4.871	MON	10,183	122,200	04/20/2022	05/17/2041
74332X-AG-6	PROG 22SFR4 D - CMBS			4	2.C FE	2,494,125	93,6505	2,341,264	2,500,000	2,494,135	0	(11)	0	0	5.588	5.608	MON	11,642	139,700	04/20/2022	05/17/2041
75574P-AA-0	RCMT 2022-FL8 A - CMBS			4,5	1.A FE	925,294	99,0000	916,041	925,294	925,294	0	0	0	0	6.987	7.101	MON	1,078	61,071	02/24/2022	01/26/2037
75575R-AA-5	RCMT 2023-FL11 A - CMBS			4,5	1.A FE	483,997	99,8457	484,208	500,000	483,323	0	326	0	0	7.730	8.096	MON	624	32,319	01/26/2023	12/15/2039
75575W-AA-4	RCMT 2021-FL7 A - CMBS			4,5	1.A FE	1,314,225	98,4618	1,294,009	1,314,225	1,313,783	0	(397)	0	0	6.670	6.826	MON	1,461	83,374	11/12/2021	11/25/2036
78413M-AQ-1	SFAVE 2015-5AVE D - CMBS			4	5.A	1,192,427	48,1247	810,901	1,685,000	810,901	0	(172,316)	0	0	4.534	6.786	MON	6,367	74,965	03/09/2015	01/08/2043
78432W-AA-1	SFO 2021-555 A - CMBS			4,5	1.A	1,327,711	93,5765	1,403,648	1,500,000	1,393,998	0	66,287	0	0	6.741	12.840	MON	4,775	58,061	05/25/2023	05/17/2038
78457J-AA-0	SMRT 22M1N1 A - CMBS			4,5	1.A	1,459,688	97,8897	1,468,346	1,500,000	1,497,136	0	37,449	0	0	6.362	11.532	MON	4,506	47,872	06/23/2023	01/15/2027
78472U-AG-3	SREIT 2021-MFP D - CMBS			4,5	1.A	941,749	97,5031	923,642	947,294	947,294	0	2,496	0	0	7.054	7.144	MON	3,566	63,505	11/16/2021	11/15/2038
78485W-AA-7	STWD 2019-FL1 A - CMBS			2,5	1.A FE	366,530	98,7021	361,77													

ANNUAL STATEMENT FOR THE YEAR 2023 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
91835R-AA-8.	VMC 2021-FL4 A - CMBS			4,5	1.A FE	1,106,874	97,3944	1,078,034	1,106,874	1,106,746	0	(285)	0	0	6.573	6.747	MON	2,829	69,146	05/18/2021	06/18/2036
92939F-BA-6.	WFRBS 2014-C21 XA - CMBS			3	1.A FE	379,455	0,2159	10,109	0	16,451	0	(34,220)	0	0	0.985	130.881	MON	3,842	52,439	03/14/2017	08/16/2047
94989C-AX-9.	WFCM 2015-C26 A4 - CMBS			4	1.A	3,882,031	97,0425	3,881,700	4,000,000	3,974,593	0	19,053	0	0	3.166	3.699	MON	10,553	126,640	09/19/2018	02/18/2048
94989E-AE-7.	WFCM 2015-LC20 A5 - CMBS			4	1.A	970,156	96,5594	965,594	1,000,000	992,923	0	4,673	0	0	3.184	3.709	MON	2,653	31,840	10/01/2018	04/15/2050
95000A-AU-1.	WFCM 2015-P2 A4 - CMBS			4	1.A	4,017,031	96,4114	3,856,455	4,000,000	4,000,720	0	(3,371)	0	0	3.809	3.746	MON	12,697	152,360	09/20/2018	12/17/2048
95000D-BE-0.	WFCM 2016-C34 ASB - CMBS			4	1.A	82,179	97,2829	72,110	74,124	73,778	0	163	0	0	2.911	3.289	MON	180	2,158	08/22/2018	06/17/2049
95000H-BE-1.	WFCM 2016-LC24 A3 - CMBS			4	1.A	664,629	94,2169	681,976	723,836	708,967	0	5,788	0	0	2.684	3.584	MON	1,619	19,428	10/18/2018	10/18/2049
95000J-AY-4.	WFCM 2016-LC25 XA - CMBS			3	1.A FE	949,405	1,8977	215,352	0	194,624	0	(76,843)	0	0	0.965	21.121	MON	9,127	102,400	12/01/2016	12/17/2059
95000X-AH-0.	WFCM 2017-C39 XA - CMBS			3	1.A FE	1,030,876	2,9769	344,942	0	306,000	0	(83,349)	0	0	1.163	16.364	MON	11,233	135,084	08/11/2017	09/16/2050
95001L-AS-1.	WFCM 2018-C43 - CMBS			4	1.A FE	571,845	96,8446	575,564	594,317	576,263	0	4,418	0	0	3.951	5.476	MON	1,957	21,525	01/05/2023	03/17/2051
95001Q-AT-8.	WFCM 2018-C46 A3 - CMBS			4	1.A FE	556,125	95,6145	573,687	600,000	556,873	0	748	0	0	3.888	7.123	MON	1,944	0	12/12/2023	08/17/2051
95001X-AZ-9.	WFCM 2019-C50 ASB - CMBS			4	1.A	1,029,950	96,1690	961,690	1,000,000	1,012,990	0	(5,342)	0	0	3.635	3.072	MON	3,029	36,350	04/29/2019	05/17/2052
95002B-AC-7.	WFCM 2019-C53 ASB - CMBS			4	1.A	1,544,915	94,6352	1,419,528	1,500,000	1,521,774	0	(7,697)	0	0	2.964	2.419	MON	3,705	44,460	10/22/2019	10/17/2052
95002M-AV-1.	WFCM 2019-C52 ASB - CMBS			4	1.A	1,338,955	93,2552	1,212,318	1,300,000	1,318,563	0	(6,353)	0	0	2.833	2.314	MON	3,069	36,829	08/05/2019	08/16/2052
95003C-AE-0.	WFCM 2021-C59 A4 - CMBS			4	1.A FE	354,709	83,0370	373,666	450,000	356,186	0	1,477	0	0	2.343	6.296	MON	879	879	11/13/2023	04/17/2054
95003W-AA-4.	WFCM 2022-ONL A - CMBS			4	1.A	720,902	90,7097	634,968	700,000	713,287	0	(4,300)	0	0	3.862	3.193	MON	2,253	27,034	03/10/2022	12/16/2039
1039999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					224,310,243	XXX	202,344,453	208,357,555	212,661,933	(172,316)	(1,858,198)	0	0	XXX	XXX	XXX	867,929	10,032,828	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00142M-AC-4.	CLVR 2019-2 AR - CDO			4,5	1.A FE	250,000	99,6061	249,015	250,000	250,000	0	0	0	0	6.740	6.802	JAJ0	3,183	15,491	10/27/2021	10/25/2033
00166F-AJ-5.	ALM 2020 B - CDO			4,5	1.F FE	1,489,298	99,3752	1,479,697	1,489,000	1,489,590	0	461	0	0	7.655	7.612	JAJ0	24,381	104,235	12/14/2021	10/15/2029
00190Y-BK-0.	ARES XXVII DR2 - CDO			4,5	2.C FE	1,000,000	98,7093	987,093	1,000,000	1,000,000	0	0	0	0	8.902	8.998	JAJ0	15,578	84,313	09/23/2021	10/30/2034
008511-AS-6.	AGL 7R DR - CDO			4,5	2.C FE	250,000	99,2768	248,192	250,000	250,000	0	0	0	0	8.755	8.835	JAJ0	4,682	20,281	06/28/2021	07/17/2034
009088-AB-1.	AIR CANADA 2015-2 PASS THROUGH TRUSTS			1	2.B FE	561,738	90,0000	574,504	638,338	567,101	0	5,363	0	0	4.125	7.950	JD	1,170	26,331	05/25/2023	06/15/2029
009089-AA-1.	AIR CANADA 2013-1 PASS THROUGH TRUST - A			1	2.C FE	744,650	95,0000	695,665	732,279	735,578	0	(2,090)	0	0	4.125	3.764	MN	3,860	30,207	06/26/2017	11/15/2026
01750L-AA-1.	ALLEG 8 A - CDO			4,5	1.A FE	703,211	99,8255	712,529	713,775	711,592	0	1,345	0	0	6.755	6.951	JAJ0	10,314	43,471	12/06/2018	07/15/2031
02376*-AA-0.	AAL 2018-1 A - ABS			4	1.F FE	479,662	100,0000	479,662	479,662	479,662	0	0	0	0	4.140	4.139	JD	863	18,864	12/31/2021	06/15/2027
02377B-AB-2.	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	1.G FE	335,115	92,2027	297,218	322,353	327,439	0	(1,089)	0	0	3.600	3.077	MS	3,191	11,605	06/25/2019	03/22/2029
02582J-KD-1.	AMXCA 2023-3 - ABS			4	1.A FE	4,399,803	101,7185	4,475,615	4,400,000	4,399,815	0	12	0	0	5.230	5.288	MON	10,228	54,973	09/12/2023	09/15/2028
03328T-BA-2.	ANHC 7RR AR2 - CDO			4,5	1.A FE	2,625,496	98,7708	2,609,620	2,642,097	2,625,955	0	459	0	0	6.742	7.277	JAJ0	31,171	46,341	08/14/2023	01/28/2031
03328Y-AA-2.	ANHC 1-R A1 - CDO			4,5	1.A FE	649,174	99,9970	648,831	648,850	648,741	0	(308)	0	0	6.645	6.691	JAJ0	9,582	38,679	09/29/2021	04/14/2031
03329Z-AS-2.	ANHC 131R A2R - CDO			4,5	1.A FE	988,750	99,9283	999,283	1,000,000	996,436	0	726	0	0	7.195	7.504	JAJ0	15,990	66,303	01/28/2019	10/14/2030
03329W-AA-5.	ANHC 25 A1 - CDO			4,5	1.A FE	750,000	99,4358	745,768	750,000	750,000	0	0	0	0	6.806	6.855	JAJ0	10,351	46,644	02/11/2022	04/20/2035
03330A-AE-2.	ANHC 3-R C - CDO			4,5	1.F FE	1,000,000	98,2190	982,190	1,000,000	1,000,000	0	0	0	0	7.502	7.567	JAJ0	13,128	70,041	01/19/2018	01/28/2031
03330N-AJ-3.	ANHC 11R AR - CDO			4,5	1.A FE	1,300,000	99,5109	1,293,642	1,300,000	1,300,000	0	0	0	0	6.814	6.861	JAJ0	17,223	80,772	07/15/2021	07/22/2032
03765X-AN-6.	APID XXII CR - CDO			4,5	2.C FE	500,250	97,9540	489,770	500,000	500,562	0	102	0	0	8.627	8.654	JAJ0	8,747	40,161	02/17/2021	04/21/2031
03842V-AA-5.	AFOIT 2021-A A - ABS			4	1.E FE	758,606	88,5768	673,500	760,357	758,698	0	69	0	0	1.540	1.627	MON	455	11,710	01/28/2022	07/17/2046
04009A-AL-4.	ARES L11 A1R - CDO			4,5	1.A FE	1,000,000	99,5570	995,570	1,000,000	1,000,000	0	0	0	0	6.724	6.769	JAJ0	13,074	61,222	07/15/2021	04/22/2031
04015N-AG-9.	ARES XXVII A1R - CDO			4,5	1.A FE	1,419,956	99,9735	1,420,574	1,420,950	1,419,840	0	(115)	0	0	6.715	6.936	JAJ0	20,744	0	11/16/2023	10/15/2030
04016V-AG-0.	ARES 47 C - CDO			4,5	1.F FE	1,000,000	98,5758	985,758	1,000,000	1,000,000	0	0	0	0	7.405	7.330	JAJ0	15,840	67,475	03/13/2018	04/15/2030
04018N-AQ-4.	ARES LVI BR - CDO			4,5	1.C FE	434,125	99,3945	462,184	434,109	434,109	0	3,178	0	0	7.290	8.651	JAJ0	6,403	31,406	09/30/2022	10/25/2034
04966H-AE-6.	ATRM XLII B - CDO			4,5	1.C FE	250,000	99,1037	247,759	250,000	250,000	0	0	0	0	7.174	7.234	JAJ0	3,487	16,443	10/27/2021	11/21/2030
05377R-DC-5.	AESOP 182 A - ABS			4	1.A FE	49,987	99,7752	49,888	50,000	49,962	0	7	0	0	4.000	4.623	MON	61	2,000	10/17/2018	03/20/2025
05377R-EH-3.	AESOP 211 A - ABS			4	1.A FE	200,267	91,0542	182,108	200,000	156,003	0	14,613	0	0	1.380	12.181	MON	84	2,760	08/19/2021	08/20/2027
05377R-ER-1.	AESOP 212 A - ABS			4	1.A FE	1,330,475	89,7644	1,346,466	1,500,000	1,347,700	0	17,324	0	0	1.660	5.463	MON	761	12,312	08/14/2023	02/20/2028
05377R-EZ-3.	AESOP 221 A - ABS			4	1.A FE	299,968	94,8508	284,552	300,000	299,028	0	(585)	0	0	3.830	3.988	MON	351	11,490	04/07/2022	08/21/2028
05377R-GU-2.	AESOP 2023-3 A - ABS			4	1.A FE	499,916	100,6655	503,327	500,000	499,109	0	(807)	0	0	5.440	5.577	MON	831	19,191	03/30/2023	02/22/2028
05522R-DH-8.	BACCT 2023-2 A - ABS			4	1.A FE	788,894	101,0344	797,162	789,000	788,896	0	2	0	0	4.980	4.985	MON	1,855	0	12/07/2023	11/15/2028
05682L-AJ-6.	BCC 2019-2 AR - CDO			4,5	1.A FE	250,000	99,9024	249,756	250,000	250,000	0	0	0	0	6.764	6.824					

ANNUAL STATEMENT FOR THE YEAR 2023 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
06744N-BG-1	BARDT 1911R AR - CDO	C	4	5	1 A FE	650,000	99.3501	645,776	650,000	650,000	0	0	0	0	6.764	6.812	JAJ0	8,548	40,057	09/27/2021	10/22/2032
06744N-BN-6	BARDT 1911R DR - CDO	C	4	5	2 C FE	250,000	98.3948	245,987	250,000	250,000	0	0	0	0	8.674	8.761	JAJ0	4,216	20,235	09/27/2021	10/22/2032
06763B-AA-7	BABS N 2 A - CDO	C	4	5	1 A FE	275,000	99.4156	273,393	275,000	275,000	0	0	0	0	6.516	6.813	JAJ0	3,633	16,931	12/02/2021	01/20/2034
07132J-BE-3	BATLN US A2R - CDO	C	4	5	1 C FE	1,500,000	97.9088	1,468,632	1,500,000	1,500,000	0	0	0	0	7.190	7.262	JAJ0	20,371	99,695	02/17/2021	01/24/2035
08179H-AC-4	BSP XII B - CDO	C	4	5	1 F FE	1,000,000	99.1263	991,263	1,000,000	1,000,000	0	0	0	0	7.545	7.262	JAJ0	16,374	70,003	09/19/2017	10/15/2030
08181J-AA-0	BSP V-B A1A - CDO	C	4	5	1 A FE	770,527	99.6978	768,737	771,067	770,452	0	(75)	0	0	6.767	6.788	JAJ0	10,581	0	11/30/2023	04/20/2031
08182F-AU-3	BSP XX CR - CDO	C	4	5	1 F FE	1,260,000	99.0218	1,247,675	1,260,000	1,260,000	0	0	0	0	7.705	7.782	JAJ0	20,766	88,841	08/09/2021	07/15/2034
08186P-AJ-2	BSP XV III A1R - CDO	C	4	5	1 A FE	250,000	99.6934	249,233	250,000	250,000	0	0	0	0	6.825	6.888	JAJ0	3,650	15,403	11/16/2021	10/15/2034
08186V-AL-4	BSP XX III D - CDO	C	4	5	2 C FE	224,500	100.0401	250,100	250,000	226,546	0	1,740	0	0	9.290	11.201	JAJ0	4,387	21,954	10/26/2022	04/25/2034
09075J-AQ-2	BGCL0 1 CR - CDO	C	4	5	1 F FE	1,200,000	100.0235	1,200,282	1,200,000	1,200,000	0	0	0	0	7.846	7.894	MJSD	4,446	90,225	07/01/2021	06/16/2031
09075J-AQ-8	BGCL0 1 DR - CDO	C	4	5	2 C FE	250,950	99.4949	248,737	250,000	251,099	0	(16)	0	0	8.996	8.940	MJSD	1,062	21,712	09/16/2021	06/16/2031
09077L-AJ-1	BGCL0 2 D1 - CDO	C	4	5	2 C FE	2,500,000	99.2683	2,481,707	2,500,000	2,500,000	0	0	0	0	8.958	9.060	JAJ0	46,036	209,567	08/03/2021	10/19/2034
09628F-AE-9	BLUEM 111 B - CDO	C	4	5	1 A FE	546,838	99.2251	545,738	550,000	548,647	0	671	0	0	7.030	7.081	JAJ0	8,271	35,026	11/16/2021	01/15/2030
09628J-AL-5	BLUEM 2015-3 A1R - CDO	D	4	5	1 A FE	446,087	99.7997	446,596	447,492	446,044	0	(43)	0	0	6.677	6.903	JAJ0	6,059	0	11/16/2023	04/21/2031
09628W-BA-9	BLUEM 162RR BR2 - CDO	C	4	5	1 F FE	500,000	99.4965	497,483	500,000	500,000	0	0	0	0	7.879	7.961	FMAN	4,596	37,422	09/01/2021	08/20/2032
09629L-AE-5	BLUEM 23 R - CDO	C	4	5	1 C FE	1,897,150	99.2538	1,885,822	1,900,000	1,897,526	0	(152)	0	0	7.377	7.473	JAJ0	28,424	128,534	11/17/2021	10/20/2031
09629L-AG-0	BLUEM 23 C - CDO	C	4	5	1 F FE	500,400	98.2513	491,257	500,000	500,128	0	(221)	0	0	7.827	7.877	JAJ0	7,936	36,106	01/21/2022	10/20/2031
11043Y-AA-9	BRITIS-221-A - ABS	C	4	5	1 F	2,270,868	113.1734	2,585,584	2,284,621	2,271,343	0	475	0	0	6.990	7.057	MS	47,021	155,553	02/17/2023	09/15/2037
12232K-AJ-9	BURNH 1610R BR - CDO	C	4	5	1 A FE	1,897,625	99.7663	1,895,561	1,900,000	1,898,094	0	(125)	0	0	7.177	7.260	JAJ0	27,653	124,681	11/17/2021	10/20/2029
124166-AL-3	BIMILK 1 D - CDO	C	4	5	2 C FE	247,875	93.6714	234,178	250,000	248,568	0	64	0	0	8.755	9.007	JAJ0	4,682	20,281	02/26/2021	10/15/2031
12481X-AS-9	CBAM 2018-6 B1R - CDO	C	4	5	1 C FE	1,000,000	99.7873	997,873	1,000,000	1,000,000	0	0	0	0	7.755	7.728	JAJ0	16,588	71,354	11/27/2019	01/15/2031
12548R-AC-8	C1FC 142RR A2 - CDO	C	4	5	1 A FE	490,750	99.6509	518,185	520,000	500,253	0	7,533	0	0	7.260	9.002	JAJ0	7,236	34,825	09/28/2022	04/24/2030
12549A-AQ-3	C1FC 131R BR - CDO	C	4	5	1 F FE	1,000,000	100.0385	1,000,385	1,000,000	1,000,000	0	0	0	0	8.055	8.139	JAJ0	17,230	74,048	07/21/2017	07/16/2030
12549F-BQ-1	C1FC 2013-IV CRR - CDO	C	4	5	1 E FE	1,000,000	99.1386	991,386	1,000,000	1,000,000	0	0	0	0	7.549	7.606	JAJ0	13,840	70,173	05/21/2018	04/28/2031
12550G-AG-8	C1FC 185 C - CDO	C	4	5	2 C FE	250,378	98.2712	245,678	250,000	250,228	0	180	0	0	8.545	8.320	JAJ0	4,569	20,029	05/18/2021	01/15/2032
12552M-AG-3	C1FC 2013-III-R B - CDO	C	4	5	1 E FE	249,063	98.9783	247,446	250,000	249,670	0	356	0	0	7.510	7.610	JAJ0	3,599	17,376	06/21/2021	04/24/2031
12553S-AC-8	C1FC 2021-VI A - CDO	C	4	5	1 A FE	300,000	99.6879	299,064	300,000	300,000	0	0	0	0	6.795	6.757	JAJ0	4,360	18,392	09/22/2021	10/16/2034
12567H-AC-6	C1FC 2021-VII A1 - CDO	C	4	5	1 A FE	2,488,750	99.5746	2,489,366	2,500,000	2,489,049	0	299	0	0	6.804	6.973	JAJ0	33,073	0	11/17/2023	01/23/2035
126650-BP-4	CVSPAS 06 CRT - ABS	C	4	5	2 B FE	870,506	100.3310	996,186	992,900	980,315	0	2,246	0	0	6.036	6.335	MON	3,496	59,931	11/14/2006	12/10/2028
126650-BS-8	CVSPAS 2009-B CFT - ABS	C	4	5	2 B FE	103,093	105.2670	86,105	81,796	94,552	0	(4,311)	0	0	7.507	3.623	MON	358	6,140	06/26/2017	01/10/2032
141312-AA-6	CRBN 1 A1 - CDO	C	4	5	1 A FE	217,585	99.9403	217,161	217,291	217,497	0	32	0	0	6.817	6.640	JAJ0	3,004	13,466	08/26/2021	01/21/2031
143122-AA-7	CGMS 2021-11 A - CDO	C	4	5	1 A FE	2,718,750	99.6032	2,739,088	2,750,000	2,723,440	0	4,690	0	0	6.735	7.228	JAJ0	34,984	98,463	07/14/2023	01/25/2034
14314L-AC-9	CGMS 2014-2-R A1 - CDO	C	4	5	1 A FE	1,281,649	99.9023	1,283,091	1,284,346	1,281,743	0	95	0	0	6.691	6.897	FMAN	11,220	0	11/16/2023	05/15/2031
15032F-AA-4	CEDF VII A1 - CDO	C	4	5	1 A FE	939,193	99.7837	940,925	942,965	941,996	0	117	0	0	6.677	6.809	JAJ0	12,768	57,098	11/13/2018	01/21/2031
15033L-AS-1	CEDF XI A2R - CDO	C	4	5	1 A FE	300,000	99.0561	297,168	300,000	300,000	0	0	0	0	7.005	7.058	FMAN	1,926	19,939	05/12/2021	05/29/2032
165183-CL-6	CFII 2020-1 B - ABS	C	4	5	1 C FE	99,987	99.4344	99,434	100,000	100,000	0	0	0	0	1.240	1.243	MON	55	1,240	07/14/2020	08/16/2032
165183-CM-4	CFII 2020-1 C - ABS	C	4	5	1 F FE	99,999	98.2623	98,262	100,000	100,000	0	0	0	0	2.140	2.149	MON	95	2,140	07/14/2020	08/16/2032
165183-CN-2	CFII 2020-1 D - ABS	C	4	5	2 B FE	99,982	99.2866	99,287	100,000	100,000	0	1	0	0	2.830	2.846	MON	126	2,830	07/14/2020	08/16/2032
17305E-GW-9	CCCIT 2023-A1 A1 - ABS	C	4	5	1 A FE	259,967	100.8758	262,277	260,000	259,968	0	1	0	0	5.230	5.234	JD	755	0	12/04/2023	12/08/2027
185512-AA-8	CNL 2022-A A1 - ABS	C	4	5	1 A FE	529,059	95.8715	507,270	529,114	529,071	0	6	0	0	4.016	5.120	MS	7,083	25,322	06/09/2022	03/01/2033
19425A-AA-2	CASL 2021-B A1 - ABS	C	4	5	1 A FE	64,760	96.2854	64,760	64,281	64,281	0	(668)	0	0	6.270	6.556	MON	683	3,846	06/23/2021	06/25/2052
19425A-AB-0	CASL 2021-B A2 - ABS	C	4	5	1 A FE	1,165,645	88.6351	1,033,201	1,165,679	1,165,650	0	2	0	0	1.760	1.767	MON	342	20,516	06/23/2021	06/25/2052
19425A-AC-8	CASL 2021-B B - ABS	C	4	5	1 C FE	90,271	99.932	90,261	99,989	99,943	0	(3)	0	0	2.420	2.443	MON	40	2,420	06/23/2021	06/25/2052
19425A-AD-6	CASL 2021-B C - ABS	C	4	5	1 F FE	89,598	89.9694	80,623	89,611	89,602	0	1	0	0	2.720	2.738	MON	41	2,437	06/23/2021	06/25/2052
20267W-AA-3	CBSLT 20A GS A - ABS	C	4	5	1 A FE	29,499	89.9572	26,543	29,506	29,496	0	1	0	0	1.980	1.997	MON	10	584	06/02/2020	08/25/2050
20269D-AA-3	CBSLT 2018-A-GS A1 - ABS	C	4	5	1 A FE	34,465	95.4739	33,612	35,205	34,112	0	111	0	0	3.210	4.225	MON	19	1,130	10/30/2018	02/25/2044
210795-OB-9	UNITE D AIRLINES 2012-2 PASS THROUGH TRUS	C	4	5	2 A FE	158,200	97.5169	147,094	150,839	151,360	0	(564)	0	0	4.000	3.555	A0	1,039	6,034	06/26/2017	04/29/

ANNUAL STATEMENT FOR THE YEAR 2023 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
26254C-AE-1	DRSLF 106 C - CDO		C	4,5	1.F FE	1,000,000	100,7498	1,007,498	1,000,000	1,000,000	0	0	0	0	9.294	9.302	JAJ0	19,879	78,443	10/18/2022	10/15/2035
27830B-BS-2	EATON 2013-1 BRR - CDO			4,5	1.F FE	501,225	99,9970	499,985	500,000	500,827	0	162	0	0	7.695	7.751	JAJ0	8,230	35,760	07/13/2021	01/15/2034
28165A-AA-7	EDVES 22A A - ABS			4	1.A FE	311,581	100,4788	321,016	319,486	311,917	0	265	0	0	5.250	5.465	MON	280	16,773	09/19/2022	11/26/2040
28166L-AA-2	EDVES 2021-A A - ABS			4	1.A FE	200,496	88,3735	177,381	200,717	200,559	0	36	0	0	1.800	1.829	MON	60	3,613	03/01/2021	11/27/2045
28166L-AB-0	EDVES 2021-A B - ABS			4	1.F FE	98,997	83,5785	83,578	100,000	99,209	0	74	0	0	3.500	3.628	MON	58	3,500	03/01/2021	11/25/2050
289907-AS-6	ELM21 21R CR - CDO		C	4,5	1.F FE	250,000	100,0730	250,182	250,000	250,000	0	0	0	0	8.116	8.190	JAJ0	4,114	0	09/15/2023	10/20/2036
29002V-AE-8	ELM10 X C - CDO		C	4,5	1.F FE	500,485	98,7756	493,878	500,000	500,510	0	(232)	0	0	7.627	7.668	JAJ0	7,733	35,092	11/03/2021	10/20/2034
29003E-AA-3	ELMW8 V111 A1 - CDO		C	4,5	1.A FE	369,623	99,9722	369,897	370,000	369,582	0	(40)	0	0	6.917	7.002	JAJ0	5,190	0	11/21/2023	01/20/2034
29374E-AB-2	EFF 2021-1 A2 - ABS			4	1.A FE	11,341	98,9566	11,223	11,341	11,341	0	0	0	0	0.440	0.443	MON	2	50	02/17/2021	12/21/2026
29375J-AC-8	EFF 2022-1 A3 - ABS			4	1.A FE	625,966	95,8226	599,849	626,000	625,977	0	13	0	0	3.270	3.295	MON	625	20,470	03/23/2022	01/20/2028
33834W-AG-7	MORGN 2019-4 DR - CDO		C	4,5	2.B FE	750,000	99,3960	745,470	750,000	750,000	0	0	0	0	9.327	9.420	JAJ0	14,185	65,565	01/15/2021	04/22/2030
345285-AA-8	FORDR 2021-REV2 A - ABS			4	1.A FE	199,932	90,6961	181,392	200,000	199,960	0	13	0	0	1.530	1.542	MON	136	3,060	11/02/2021	05/15/2034
345280-HQ-0	FORDF 2020-2 A - ABS			4	1.A FE	99,968	93,6788	93,679	100,000	99,932	0	(59)	0	0	1.060	1.103	MON	47	1,060	09/15/2020	09/15/2027
34531N-AA-4	FORDR 2020-REV1 A - ABS			4	1.A FE	99,230	96,7626	96,763	100,000	99,847	0	133	0	0	2.040	2.188	MON	91	2,040	05/11/2020	08/15/2031
34532J-AA-2	FORDR 2020-REV2 A - ABS			4	1.A FE	99,968	93,4424	93,442	100,000	99,887	0	7	0	0	1.060	1.069	MON	47	1,060	10/06/2020	04/15/2033
345350-AA-3	FORDR 2023-REV1 A - ABS			4	1.A FE	299,991	100,4015	301,205	300,000	299,992	0	1	0	0	4.850	4.900	MON	647	12,085	02/09/2023	08/15/2035
36248M-AN-7	GTLNF 1R CR - CDO		D	4,5	1.D FE	1,000,000	100,0020	1,000,020	1,000,000	1,000,000	0	0	0	0	7.752	7.807	JAJ0	13,565	72,590	07/09/2018	07/28/2031
36263H-AA-6	GMREV 2021-1 A - ABS			4	1.A FE	99,980	90,6718	90,672	100,000	99,989	0	4	0	0	1.170	1.177	MON	65	1,170	09/14/2021	06/12/2034
36321J-AC-8	GALXY XXVIII A1 - CDO		C	4,5	1.A FE	486,276	100,0424	486,774	486,568	486,256	0	(20)	0	0	6.755	6.854	JAJ0	7,031	0	11/29/2023	07/15/2031
36321J-AJ-3	GALXY XXVIII C - CDO		C	4,5	1.F FE	200,000	99,2874	198,575	200,000	200,000	0	0	0	0	7.605	7.688	JAJ0	3,253	13,900	05/14/2021	07/15/2031
36361U-AL-4	GALL 2017-1 A1R - CDO			4,5	1.A FE	983,301	99,6935	981,072	984,089	983,485	0	415	0	0	6.635	6.839	JAJ0	14,198	59,835	12/16/2021	07/15/2031
37148J-AA-1	GNRT 6 A1R - CDO		C	4,5	1.A FE	745,500	99,4983	746,237	750,000	745,637	0	137	0	0	6.874	7.082	JAJ0	10,024	0	11/29/2021	01/22/2035
375415-AE-6	GILBT 1 C - CDO		C	4,5	1.F FE	250,150	99,2067	248,017	250,000	250,066	0	(372)	0	0	7.605	7.676	JAJ0	4,067	17,374	09/08/2021	10/15/2030
38138B-AN-0	GLM 3 D - CDO		C	4,5	2.C FE	1,000,000	98,9484	989,484	1,000,000	1,000,000	0	0	0	0	8.527	8.604	JAJ0	17,292	79,309	04/26/2018	04/22/2030
38237C-AA-6	GOOD 233 A - ABS			4	1.F FE	699,496	102,4937	719,900	702,385	699,503	0	7	0	0	6.500	6.531	MON	1,395	13,950	08/02/2023	07/20/2055
38237G-AA-7	GOOD 2021-4 A - ABS			4	1.F FE	2,600,200	74,6002	1,837,167	2,462,685	2,460,683	0	59	0	0	1.930	1.947	MON	1,452	47,530	08/11/2021	07/20/2048
38237H-AA-5	GOOD 2021-5 A - ABS			4	1.F FE	334,635	77,5335	259,493	334,685	334,685	0	0	0	0	2.310	2.321	MON	236	7,731	10/21/2021	10/20/2048
38237J-AA-1	GOOD 2022-1 A - ABS			4	1.F FE	306,666	79,4942	243,840	306,739	306,739	0	0	0	0	2.700	2.715	MON	253	8,282	01/24/2022	01/20/2049
38237K-AA-8	GOOD 2022-2 A - ABS			4	1.F FE	350,737	88,2588	313,718	355,452	350,867	0	67	0	0	4.000	4.209	MON	434	14,218	04/13/2022	04/20/2049
38237T-AA-9	GOOD 223 A - ABS			4	1.F FE	313,314	91,3087	286,204	313,446	313,317	0	2	0	0	4.950	5.008	MON	474	15,516	07/12/2022	07/20/2049
39729R-AB-4	GRNPK 1 A2 - CDO			4,5	1.A FE	1,085,414	99,9625	1,083,707	1,084,113	1,084,580	0	185	0	0	6.555	6.578	JAJ0	15,201	65,039	09/28/2021	07/15/2031
39862E-AC-8	GRIPP 1 C - CDO		C	4,5	1.F FE	1,000,000	99,9954	999,954	1,000,000	1,000,000	0	0	0	0	7.977	8.041	JAJ0	16,176	73,733	02/22/2017	01/22/2030
402563-AA-8	RRAMX 1 A1 - CDO		C	4,5	1.A FE	415,000	99,9984	414,993	415,000	415,000	0	0	0	0	7.025	7.087	JAJ0	6,236	26,408	01/27/2020	04/15/2033
42806M-AA-7	HERTZ 2021-1 A - ABS			4	1.A FE	199,968	96,5732	193,146	200,000	199,991	0	9	0	0	1.210	1.218	MON	40	2,420	06/24/2021	12/26/2025
42806M-AE-9	HERTZ 2021-2 A - ABS			4	1.A FE	99,984	90,6495	90,649	100,000	99,992	0	3	0	0	1.680	1.689	MON	28	1,680	06/24/2021	12/27/2027
42806M-AN-9	HERTZ 222 A - ABS			4	1.A FE	199,731	90,7132	181,426	200,000	199,821	0	49	0	0	2.330	2.368	MON	78	4,660	01/11/2022	06/26/2028
44148H-AA-1	HWIRE 231 A2 - ABS			4	1.F FE	3,020,000	98,7828	2,983,239	3,020,000	3,020,000	0	0	0	0	5.687	5.687	MON	4,771	99,232	05/16/2023	05/20/2053
44933W-AA-7	ICG 2015-2R A1 - CDO		C	4,5	1.A FE	750,000	99,9541	749,656	750,000	750,000	0	0	0	0	7.025	7.094	JAJ0	11,270	47,725	02/11/2022	01/18/2033
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	1.G FE	657,471	92,1329	605,748	657,472	657,472	0	(1)	0	0	3.967	3.919	MON	1,159	26,082	05/17/2019	04/15/2044
47048R-AE-5	JTWN 16 B - CDO		C	4,5	1.C FE	999,850	99,5818	995,818	1,000,000	999,988	0	109	0	0	7.345	7.508	JAJ0	14,053	69,060	11/16/2021	07/25/2034
47048X-AN-2	JTWN XIV A1R - CDO			4,5	1.A FE	250,000	99,6157	249,039	250,000	250,000	0	0	0	0	6.877	6.918	JAJ0	3,486	15,645	09/24/2021	10/20/2034
48661W-AQ-1	RAD 111 DR - CDO			4,5	2.C FE	250,000	97,2805	243,201	250,000	250,000	0	0	0	0	8.405	8.500	JAJ0	4,495	19,397	05/07/2021	04/15/2032
48661Y-AC-8	RAD 4 C - CDO		C	4,5	1.F FE	502,275	100,0849	500,424	500,000	501,512	0	(266)	0	0	8.440	8.440	JAJ0	7,971	39,600	08/05/2021	04/25/2032
50184N-AP-7	LCM XV CR - CDO			4,5	1.D FE	1,000,000	99,8742	998,742	1,000,000	1,000,000	0	0	0	0	8.077	8.144	JAJ0	16,379	74,746	05/11/2017	07/22/2030
50543L-AA-0	LAFI 2016 A1 - ABS		C	1	3.A FE	679,156	86,7863	694,108	799,789	683,071	0	3,915	0	0	4.300	4.090	MON	1,528	20,061	05/25/2023	01/15/2042
51507K-AB-2	LFT 2020-2 B - ABS			4	1.F FE	179,940	91,2962	164,333	180,000	179,968	0	8	0	0	3.540	3.548	MON	195	6,372	10/21/2020	04/21/2031
51507K-AC-0	LFT 2020-2 C - ABS			4	2.A FE	244,982	89,4441	219,138	245,000	244,990	0	2	0	0	4.300	4.301	MON	322	10,535	10/21/2020	04/21/2031
52607M-AA-7	LFT 2021-1 A - ABS			4	1.C FE	819,852	90,1472	739,207	820,000	819,911	0	26	0	0	1.900	1.911	MON	476	15,58		

ANNUAL STATEMENT FOR THE YEAR 2023 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
55822E-AA-7	MDPK 59 A - CDO	C	4,5	1 A FE	749,345	99,8454	748,841	750,000	749,381	0	36	0	0	6.797	6.904	JAJ0	10,620	15,450	11/28/2023	01/18/2034	
56564R-AA-8	MAPSL 2018-1 A - ABS	C	2	1 F FE	304,073	89,6470	272,602	304,084	304,080	0	2	0	0	4.212	4.250	MON	569	12,808	04/26/2018	05/15/2043	
56577P-AL-3	MCL0 9R A1R - CDO	C	4,5	1 A FE	550,846	99,9836	550,756	550,846	551,153	0	(1,029)	0	0	6.805	6.678	JAJ0	8,018	33,827	01/29/2021	04/16/2029	
56844Y-AA-5	SPEAK 5 A - CDO	C	4,5	1 A FE	1,000,745	100,0158	1,021,330	1,021,169	1,014,884	0	3,132	0	0	6.750	7.302	JAJ0	13,020	63,378	06/24/2020	04/25/2031	
56848D-AA-7	MFIT 2021-A A - ABS	C	4	1 A FE	399,923	91,1090	364,436	400,000	399,856	0	(88)	0	0	1.860	1.884	MON	227	7,440	03/05/2021	03/20/2036	
56848D-AC-3	MFIT 2021-A C - ABS	C	4	1 G FE	149,927	88,3010	132,452	150,000	149,957	0	11	0	0	2.960	2.987	MON	136	4,440	03/05/2021	03/20/2036	
56848D-AD-1	MFIT 2021-A D - ABS	C	4	2 C FE	139,935	88,3983	123,758	140,000	139,960	0	9	0	0	3.830	3.869	MON	164	5,362	03/05/2021	03/20/2036	
56848M-AB-5	MFIT 2020-A B - ABS	C	4	1 B FE	300,182	95,4264	286,279	300,000	300,153	0	(25)	0	0	3.210	3.204	MON	294	9,630	10/22/2020	08/21/2034	
56848M-AC-3	MFIT 2020-A C - ABS	C	4	1 D FE	119,962	94,4224	113,307	120,000	119,982	0	1	0	0	4.100	4.103	MON	150	4,920	07/30/2020	08/21/2034	
59111R-AA-0	METAL 2017-1 A - ABS	C	4	5 B FE	442,272	60,8138	456,386	750,465	456,386	(66,414)	80,527	0	0	4.581	75.628	MON	1,528	20,054	05/25/2023	10/15/2042	
61946K-AA-2	MSAIC 223 A - ABS	C	4	1 D FE	280,956	101,0831	284,011	280,968	280,957	0	0	0	0	6.100	6.179	MON	524	17,377	12/12/2022	06/20/2053	
61946O-AA-9	MSAIC 2022-1 A - ABS	C	4	1 D FE	510,388	85,9620	455,580	529,979	511,121	0	414	0	0	2.640	2.820	MON	428	13,991	03/10/2022	01/20/2053	
61946U-AA-0	MSAIC 2022-2 A - ABS	C	4	1 D FE	232,535	93,8992	220,585	234,917	232,674	0	111	0	0	4.380	4.538	MON	314	10,303	08/05/2022	01/21/2053	
631707-AL-0	NCC 171R 1AS - CDO	C	4,5	1 A FE	350,133	99,9992	350,130	350,133	350,133	0	0	0	0	6.805	6.839	JAJ0	5,097	21,501	01/04/2021	10/15/2029	
63935B-AA-1	NAVSL 2020-H A - ABS	C	4	1 A FE	525,048	91,5077	480,500	525,093	525,046	0	9	0	0	1.310	1.318	MON	306	6,879	11/03/2020	01/15/2069	
63941F-AB-2	NAVSL 2020-A A2A - ABS	C	4	1 A FE	70,388	93,6057	65,892	70,393	70,415	0	(5)	0	0	2.460	2.456	MON	77	1,732	01/21/2020	11/15/2068	
63941F-AC-0	NAVSL 2020-A A2B - ABS	C	4,5	1 A FE	58,661	98,3253	57,679	58,661	58,499	0	(471)	0	0	6.376	6.598	MON	177	3,527	01/21/2020	11/15/2068	
63941G-AB-0	NAVSL 2020-B A2 - ABS	C	4	1 A FE	238,795	92,9149	238,894	238,894	238,925	0	(6)	0	0	2.120	2.123	MON	225	5,065	02/10/2020	01/15/2069	
63941H-AA-0	NAVSL 2020-D A - ABS	C	4	1 A FE	25,710	91,0732	23,418	25,713	25,710	0	1	0	0	1.690	1.703	MON	19	435	06/02/2020	05/15/2069	
63942A-AC-0	NAVSL 2020-I B - ABS	C	4	1 C FE	239,852	83,3518	200,044	240,000	239,888	0	12	0	0	2.950	2.975	MON	315	7,080	12/01/2020	04/15/2069	
63942C-AA-0	NAVSL 2021-D A - ABS	C	4	1 A FE	511,823	96,1426	492,080	511,823	511,152	0	(548)	0	0	6.510	6.634	MON	1,573	31,725	05/14/2021	04/15/2060	
63942C-AB-8	NAVSL 2021-D B - ABS	C	4	1 D FE	439,959	91,8162	403,991	440,000	439,974	0	6	0	0	2.610	2.626	MON	510	11,484	05/14/2021	04/15/2060	
63942C-AC-6	NAVSL 2021-D C - ABS	C	4	1 F FE	1,549,812	89,0698	1,380,582	1,550,000	1,549,860	0	20	0	0	3.480	3.507	MON	2,397	53,940	05/14/2021	04/15/2060	
63942C-AD-4	NAVSL 2021-D D - ABS	C	4	2 C FE	641,562	90,8402	599,545	660,000	646,764	0	2,286	0	0	4.000	4.541	MON	1,173	26,400	05/14/2021	04/15/2060	
63942E-AA-6	NAVSL 2021-E A - ABS	C	4	1 A FE	1,838,805	86,3025	1,587,283	1,839,209	1,838,557	0	(294)	0	0	0.970	0.983	MON	793	17,840	07/19/2021	12/16/2069	
63942E-AA-1	NAVSL 2021-F A - ABS	C	4	1 A FE	1,899,497	85,5446	1,625,214	1,899,845	1,899,370	0	(165)	0	0	1.110	1.119	MON	937	21,088	09/21/2021	02/18/2070	
63942K-AA-2	NAVSL 2021-G A - ABS	C	4	1 A FE	361,480	87,6889	317,457	362,026	361,361	0	(170)	0	0	1.580	1.637	MON	254	5,720	11/17/2021	04/15/2070	
63942M-AA-8	NAVSL 2022-A A - ABS	C	4	1 A FE	1,400,114	87,8193	1,229,593	1,400,140	1,400,123	0	2	0	0	2.230	2.241	MON	1,388	31,223	02/01/2022	07/15/2070	
64034Y-AB-7	NSLT 2021-D AFX - ABS	C	4	1 A FE	1,032,001	91,1398	940,635	1,032,079	1,031,863	0	(117)	0	0	1.630	1.643	MON	514	16,823	10/21/2021	04/20/2062	
64034Y-AC-5	NSLT 2021-D B - ABS	C	4	1 C FE	225,682	83,2700	224,829	270,000	229,587	0	3,905	0	0	2.900	5.404	MON	239	7,830	01/06/2023	04/20/2062	
64035D-AD-8	NSLT 21A AP2 - ABS	C	4	1 A FE	394,371	89,9284	355,068	394,834	394,486	0	65	0	0	1.360	1.391	MON	164	5,370	05/13/2021	04/20/2062	
64035E-AB-5	NSLT 2021-C AFX - ABS	C	4	1 A FE	290,175	89,5851	260,032	290,262	290,196	0	10	0	0	1.320	1.330	MON	117	3,831	08/12/2021	04/20/2062	
64035E-AC-3	NSLT 2021-C B - ABS	C	4	1 C FE	84,050	78,3133	81,137	103,606	85,737	0	1,687	0	0	2.530	5.176	MON	80	2,621	01/06/2023	04/20/2062	
64131B-AJ-2	NEUB XXI CR - CDO	C	4,5	1 F FE	750,975	99,6901	747,675	750,000	752,134	0	1,244	0	0	7.864	7.860	JAJ0	12,452	54,181	01/04/2022	10/17/2030	
64131J-AL-0	NEUB XXV AR - CDO	C	4,5	1 A FE	1,297,554	99,6346	1,295,987	1,300,741	1,297,519	0	(35)	0	0	6.587	6.852	JAJ0	17,849	0	11/20/2023	10/18/2029	
64133C-AJ-8	NEUB 35 C - CDO	C	4,5	1 F FE	450,675	99,9138	449,612	450,000	450,508	0	(67)	0	0	8.258	8.311	JAJ0	7,639	34,528	11/01/2021	01/19/2033	
64135F-AG-5	NEUB 52 D - CDO	C	4,5	2 C FE	492,500	101,2659	506,329	500,000	493,255	0	722	0	0	11.148	11.530	JAJ0	10,684	45,932	11/10/2022	10/24/2035	
670970-AA-3	OCF 2017-14 A1A - CDO	C	4,5	1 A FE	2,144,526	99,8161	2,139,085	2,143,026	2,141,680	0	(887)	0	0	6.779	6.883	FMAN	16,948	136,557	10/29/2018	11/20/2030	
671078-AN-3	OCF 2020-18 AR - CDO	C	4,5	1 A FE	1,039,064	99,9327	1,039,300	1,040,000	1,039,277	0	(80)	0	0	6.767	6.845	JAJ0	14,272	63,923	04/07/2021	07/20/2032	
67107K-BD-7	OCF 1477R B1R - CDO	C	4,5	1 F FE	981,250	99,4351	994,351	1,000,000	992,393	0	1,850	0	0	7.927	8.277	JAJ0	16,075	73,226	10/21/2019	07/20/2029	
67109U-AW-2	OZLM X1 BR - CDO	C	4,5	1 E FE	1,500,000	99,9368	1,499,052	1,500,000	1,500,000	0	0	0	0	7.952	8.006	JAJ0	20,873	111,274	08/08/2017	10/30/2030	
67115L-AA-2	OAK XVI A - CDO	C	4,5	1 A FE	900,000	99,8505	898,654	900,000	900,000	0	0	0	0	6.695	6.863	JAJ0	12,554	55,712	08/18/2021	10/18/2034	
67515E-AR-7	OCTR V ARR - CDO	C	4,5	1 A FE	2,200,817	99,8630	2,200,715	2,203,734	2,200,200	0	(644)	0	0	6.935	7.079	JAJ0	33,964	60,605	08/14/2023	10/14/2031	
67516C-AQ-2	OCTR X BR - CDO	C	4,5	1 C FE	250,025	99,0043	247,511	250,000	249,995	0	141	0	0	7.345	7.427	JAJ0	3,987	16,995	11/15/2021	10/16/2034	
67577F-AJ-7	OCT54 54 D - CDO	C	4,5	2 C FE	500,350	96,3948	481,974	500,000	500,039	0	185	0	0	8.595	8.699	JAJ0	9,310	40,310	10/07/2021	07/17/2034	
67578J-AA-7	OCT51 51 A - CDO	C	4,5	1 A FE	1,020,000	99,4360	1,014,247	1,020,000	1,020,000	0	0	0	0	6.827	6.875	JAJ0	14,121	63,314	04/16/2021	07/20/2034	
67590R-BA-2	OCTLF 1409R B1R - CDO	C	4,5	1 C FE	231,875	99,6906	249,227	250,000	235,504	0	2,935	0	0	7.329	9.254	FMAN	2,138	17,449	09/30/2022	11/18/2031	
67591U-AC-1	OCT36 36 A1 - CDO	C	4,5	1 A FE	943,069	99,9031	947,366	948,284	946,027	0	97	0	0	6.515	6.878	JAJ0	13,438	56,507	11/14/2018	04/15/2031	
67706X-AJ-2	OAK XIV C - CDO	C	4,5	1 F FE	1,0																

ANNUAL STATEMENT FOR THE YEAR 2023 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
68269J-AH-4	OMFIT 2023-1 D - ABS			4	2 C FE	999,600	1,028,317	1,000,000	999,667	0	68	0	0	7.490	7.617	MON	3,537	41,819	05/17/2023	06/14/2038	
68269M-AB-0	OMFIT 2021-1 A2 - ABS			4,5	1 A FE	100,000	97,7992	100,000	100,000	0	0	0	0	6.099	6.172	MON	305	5,664	05/17/2021	06/16/2036	
68269M-AC-8	OMFIT 2021-1 B - ABS			4	1 C FE	4,697,450	4,007,533	4,700,000	4,698,403	0	351	0	0	1.950	1.966	MON	4,328	91,650	05/17/2021	06/16/2036	
68269M-AD-6	OMFIT 2021-1 C - ABS			4	1 F FE	219,911	86,1415	220,000	219,943	0	12	0	0	2.220	2.236	MON	231	4,884	05/17/2021	06/16/2036	
68269M-AE-4	OMFIT 2021-1 D - ABS			4	2 C FE	309,921	253,526	310,000	309,948	0	10	0	0	2.470	2.486	MON	362	7,657	05/17/2021	06/16/2036	
693342-AB-3	PCG 2022-A A2 - ABS			4	1 A FE	449,614	93,7106	450,000	449,741	0	13	0	0	4.263	4.271	JD	1,599	19,184	05/03/2022	06/01/2038	
69335P-ET-8	PFSFC 23A A - ABS			4	1 A FE	1,526,900	1,547,764	1,527,000	1,526,913	0	14	0	0	5.800	5.802	MON	3,936	66,178	03/08/2023	03/15/2028	
69335P-EU-5	PFSFC 23A B - ABS			4	1 F FE	271,936	101,0469	272,000	271,944	0	9	0	0	6.330	6.336	MON	765	12,865	03/08/2023	03/15/2028	
69335P-EW-1	PFSFC 23B B - ABS			4	1 F FE	311,921	99,7311	312,000	311,928	0	7	0	0	5.710	5.716	MON	1,485	9,947	05/19/2023	05/15/2028	
69335P-EZ-4	PFSFC 23C B - ABS			4	1 F FE	99,946	99,946	100,000	99,985	0	1	0	0	5.910	5.911	MON	263	1,937	08/08/2023	03/15/2028	
69689A-BQ-2	PLMRS 2015-1 CR4 - CDO		C	4,5	2 C FE	2,000,000	97,9774	2,000,000	2,000,000	0	0	0	0	8.479	8.574	FMAN	19,312	162,293	05/24/2021	05/22/2034	
69700X-AJ-4	PLMRS 2022-4 C - CDO		C	4,5	1 F FE	250,000	100,9277	250,000	250,000	0	0	0	0	9.416	9.509	JAJO	4,773	20,774	10/13/2022	10/22/2035	
70016R-AL-9	PAIA 2018-1 A1R - CDO			4,5	1 A FE	99,8000	998,000	1,000,000	999,170	0	161	0	0	6.677	6.786	JAJO	13,540	60,552	02/10/2022	10/20/2031	
721327-AA-2	PIPK 1 A - CDO			4,5	1 A FE	1,501,600	100,0193	1,500,290	1,501,599	0	816	0	0	6.840	6.800	JAJO	19,665	94,068	03/01/2021	07/24/2031	
72133C-AC-6	PIPK 8 B - CDO		C	4,5	1 C FE	500,575	99,7692	500,000	500,300	0	(197)	0	0	7.427	7.478	JAJO	7,531	34,078	10/26/2021	07/20/2034	
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2 C FE	982,538	88,0030	982,544	983,021	0	(181)	0	0	3.967	3.979	MON	1,732	38,978	05/23/2019	06/15/2044	
73742D-AG-6	POST 2018-1 D - CDO			4,5	2 C FE	500,800	489,901	500,000	500,942	0	593	0	0	8.605	8.555	JAJO	9,203	39,804	09/16/2021	04/16/2031	
742855-AA-7	PRDGY 2021-1 A - ABS		C	4,5	1 C FE	94,576	98,7640	94,576	94,441	0	(88)	0	0	6.720	7.155	MON	106	6,513	07/12/2021	07/25/2051	
74988L-AJ-3	RRAM 3 BR2 - CDO			4,5	1 F FE	1,000,000	98,8069	1,000,000	1,000,000	0	0	0	0	7.455	7.529	JAJO	15,946	67,981	01/18/2018	01/15/2030	
75000H-AL-8	RRAM 24R AAR - CDO		C	4,5	1 A FE	2,500,000	99,7445	2,493,614	2,500,000	0	0	0	0	7.105	7.207	JAJO	5,427	0	11/15/2023	01/15/2036	
75458J-AA-5	RAYSC 2022 A1 - ABS			4	1 A FE	377,844	90,7110	377,844	377,844	0	0	0	0	2.307	2.307	JD	726	8,717	02/04/2022	12/01/2032	
75887V-AC-5	REGT9 IX B - CDO		C	4,5	1 A FE	374,063	99,9447	374,945	374,945	0	660	0	0	7.464	7.544	JAJO	5,909	25,570	12/03/2019	04/17/2030	
75888T-AE-5	REG16 XVI B - CDO		C	4,5	1 C FE	550,275	100,0859	550,473	550,038	0	177	0	0	7.705	7.784	JAJO	9,065	38,780	12/01/2021	01/18/2033	
75907D-AA-5	RMIT 221 A - ABS			4	1 B FE	642,235	95,3938	642,000	642,083	0	(86)	0	0	3.070	3.075	MON	876	19,709	02/22/2022	03/15/2032	
75907D-AC-1	RMIT 221 C - ABS			4	2 C FE	199,954	91,0497	200,000	199,967	0	10	0	0	4.460	(35.780)	MON	396	8,920	02/16/2022	03/15/2032	
75907U-AA-6	RMIT 201 A - ABS			4	1 F FE	0	97,3133	0	0	0	0	0	0	2.340	2.864	MON	500	0	09/15/2020	10/15/2030	
75907U-AA-7	RMIT 2021-2 A - ABS			4	1 D FE	205,984	87,9539	206,000	205,990	0	2	0	0	1.900	1.913	MON	174	3,914	07/14/2021	08/15/2033	
75907U-AB-5	RMIT 2021-2 B - ABS			4	1 G FE	99,949	83,6370	100,000	99,966	0	10	0	0	2.350	2.376	MON	104	2,350	07/14/2021	08/15/2033	
75907U-AC-3	RMIT 2021-2 C - ABS			4	2 C FE	127,999	83,7646	128,000	127,999	0	0	0	0	3.230	(18.679)	MON	184	4,134	07/14/2021	08/15/2033	
75907V-AC-1	RMIT 211 C - ABS			4	2 B FE	119,975	90,1545	120,000	119,984	0	2	0	0	3.040	3.042	MON	162	3,648	02/08/2021	03/17/2031	
77341D-AA-5	ROCKT 2017-3 A - CDO		C	4,5	1 A FE	239,262	100,0069	239,190	239,318	0	76	0	0	6.867	6.831	JAJO	3,331	14,944	04/22/2021	10/21/2030	
77341D-AJ-6	ROCKT 2017-3 D - CDO		C	4,5	2 C FE	1,000,000	97,0176	1,000,000	1,000,000	0	0	0	0	8.327	8.400	JAJO	16,886	77,281	11/14/2017	10/21/2030	
77342K-AA-8	ROCKT 182 A - CDO			4,5	1 A FE	2,497,500	99,9521	2,498,803	2,498,774	0	(263)	0	0	6.837	6.918	JAJO	34,662	155,436	11/08/2018	10/20/2031	
77342K-AC-4	ROCKT 182 B - CDO			4,5	1 B FE	408,770	99,5000	407,950	410,000	0	71	0	0	7.477	7.603	JAJO	6,217	28,152	07/11/2019	10/20/2031	
78433L-AD-8	EIX 2022-A A1 - ABS			4	1 A FE	200,177	93,3572	200,184	200,185	0	0	0	0	1.977	1.977	MON	506	3,958	02/08/2022	11/15/2030	
78448Y-AE-1	SMB 2021-A C - ABS			4	1 F FE	955,898	84,0074	941,591	954,627	0	990	0	0	2.990	2.777	MON	1,251	28,154	09/30/2021	01/15/2053	
78449C-AA-6	SMB 22C A1A - ABS			4	1 A FE	896,254	97,0967	896,254	896,254	0	0	0	0	4.480	0.000	MON	1,785	40,153	08/02/2022	05/16/2050	
78449M-AA-4	SMB 2021-D A1A - ABS			4	1 A FE	1,009,157	90,7011	1,009,204	1,009,164	0	4	0	0	1.340	1.345	MON	601	13,523	08/10/2021	03/17/2053	
78449M-AC-0	SMB 2021-D B - ABS			4	1 C FE	399,663	85,0222	400,000	399,737	0	31	0	0	2.310	2.331	MON	411	9,240	08/10/2021	03/17/2053	
78449T-AB-7	SMB 2019-A A2A - ABS			4	1 A FE	162,661	96,0768	162,711	162,711	0	(11)	0	0	3.440	3.450	MON	249	5,597	03/05/2019	05/15/2036	
78449U-AB-4	SMB 2020-A A2A - ABS			4	1 A FE	982,285	92,7849	964,746	979,143	0	(3,265)	0	0	2.230	4.538	MON	1,031	15,717	05/25/2023	09/15/2037	
78449U-AC-2	SMB 2020-A A2B - ABS			4,5	1 A FE	53,596	98,7579	53,596	53,663	0	(398)	0	0	6.309	6.330	MON	160	3,185	02/04/2020	09/15/2037	
78450F-AA-5	SMB 2022-A APT - ABS			4	1 A FE	753,195	92,3455	757,832	753,731	0	313	0	0	2.850	2.999	MON	960	21,598	03/08/2022	11/16/2054	
78450M-AA-0	SMB 2021-E A1A - ABS			4	1 A FE	1,064,389	91,9530	1,064,434	1,064,398	0	3	0	0	1.680	1.687	MON	795	17,882	11/02/2021	02/15/2051	
83012H-AG-9	SIXST XV111 D - CDO		C	4,5	2 C FE	221,850	249,907	255,000	224,673	0	2,355	0	0	8.577	10.931	JAJO	4,435	20,353	10/26/2022	04/20/2034	
83012O-AA-2	SIXST XX A1 - CDO		C	4,5	1 A FE	800,000	99,7606	800,000	800,000	0	0	0	0	6.837	6.886	JAJO	11,092	49,739	09/08/2021	10/20/2034	
83208A-AA-1	SMB 2021-C APT - ABS			4	1 A FE	450,264	88,0282	450,353	450,271	0	6	0	0	1.390	1.390	MON	278	6,260	05/25/2021	01/15/2053	
83208A-AE-3	SMB 2021-C B - ABS			4	1 C FE	249,960	94,5298	250,000	249,977	0	7	0	0	2.300	2.315	MON	256	5,750	05/25/2021	01/15/2053	
83390U-AF-4	SOFI 2020-C AFX - ABS			4	1 A FE	27,855	91,0786	27,859	27,854	0	1	0	0	1.950	1.964	MON	24	543	05/14/2020	02/15/2046	
83404W-AB-3	SOFI 2019-B A2X - ABS			4	1 A FE	87,529	95,0719	87,534	87,548	0	(3)	0	0	3.090	3.102	MON	120	2,705	03/26/2019	08/17/2048	
83609R-AL-5	SNDP T XV ARR - CDO		C	4,5	1 A FE	121,317	99,9461	121,252	1												

ANNUAL STATEMENT FOR THE YEAR 2023 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
87167N-DG-7	SYMP XXIII CR - CDO	C	4	5	1 F FE	750,000	98,8490	741,367	750,000	750,000	0	0	0	0	7.655	7.739	JAJ0	12,281	52,502	11/17/2021	01/17/2034
87190C-AW-0	TCW 2020-1 1RR - CDO	C	4	5	1 A FE	2,000,000	99,7363	1,994,727	2,000,000	2,000,000	0	0	0	0	6.837	6.884	JAJ0	27,730	124,348	05/10/2021	04/20/2034
87190C-BE-9	TCW 2020-1 DRR - CDO	C	4	5	2 C FE	250,000	97,5127	243,782	250,000	250,000	0	0	0	0	9.077	9.171	JAJ0	4,602	21,221	05/10/2021	04/20/2034
87240N-AU-0	TCW 171RR A1R - CDO	C	4	5	1 A FE	978,021	99,3791	993,791	1,000,000	979,812	0	1,791	0	0	6.832	7.456	JAJ0	11,955	33,594	07/14/2023	10/29/2034
87242B-AW-0	TCW 2019-2 A1R - CDO	C	4	5	1 A FE	750,000	99,7511	748,133	750,000	750,000	0	0	0	0	6.696	6.737	JAJ0	10,183	45,807	02/04/2022	10/20/2032
87250A-AN-1	TICP 13R CR - CDO	C	4	5	1 F FE	1,004,500	99,7989	997,989	1,000,000	1,002,112	0	(1,381)	0	0	7.755	7.693	JAJ0	16,588	71,014	06/15/2021	04/17/2034
88240T-AA-9	ERCOTT 2022 A1 - ABS		4		1 A FE	1,104,461	96,9708	1,071,020	1,104,476	1,104,764	0	22	0	0	4.265	4.259	FA	19,627	53,125	06/08/2022	08/01/2036
89179X-AL-9	TPAT 2021-SL1 A2 - ABS		4		1 A FE	951,035	99,8193	949,317	951,035	948,477	0	(7,381)	0	0	6.172	6.387	MON	1,957	55,429	08/09/2021	11/21/2061
89531F-AL-1	TREST 171R A1R - CDO	C	4	5	1 A FE	1,000,000	99,5094	995,094	1,000,000	1,000,000	0	0	0	0	6.630	6.687	JAJ0	12,523	60,848	03/01/2021	04/26/2032
89531F-AN-7	TREST 171R A2R - CDO	C	4	5	1 C FE	500,000	98,9986	494,993	500,000	500,000	0	0	0	0	7.090	7.148	JAJ0	6,696	32,756	03/01/2021	04/26/2032
89532T-AJ-5	TREST 3 C - CDO	C	4	5	1 F FE	501,105	99,5710	497,855	500,000	500,609	0	(270)	0	0	7.927	7.969	JAJ0	8,038	36,613	08/05/2021	01/20/2033
89532T-AL-0	TREST 3 D - CDO	C	4	5	2 C FE	251,000	99,3808	248,452	250,000	250,513	0	(155)	0	0	8.927	8.973	JAJ0	4,526	20,841	01/29/2021	01/20/2033
89624C-AA-0	CAVU 2019-1 A1 - CDO	C	4	5	1 A FE	1,491,534	100,0254	1,500,381	1,500,000	1,492,648	0	1,113	0	0	7.137	7.456	JAJ0	21,710	52,460	07/14/2023	07/20/2032
89625B-AJ-2	CAVU 222 D - CDO	C	4	5	2 C FE	482,500	100,6844	503,422	500,000	484,607	0	2,046	0	0	11.536	12.321	JAJ0	11,696	47,423	11/14/2022	01/20/2036
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER			1	3 B FE	351,744	96,0002	333,781	347,687	333,781	19,314	(190)	0	0	4.625	4.550	JD	1,251	16,081	11/01/2013	12/03/2026
90931E-AA-2	UAL A - ABS			1	2 A FE	469,379	88,5145	386,615	436,782	458,760	0	(2,016)	0	0	4.550	3.556	FA	6,956	19,874	07/30/2019	08/25/2033
90932L-AJ-6	UNITED AIRLINES INC - ABS			1	1 F FE	1,250,000	101,2294	1,265,368	1,250,000	1,250,000	0	0	0	0	5.800	5.799	JJ	38,465	0	06/12/2023	07/15/2037
92329Y-AL-0	VENTR XVII ARR - CDO	C	2	5	1 A FE	418,510	99,8621	417,933	418,510	418,803	0	156	0	0	6.425	6.429	JAJ0	5,850	24,558	04/02/2018	04/15/2027
92330W-BJ-5	VENTR XXIV ARR - CDO	C	4	5	1 A FE	471,129	99,7965	470,170	471,129	471,445	0	295	0	0	6.577	6.104	JAJ0	6,284	28,050	03/05/2021	10/20/2028
92331E-AF-3	VENTR XXIX AR - CDO	C	4	5	1 A FE	1,674,342	99,6859	1,669,083	1,674,342	1,674,342	0	0	0	0	6.631	6.674	FMAN	14,496	103,488	02/24/2021	09/07/2030
92331L-BC-3	VENTR 27R AR - CDO	C	4	5	1 A FE	2,249,156	99,8174	2,245,050	2,249,156	2,249,156	0	0	0	0	6.727	6.731	JAJ0	30,682	137,331	02/04/2021	07/22/2030
92331M-AE-8	VENTR 26R AR - CDO	C	4	5	1 A FE	1,085,191	99,9178	1,084,299	1,085,191	1,085,191	0	0	0	0	6.777	6.816	JAJ0	14,914	66,811	01/12/2021	01/20/2029
92332N-AS-4	VENTR 38R A1R - CDO	C	4	5	1 A FE	2,400,000	99,6748	2,392,195	2,400,000	2,400,000	0	0	0	0	6.812	6.869	JAJ0	28,609	150,375	11/05/2021	07/30/2032
92917J-AA-5	VOYA 2018-2 A1 - CDO	C	4	5	1 A FE	993,814	99,8564	994,276	995,706	994,042	0	228	0	0	6.545	6.831	JAJ0	14,174	0	11/16/2023	07/15/2031
92920L-AE-7	VOYA 2022-4 C - CDO	C	4	5	1 F FE	1,000,000	100,2707	1,002,707	1,000,000	1,000,000	0	0	0	0	9.466	9.572	JAJ0	19,195	80,359	10/18/2022	10/20/2033
94354K-AA-8	WAAV 2019-1 A - ABS			4	2 A FE	708,597	83,8353	594,080	708,628	708,532	0	20	0	0	3.597	3.629	MON	1,133	25,489	09/30/2019	09/15/2044
94949L-AL-4	WELF 2016-2 A1R - CDO	C	4	5	1 A FE	161,065	99,9709	161,018	161,065	161,076	0	(25)	0	0	6.817	6.856	JAJ0	2,227	9,981	10/26/2018	10/20/2028
94951D-AA-1	WELF 2018-3 A1A - CDO	C	4	5	1 A FE	750,000	99,6141	747,106	750,000	750,000	0	0	0	0	6.927	6.973	JAJ0	10,535	47,315	11/16/2018	01/20/2032
96467F-AQ-3	WBOX 1 CR - CDO	C	4	5	2 C FE	250,000	99,1961	247,990	250,000	250,000	0	0	0	0	8.710	8.790	JAJ0	4,174	20,418	08/17/2021	07/26/2032
96467H-AJ-5	WBOX 111 D - CDO	C	4	5	2 C FE	750,000	99,2618	744,463	750,000	750,000	0	0	0	0	8.895	9.077	JAJ0	14,446	62,740	10/07/2021	10/16/2034
98625T-AN-5	GNRT 2R CR - CDO	C	4	5	1 F FE	2,000,000	98,7888	1,975,776	2,000,000	2,000,000	0	0	0	0	7.524	7.588	JAJ0	29,258	138,622	11/16/2017	01/22/2031
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					227,164,547	XXX	222,529,485	229,200,185	227,283,957	(47,100)	283,442	0	0	XXX	XXX	XXX	2,331,345	11,034,062	XXX	XXX
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					1,515,603,489	XXX	1,437,096,066	1,532,872,345	1,491,091,117	11,069,912	281,722	4,290,279	0	XXX	XXX	XXX	15,315,006	59,331,378	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
225401-AK-4	CREDIT SUISSE GROUP AG	C			6 FE	7,000	11,0000	22,000	200,000	22,000	11,331	3,669	193,000	0	7.250	130,516	MS	11,640	7,250	09/05/2018	12/29/2049
225401-AL-2	CREDIT SUISSE GROUP AG	C			6 FE	7,000	11,0000	22,000	200,000	22,000	14,588	412	193,000	0	6.375	163,283	FA	10,979	6,375	08/14/2019	12/29/2049
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC			2	5	2 C FE	209,679	85,4335	189,662	222,000	0	135	0	7.766	8,313	FMAN	2,251	16,276	08/10/2018	02/12/2067	
44965T-AA-5	ILFC E-CAPITAL TRUST I			1	2	3 A FE	389,615	74,1250	550,008	742,000	4,186	8,164	0	7.186	13,597	MJSD	1,629	51,084	10/20/2022	12/21/2065	
44965U-AA-2	ILFC E-CAPITAL TRUST II			2	5	3 A FE	40,000	76,8750	76,875	100,000	0	111	0	7.436	18,730	MJSD	227	7,138	01/13/2020	12/21/2065	
48128B-AG-6	JPMORGAN CHASE & CO			2	5	2 C FE	625,225	624,431	653,000	625,430	0	205	0	4.600	4,887	FA	12,516	6,808	08/14/2023	12/31/2049	
534187-BN-8	LINCOLN NATIONAL CORP			2	5	2 C FE	482,778	68,2108	371,749	545,000	0	709	0	7.988	9,143	FMAN	5,442	41,305	01/20/2022	05/17/2066	
539439-AG-4	LLOYDS BANKING GROUP PLC	C	2		3 C FE	197,600	98,8000	197,600	200,000	197,600	(3,139)	(1,446)	0	7.500	6,724	MJSD	167	15,000	08/14/2018	12/31/2049	
866142-AA-0	SUMMIT MIDSTREAM PARTNERS LP			2	5	6 FE	4,024	90,0000	252,000	280,000	0	8,130	0	13.076	250,000	JD	11,002	0	08/08/2018	12/31/2049	
92840M-AC-6	VISTRA CORP			2		4 B FE	680,906	98,6250	665,719	675,000	47,543	(1,137)	0	7.000	6,952	JD	25,725	23,625	01/18/2022	12/29/2049	
H72108-HG-3	UBS AG	D			2 A FE	442,000	99,3560	397,424	400,000	404,501	0	(12,094)	0	5.125	2,013	MAY	12,869	20,500	11/02/2020	05/15/2024	
1219999999	- Bonds - Hybrid Securities - Issuer Obligations					3,095,726	XXX	3,369,468	4,217,000	3,079,939	74,508	(1,271)	386,000	0	XXX	XXX	XXX	94,448	195,360	XXX	XXX
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					3,095,726	XXX	3,369,468	4,217,000	3,079,939	74,508	(1,271)	386,000	0	XXX	XXX	XXX	94,448	195,360	XXX	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
00216E-AH-2	TEKNI-PLEX (TRIDENT TPI HLDGS INC)			5		4 C FE	132,384	99,9500	136,410	136,479	0	516	0	0.000	0,567	N/A	0	8,702	0	04/25/2023	09/17/2028
05349U-BM-3	AVAYA INC																				

ANNUAL STATEMENT FOR THE YEAR 2023 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
070140-AN-1..	VR GREAT OUTDOORS GR 3.750% 3/06/28			.5	4.A FE	263,787	.99	266,530	266,796	264,761	8,483	509	0	0	0.000	0.183	N/A	0	23,971	03/12/2021	03/06/2028
25277B-AE-8..	Diamond Sports Group 1st Priority T/L (S			.5	5.B GI	96,134	72.5000	69,697	96,134	69,697	(21,070)	0	0	0	0.000	0.000	N/A	0	13,677	03/09/2022	05/19/2026
37712U-AG-9..	ANCHOR GLASS CONTAINER CORP LOAN TERM			.5	5.A FE	233,899	.81	243,644	298,473	243,644	(1,695)	11,576	0	0	10.446	22.180	N/A	0	8,385	08/02/2023	12/07/2025
76173F-AW-7..	Term Loan B : Reynolds Group			.5	4.A FE	74,767	100.2400	75,035	74,855	74,783	0	35	0	0	3.250	3.346	N/A	0	9,347	06/21/2023	02/05/2026
88037H-AN-4..	TENNECO INC TERM LOAN			.5	4.B FE	266,627	87.1880	286,996	329,169	267,278	0	808	0	0	5.000	9.990	N/A	0	4	12/04/2023	11/17/2028
99AAP7-22-1..	AVAYA			.5	6.FE	0	88.0000	0	0	0	0	0	0	0	8.000	8.964	N/A	0	1,372	02/15/2023	02/01/2029
B8A7H6-35-0..	ACRISURE LLC			.5	4.B FE	237,524	99.6610	247,226	248,067	239,344	0	1,893	0	0	3.500	4.769	N/A	0	11,783	04/27/2023	02/15/2027
B8A9KV-MK-3..	ACRISURE LLC			.5	4.B FE	144,199	99.8000	148,937	149,236	145,083	0	908	0	0	3.500	4.512	MON	0	9,038	04/25/2023	02/15/2027
C8000C-AK-9..	CLARIOS GLOBAL LP			.5	4.A FE	146,892	100.1300	147,822	147,630	146,961	0	70	0	0	0.000	0.072	MON	0	8,599	04/20/2023	04/20/2030
LX1959-84-5..	SKILLSOFT US CORP TERM LOAN			.5	4.C FE	528,193	93.3750	501,103	536,656	501,103	54,341	1,820	0	0	0.000	0.247	N/A	0	56,740	03/25/2022	07/14/2028
LX1963-95-3..	ASURION LLC BANK LOAN			.5	4.C FE	479,584	94.0310	456,050	485,000	456,050	80,446	767	0	0	0.000	0.159	N/A	0	46,482	08/10/2021	01/22/2029
LX1982-15-1..	10/06/21 09/17/ SWF HOLDINGS I CORP. DTD			.5	4.C FE	629,256	89.4380	566,780	633,713	566,780	50,244	717	0	0	4.000	4.174	N/A	0	58,599	01/04/2022	09/17/2028
LX1983-84-5..	XPLORNET COMMS INC TERM LOAN			.5	4.C FE	573,598	59.4220	342,556	576,480	342,556	(103,680)	449	0	0	0.000	0.074	N/A	0	52,126	10/21/2021	10/02/2028
1829999999	- Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired					3,842,341	XXX	3,691,016	4,206,553	3,482,643	63,295	20,067	0	0	XXX	XXX	XXX	0	312,873	XXX	XXX
1909999999	- Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans					3,842,341	XXX	3,691,016	4,206,553	3,482,643	63,295	20,067	0	0	XXX	XXX	XXX	0	312,873	XXX	XXX
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					1,959,920,982	XXX	1,873,562,858	2,001,422,783	1,947,317,586	11,558,747	2,503,000	3,502,974	0	XXX	XXX	XXX	17,483,747	52,268,135	XXX	XXX
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage- Backed Securities					432,587,447	XXX	407,341,365	454,887,963	431,412,091	(11,354)	691,128	1,173,305	0	XXX	XXX	XXX	1,219,263	10,486,494	XXX	XXX
2439999999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					239,783,953	XXX	215,619,543	218,296,879	226,180,747	(172,316)	(2,397,221)	781,786	0	XXX	XXX	XXX	970,582	11,162,995	XXX	XXX
2449999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					229,563,182	XXX	224,877,729	231,560,185	229,678,754	(47,100)	282,292	0	0	XXX	XXX	XXX	2,372,855	11,142,153	XXX	XXX
2479999999	- Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans					3,842,341	XXX	3,691,016	4,206,553	3,482,643	63,295	20,067	0	0	XXX	XXX	XXX	0	312,873	XXX	XXX
2509999999	Total Bonds					2,865,697,905	XXX	2,725,092,511	2,910,374,362	2,838,071,821	11,391,273	1,099,267	5,458,065	0	XXX	XXX	XXX	22,046,447	85,372,652	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

1.

Line		Number/Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																			
1A	1A	\$ 1,588,576,087	.....	1B	\$ 18,070,770	.....	1C	\$ 32,243,090	.....	1D	\$ 40,526,471	.....	1E	\$ 103,133,132	.....	1F	\$ 136,728,435	.....	1G	\$ 211,591,341	.....
1B	2A	\$ 126,370,685	.....	2B	\$ 159,598,300	.....	2C	\$ 159,024,532	.....											
1C	3A	\$ 25,810,925	.....	3B	\$ 41,494,840	.....	3C	\$ 36,496,282	.....											
1D	4A	\$ 71,162,397	.....	4B	\$ 37,585,650	.....	4C	\$ 30,391,032	.....											
1E	5A	\$ 6,209,510	.....	5B	\$ 9,261,365	.....	5C	\$ 546,208	.....											
1F	6	\$ 3,250,768	.....																	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																	
000900-10-3	ADT ORD.			21,597,000	147,292	6.820	147,292	148,142	756	3,024	0	(48,593)	0	(48,593)	0	05/02/2022	XXX
00737L-10-3	ADTALEM GLOBAL EDUCATION ORD.			1,289,000	75,987	58.950	75,987	38,220	0	0	0	30,227	0	30,227	0	05/02/2022	XXX
008252-10-8	AFFILIATED MANAGERS GROUP ORD.			869,000	131,584	151.420	131,584	116,489	0	7	0	15,095	0	15,095	0	12/13/2023	XXX
05351X-30-9	AVAYA HOLDINGS CORP.			5,486,000	5,486	1.000	5,486	32,928	0	0	0	(27,442)	0	(27,442)	0	06/02/2023	XXX
05351X-50-7	AVAYA HOLDINGS CORP.			10,902,000	94,030	8.625	94,030	65,424	0	0	0	28,606	0	28,606	0	06/02/2023	XXX
055610-20-1	BOK FINANCIAL ORD.			1,932,000	165,476	85.650	165,476	162,226	0	0	0	(35,046)	0	(35,046)	0	05/02/2022	XXX
103304-10-1	BOYD GAMING ORD.			1,977,000	123,780	62.610	123,780	118,552	316	0	0	15,974	0	15,974	0	06/15/2022	XXX
104674-10-6	BRADY NONVOTING CL A ORD.			1,107,000	64,970	58.690	64,970	50,094	0	0	0	12,830	0	12,830	0	05/02/2022	XXX
109696-10-4	BRINK'S ORD.			4,598,000	404,394	87.950	404,394	272,187	0	0	0	157,436	0	157,436	0	05/02/2022	XXX
14316J-10-8	CARLYLE GROUP ORD.			5,252,000	213,704	40.690	213,704	161,229	0	0	0	52,475	0	52,475	0	09/26/2023	XXX
159864-10-7	CHRLS RIVER LABS ORD.			641,000	151,532	236.400	151,532	137,287	0	0	0	12,706	0	12,706	0	08/10/2023	XXX
21867A-10-5	CORE LABORATORIES ORD.			9,474,000	167,311	17.660	167,311	245,373	0	0	0	(78,062)	0	(78,062)	0	05/06/2022	XXX
26484T-10-6	DUN BRADST HLDG ORD.			15,977,000	186,931	11.700	186,931	178,877	0	0	0	8,054	0	8,054	0	12/14/2023	XXX
29415F-10-4	ENVISTA HOLDINGS ORD.			4,772,000	114,814	24.060	114,814	180,936	0	0	0	(40,125)	0	(40,125)	0	12/08/2023	XXX
31847R-10-2	FIRST AMERICAN FINANCIAL ORD.			3,616,000	233,015	64.440	233,015	212,427	0	7,594	0	43,754	0	43,754	0	05/02/2022	XXX
368736-10-4	GENERAC HOLDINGS ORD.			1,965,000	253,957	129.240	253,957	223,451	0	0	0	47,388	0	47,388	0	10/20/2023	XXX
371901-10-9	GENTEX ORD.			5,399,000	176,331	32.660	176,331	156,494	0	2,592	0	29,101	0	29,101	0	09/23/2022	XXX
404609-10-9	HACKETT GROUP ORD.			2,627,000	59,817	22.770	59,817	54,323	289	980	0	5,587	0	5,587	0	01/18/2023	XXX
440327-10-4	HORACE MANN EDUCATORS ORD.			1,355,000	44,309	32.700	44,309	40,189	0	1,790	0	14,118	0	(6,328)	0	05/02/2022	XXX
480200-10-7	JONES LANG LASALLE ORD.			1,301,000	245,720	188.870	245,720	202,364	0	0	0	112,517	73,142	39,375	0	07/11/2023	XXX
489170-10-0	KENNAMETAL ORD.			10,002,000	257,952	25.790	257,952	259,829	0	7,765	0	17,173	0	17,173	0	12/08/2023	XXX
49926D-10-9	KNOWLES ORD.			9,346,000	167,387	17.910	167,387	166,787	0	0	0	13,759	0	13,759	0	12/14/2023	XXX
500643-20-0	KORN FERRY ORD.			3,143,000	186,537	59.350	186,537	149,104	1,037	2,074	0	73,906	46,467	27,438	0	05/02/2022	XXX
527064-10-9	LESLIES ORD.			32,956,000	227,719	6.910	227,719	242,911	0	0	0	(10,923)	92,391	(103,315)	0	12/18/2023	XXX
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS ORD.			33,074,000	372,744	11.270	372,744	276,670	0	0	0	105,924	0	105,924	0	09/28/2023	XXX
537008-10-4	LITTELFUSE ORD.			794,000	212,443	267.560	212,443	184,882	0	1,985	0	37,604	0	37,604	0	05/02/2022	XXX
558256-10-3	MADISON SQ GARDN ENRMT CL A ORD.			4,357,000	138,509	31.790	138,509	106,895	0	0	0	31,614	0	31,614	0	01/31/2023	XXX
55825T-10-3	MADISON SQUARE GARDEN SPORT CL A ORD.			691,000	125,645	181.830	125,645	112,177	0	0	0	(1,037)	0	(1,037)	0	05/02/2022	XXX
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD.			3,638,000	123,546	33.960	123,546	76,172	0	0	0	47,375	0	47,375	0	01/31/2023	XXX
577081-10-2	MATTEL ORD.			13,718,000	258,996	18.880	258,996	268,088	0	0	0	78,159	62,535	15,624	0	03/13/2023	XXX
596278-10-1	MIDDELBAY ORD.			1,137,000	167,332	147.170	167,332	171,548	0	0	0	15,088	0	15,088	0	12/14/2022	XXX
608190-10-4	MOHAWK INDUSTRIES ORD.			1,218,000	126,063	103.500	126,063	125,649	0	0	0	51,953	50,394	1,559	0	05/02/2022	XXX
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD.			3,434,000	210,229	61.220	210,229	188,781	0	0	0	(3,255)	0	(3,255)	0	06/26/2023	XXX
76118Y-10-4	RESIDEO TECHNOLOGIES ORD.			11,319,000	213,024	18.820	213,024	211,233	0	0	0	70,413	43,587	26,826	0	12/16/2022	XXX
829073-10-5	SIMPSON MANUF ORD.			400,000	79,192	197.980	79,192	42,017	0	424	0	43,728	0	43,728	0	05/02/2022	XXX
858912-10-8	STERICYCLE ORD.			3,237,000	160,426	49.560	160,426	164,742	0	0	0	(1,068)	0	(1,068)	0	05/02/2022	XXX
918790-10-9	VAIL RESORTS ORD.			361,000	77,063	213.470	77,063	91,766	744	2,920	0	(8,982)	0	(8,982)	0	05/02/2022	XXX
BAE4KF-F7-7	ULTRA RESOURCES INC.			130,000	0	0.000	0	0	0	0	0	0	0	0	0	03/31/2021	XXX
FHLBNY-00-1	FHLBNY Membership Stocks	RF		6,354,000	635,400	100.000	635,400	635,400	0	0	0	0	0	0	0	04/07/2023	XXX
FHLBST-CK-0	FHLBNY Activity-based Stocks	RF		18,455,000	1,845,500	100.000	1,845,500	1,845,500	0	104,929	0	0	0	0	0	10/26/2023	XXX
G54050-10-2	LAZARD ORD.			6,223,000	216,560	34.800	216,560	207,611	0	0	0	809	0	809	0	05/02/2022	XXX
G5784H-10-6	MANCHESTER UNITED CL A ORD.	C		6,523,000	132,939	20.380	132,939	95,397	0	0	0	(16,382)	0	(16,382)	0	05/23/2023	XXX
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD.			14,155,000	283,666	20.040	283,666	231,623	0	0	0	108,197	0	108,197	0	10/20/2023	XXX
G6700G-10-7	NVENT ELECTRIC ORD.	C		2,430,000	143,589	59.090	143,589	83,101	0	1,701	0	50,107	0	50,107	0	05/02/2022	XXX
P73684-11-3	ONESPAWORLD HOLDINGS ORD.	C		30,179,000	425,524	14.100	425,524	304,679	0	0	0	141,331	0	141,331	0	05/17/2023	XXX
501999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				9,848,422	XXX	9,848,422	9,036,774	3,142	167,405	0	1,195,762	382,635	813,128	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																	
000000-00-0	BGS FINANCIAL CORPORATION			38,560,000	0	0.000	0	0	0	0	0	0	0	0	0	10/28/1985	XXX
21032#-10-4	CONSORTIUM HEALTH PLANS INC.			750,000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/1999	XXX
502999999	Industrial and Miscellaneous (Unaffiliated) - Other				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
509999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)				9,848,422	XXX	9,848,422	9,036,774	3,142	167,405	0	1,195,762	382,635	813,128	0	XXX	XXX
Mutual Funds - Designation Not Assigned by SVO																	
001416-64-1	INVESCO DISCOVERY R6			5,276,616	565,548	107.180	565,548	513,819	0	0	0	51,729	0	51,729	0	12/28/2023	XXX
00170K-72-9	AMG TIMESSQUARESCG Z			527,378,361	6,402,373	12.140	6,402,373	5,984,321	0	0	0	1,737,147	819,509	917,638	0	12/15/2022	XXX
02368A-20-8	AM BEACON LCV R5			43,486,753	1,118,914	25.730	1,118,914	1,066,539	0	0	0	106,040	33,020	73,020	0	12/28/2023	XXX
24610B-81-8	DELAWARE SMCP VAL R6			1,361,384	95,324	70.020	95,324	94,669	0	0	0	6,503	3,374	1,481	0	12/28/2023	XXX
315794-69-3	FIDELITY FREEDOM 2060 K			1,473,925	19,146	12.990	19,146	17,326	0	0	0	5,478	2,709	2,769	0	12/28/2023	XXX
315794-71-9	FIDELITY FREEDOM 2055 K			1,110,642	15,704	14.140	15,704	13,764	0	0	0	2,056	5	2,051	0	12/28/2023	XXX
315794-72-7	FIDELITY FREEDOM 2050 K			8,265,560	100,922	12.210	100,922	91,915	0	1,789	0	18,482	6,432	12,050	0	12/28/2023	XXX
315794-73-5	FIDELITY FREEDOM 2045 K			21,642,387	261,007	12.060	261,007	240,025	0	4,609	0	45,466	17,009	28,457	0	12/28/2023	XXX
315794-74-3	FIDELITY FREEDOM 2040 K			66,001,242	692,353	10.490	692,353	627,134	0	12,435	0	168,892	72,559	96,333	0	12/28/2023	XXX
315794-75-0	FIDELITY FREEDOM 2035 K			171,590,876	2,489,784	14.510	2,489,784	2,296,497	0	48,997	0						

ANNUAL STATEMENT FOR THE YEAR 2023 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								
36179U-H2-1	G2 MA5649 - RMBS		07/14/2023	Unknown	XXX	565,410	620,580	.672
36179W-BY-3	G2 MA7255 - RMBS		06/28/2023	BARCLAYS CAPITAL INC.	XXX	510,900	583,261	.770
36179W-TY-4	G2 MA7767 - RMBS		01/01/2023	Various	XXX	(6,677)	0	.0
36179X-HX-7	G2 MA8346 - RMBS		04/10/2023	BNP PARIBAS	XXX	479,749	499,454	1,054
36200M-Y8-0	GN 604735 - RMBS		06/01/2023	Unknown	XXX	(129)	0	.0
36200N-4T-5	GN 605734 - RMBS		06/01/2023	Unknown	XXX	(81)	0	.0
36201Y-N7-7	GN 607114 - RMBS		06/01/2023	Unknown	XXX	(333)	0	.0
36202E-JY-6	G2 003879 - RMBS		06/01/2023	Unknown	XXX	(160)	0	.0
36210H-UU-4	GN 492995 - RMBS		06/01/2023	Unknown	XXX	(110)	0	.0
36225B-2V-9	GN 781688 - RMBS		06/01/2023	Unknown	XXX	(187)	0	.0
36225B-TQ-1	GN 781459 - RMBS		06/01/2023	Unknown	XXX	(118)	0	.0
36290Q-BV-6	GN 613952 - RMBS		06/01/2023	Unknown	XXX	(67)	0	.0
36295K-HG-1	GN 672631 - RMBS		06/01/2023	Unknown	XXX	(41)	0	.0
38384C-TQ-2	GNR 2023-120 DB - CMO/RMBS		11/10/2023	BARCLAYS CAPITAL INC.	XXX	1,724,766	2,000,000	3,500
912810-FP-8	UNITED STATES TREASURY		09/01/2023	BANC OF AMERICA/FIXED INCOME	XXX	8,608,125	8,000,000	24,538
912810-TS-7	UNITED STATES TREASURY		08/23/2023	Goldman Sachs & Co.	XXX	917,852	1,000,000	10,635
912810-TU-2	UNITED STATES TREASURY		09/29/2023	Various	XXX	3,216,297	3,400,000	17,024
912828-6T-2	UNITED STATES TREASURY		12/11/2023	BANC OF AMERICA/FIXED INCOME	XXX	9,071,875	10,000,000	17,617
912828-YQ-7	UNITED STATES TREASURY		08/09/2023	Wells Fargo Securities, LLC	XXX	27,566,016	30,000,000	135,122
912828-Z7-8	UNITED STATES TREASURY		08/09/2023	BANC OF AMERICA/FIXED INCOME	XXX	18,210,938	20,000,000	8,152
912828-ZE-3	UNITED STATES TREASURY		11/17/2023	Various	XXX	15,535,270	17,850,000	3,891
91282C-AE-1	UNITED STATES TREASURY		08/31/2023	J P MORGAN SECURITIES	XXX	3,942,188	5,000,000	1,444
91282C-AM-3	UNITED STATES TREASURY		11/13/2023	BANC OF AMERICA/FIXED INCOME	XXX	1,830,000	2,000,000	.615
91282C-CB-5	UNITED STATES TREASURY		09/18/2023	BANC OF AMERICA/FIXED INCOME	XXX	144,505	.175,000	.981
91282C-CF-6	UNITED STATES TREASURY		08/09/2023	J P MORGAN SECURITIES	XXX	13,555,664	15,000,000	21,824
91282C-CZ-2	UNITED STATES TREASURY		09/12/2023	J P MORGAN SECURITIES	XXX	1,792,938	2,000,000	7,478
91282C-DL-2	UNITED STATES TREASURY		10/19/2023	BANC OF AMERICA/FIXED INCOME	XXX	2,405,689	2,850,000	16,586
91282C-EB-3	UNITED STATES TREASURY		11/15/2023	Wells Fargo Securities, LLC	XXX	8,741,797	10,000,000	39,663
91282C-FC-0	UNITED STATES TREASURY		12/11/2023	J P MORGAN SECURITIES	XXX	9,174,219	10,000,000	95,584
91282C-FF-3	UNITED STATES TREASURY		08/31/2023	J P MORGAN SECURITIES	XXX	4,493,555	5,000,000	6,352
91282C-FL-0	UNITED STATES TREASURY		12/11/2023	J P MORGAN SECURITIES	XXX	9,783,594	10,000,000	77,288
91282C-GC-9	UNITED STATES TREASURY		01/12/2023	Amherst Pierpont Securities	XXX	18,355,103	18,125,000	25,222
91282C-GZ-8	UNITED STATES TREASURY		05/25/2023	WELLS FARGO SECURITIES LLC	XXX	3,427,676	3,500,000	8,655
91282C-HB-0	UNITED STATES TREASURY		10/11/2023	BANC OF AMERICA/FIXED INCOME	XXX	16,499,297	17,000,000	251,189
91282C-HC-8	UNITED STATES TREASURY		08/08/2023	Various	XXX	4,855,492	5,100,000	38,978
91282C-HE-4	UNITED STATES TREASURY		06/23/2023	GOLDMAN	XXX	969,823	986,000	2,539
91282C-HF-1	UNITED STATES TREASURY		05/26/2023	GOLDMAN	XXX	882,143	890,000	.0
91282C-HJ-3	UNITED STATES TREASURY		07/26/2023	Various	XXX	2,165,461	2,200,000	5,971
91282C-HT-1	UNITED STATES TREASURY		10/31/2023	Various	XXX	10,779,359	11,430,000	70,224
91282C-HX-2	UNITED STATES TREASURY		09/21/2023	Various	XXX	1,522,179	1,535,000	4,235
91282C-JE-2	UNITED STATES TREASURY		12/05/2023	GOLDMAN	XXX	2,013,594	2,000,000	9,890
91282C-JG-7	UNITED STATES TREASURY		10/31/2023	Various	XXX	3,000,133	3,000,000	.402
91282C-JJ-1	UNITED STATES TREASURY		12/28/2023	Various	XXX	32,248,651	31,469,000	107,620
91282C-JM-4	UNITED STATES TREASURY		12/05/2023	DBS1	XXX	1,010,391	1,000,000	.717
91282C-JN-2	UNITED STATES TREASURY		12/28/2023	Various	XXX	40,776,032	40,310,000	42,620
91282C-JP-7	UNITED STATES TREASURY		12/12/2023	HARRIS NESBITT CORP BONDS	XXX	14,090,554	14,117,000	.0
0109999999	Bonds - U.S. Governments					294,859,328	308,640,296	1,059,055
Bonds - All Other Governments								
69370R-AK-3	PERTAMINA (PERSERO) PT	D	03/17/2023	Various	XXX	917,269	1,010,000	1,642
69370R-AL-1	PERTAMINA (PERSERO) PT	D	12/01/2023	Unknown	XXX	1,053,929	1,100,000	9,909
0309999999	Bonds - All Other Governments					1,971,198	2,110,000	11,551
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063D-3S-5	CALIFORNIA ST		05/16/2023	WELLS FARGO SECURITIES LLC	XXX	501,560	500,000	4,484
452152-BW-2	ILLINOIS ST		06/12/2023	FMS	XXX	210,700	203,077	4,974
452153-GS-2	ILLINOIS ST		04/20/2023	Wells Fargo	XXX	445,000	445,000	.0
0509999999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					1,157,260	1,148,077	9,459
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
64966Q-7W-4	NEW YORK N Y		10/05/2023	BARCLAY INVESTMENTS, INC.	XXX	550,000	550,000	.0
0709999999	Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					550,000	550,000	.0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								

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ANNUAL STATEMENT FOR THE YEAR 2023 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
01F050-61-9	FNCL -5N-JAN-2024 - MBS		11/28/2023	J P MORGAN SECURITIES	XXX	957,070	1,000,000	.0
13077D-TS-1	CALIFORNIA ST UNIV REV		07/20/2023	BARCLAY INVESTMENTS, INC.	XXX	245,000	245,000	.0
16772P-DW-5	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		01/04/2023	Morgan Stanley Senior Funding	XXX	256,490	250,000	1,215
196480-6Z-5	COLORADO HSG & FIN AUTH		06/14/2023	RBC CAPITAL MARKETS	XXX	250,000	250,000	.0
30305L-AJ-1	FRESB 2017-SB38 10F - CMBS		04/26/2023	PIPER JAFFRAY & CO	XXX	64,987	68,273	150
30333A-AD-4	FRESB 2023-SB108 10F - CMBS		08/09/2023	J P MORGAN SECURITIES	XXX	1,363,791	1,440,770	2,760
31296U-SS-1	FH A19529 - RMBS		06/01/2023	Unknown	XXX	(334)	.0	.0
31297E-UZ-7	FH A26900 - RMBS		06/01/2023	Unknown	XXX	(573)	.0	.0
3132D6-EE-6	FH SB8233 - RMBS		08/30/2023	Various	XXX	2,357,826	2,417,806	5,138
3132D6-EP-1	FH SB8242 - RMBS		08/30/2023	Various	XXX	5,358,959	5,495,487	11,678
3132D6-ET-3	FH SB8246 - RMBS		08/30/2023	Various	XXX	2,933,294	3,008,213	6,392
3132DP-2Z-0	FH SD2592 - RMBS		04/11/2023	Morgan Stanley	XXX	2,511,159	2,499,832	4,166
3132DV-7B-5	FH SD8090 - RMBS		07/14/2023	Unknown	XXX	964,553	1,172,960	847
3132DW-B5-1	FH SD8160 - RMBS		08/14/2023	MITSUBISHI UFJ SECURITIES	XXX	2,765,042	3,499,709	2,528
3132DW-D3-4	FH SD8222 - RMBS		11/13/2023	DAIWA CAPITAL MARKETS AMERICA	XXX	440,551	497,797	664
3132DW-DS-9	FH SD8213 - RMBS		04/28/2023	Goldman Sachs & Co.	XXX	2,966,904	3,299,998	3,300
3132DW-DT-7	FH SD8214 - RMBS		07/14/2023	MORGAN STANLEY & COMPANY	XXX	1,410,654	1,540,782	1,947
3132DW-E7-4	FH SD8258 - RMBS		08/14/2023	MITSUBISHI UFJ SECURITIES	XXX	2,279,958	2,363,157	4,267
3132DW-EH-2	FH SD8236 - RMBS		11/13/2023	BMO CAPITAL MARKETS	XXX	423,992	497,169	580
3132DW-EP-4	FH SD8242 - RMBS		08/14/2023	Citigroup (SSB)	XXX	856,105	1,000,195	1,084
3132DW-EQ-2	FH SD8243 - RMBS		06/15/2023	BNP Paribas	XXX	1,007,177	1,096,061	1,279
3132DW-FP-3	FH SD8274 - RMBS		03/14/2023	Morgan Stanley	XXX	4,268,453	4,499,769	7,500
3132DW-FQ-1	FH SD8275 - RMBS		07/14/2023	Various	XXX	1,451,831	1,492,909	2,365
3133AG-W4-7	FH QB9667 - RMBS		07/14/2023	Citigroup (SSB)	XXX	693,958	776,527	841
3133B6-HN-3	FH QD8337 - RMBS		05/03/2023	Wells Fargo Securities, LLC	XXX	451,640	500,000	500
3133KS-C3-4	FH RA9990 - RMBS		12/01/2023	BARCLAYS CAPITAL INC.	XXX	5,632,809	5,631,049	10,324
3136BC-7H-7	FNA 2020-M53 A2 - CMBS		04/03/2023	HARRIS NESBITT CORP BONDS	XXX	121,641	150,000	35
31371P-SY-7	FN 258035 - RMBS		06/01/2023	Unknown	XXX	(8)	.0	.0
3137F1-SB-5	FHR 4700 KZ - CMO/RMBS		12/01/2023	Direct	XXX	13,410	13,410	.0
3137F8-3S-0	FHMS K-121 X1 - CMBS		07/26/2023	BNP Paribas	XXX	165,614	.0	2,526
3137FQ-XL-2	FHMS K-737 X1 - CMBS		06/02/2023	HARRIS NESBITT CORP BONDS	XXX	254,064	.0	1,573
3137H8-H8-7	FHMS K-J41 A2 - CMBS		04/12/2023	GX CLARKE & CO	XXX	381,594	400,000	616
3137H9-2P-3	FHMS K-J42 A2 - CMBS		04/12/2023	GX CLARKE & CO	XXX	546,345	550,000	881
31385J-JD-1	FN 545760 - RMBS		06/01/2023	Unknown	XXX	(123)	.0	.0
31385X-D9-5	FN 555528 - RMBS		06/01/2023	Unknown	XXX	(144)	.0	.0
31387E-MM-6	FN 581864 - RMBS		06/01/2023	Unknown	XXX	(96)	.0	.0
31389J-VX-9	FN 627130 - RMBS		06/01/2023	Unknown	XXX	(257)	.0	.0
31403K-J7-9	FN 750986 - RMBS		06/01/2023	Unknown	XXX	(127)	.0	.0
31405L-SY-6	FN 792635 - RMBS		06/01/2023	Unknown	XXX	(239)	.0	.0
31406N-4K-7	FN 815426 - RMBS		06/01/2023	Unknown	XXX	(75)	.0	.0
31406W-HT-4	FN 822042 - RMBS		06/01/2023	Unknown	XXX	(202)	.0	.0
31406X-FP-2	FN 822874 - RMBS		06/01/2023	Unknown	XXX	(14)	.0	.0
31407B-TX-7	FN 825966 - RMBS		06/01/2023	Unknown	XXX	(125)	.0	.0
31407E-VQ-3	FN 828723 - RMBS		06/01/2023	Unknown	XXX	(1,081)	.0	.0
31407H-EX-0	FN 830950 - RMBS		06/01/2023	Unknown	XXX	(552)	.0	.0
3140HG-L2-1	FN BK3044 - RMBS		07/14/2023	Unknown	XXX	932,606	1,087,702	982
3140JB-6V-3	FN BMT183 - CMBS/RMBS		04/05/2023	Citigroup (SSB)	XXX	1,614,113	1,540,000	2,015
3140MQ-BA-6	FN BV9932 - RMBS		07/14/2023	BARCLAYS CAPITAL INC.	XXX	1,291,544	1,516,467	1,369
3140QL-R6-5	FN CB1408 - RMBS		05/16/2023	BNP Paribas	XXX	6,054,375	6,789,557	9,619
3140QR-KF-9	FN CB5693 - RMBS		09/27/2023	CitiGroup	XXX	4,491,134	4,600,393	19,679
3140QS-GZ-8	FN CB6515 - RMBS		09/27/2023	CitiGroup	XXX	4,592,303	4,800,055	18,667
3140XD-RC-2	FN FM9482 - RMBS		10/24/2023	JP MORGAN SECURITIES LLC	XXX	10,583,006	13,161,920	27,421
3140XH-6N-2	FN FS2676 - RMBS		05/10/2023	MORGAN STANLEY & CO. LLC	XXX	5,415,268	6,020,100	5,518
3140XJ-6M-0	FN FS3575 - RMBS		09/27/2023	CitiGroup	XXX	4,572,689	4,900,404	17,151
3140XK-KX-7	FN FS3909 - RMBS		06/02/2023	J P MORGAN SECURITIES	XXX	2,072,592	2,089,569	3,483
3140XK-PC-8	FN FS4018 - RMBS		04/11/2023	Morgan Stanley	XXX	2,072,468	2,299,549	2,300
3140XK-RW-2	FN FS4100 - RMBS		06/02/2023	J P MORGAN SECURITIES	XXX	2,005,336	1,989,482	3,647
3140XK-SD-3	FN FS4115 - RMBS		12/01/2023	Citigroup (SSB)	XXX	2,391,229	2,471,155	3,707
3140XK-XR-6	FN FS4287 - RMBS		06/02/2023	MORGAN STANLEY & COMPANY	XXX	1,933,763	1,994,212	2,991
3140XL-3D-8	FN FS5295 - RMBS		07/19/2023	MORGAN STANLEY & CO. LLC	XXX	9,785,332	11,500,000	15,972
3140XL-K6-4	FN FS4816 - RMBS		12/01/2023	Citigroup (SSB)	XXX	1,423,120	1,531,780	2,042
3140XL-KR-8	FN FS4803 - RMBS		08/30/2023	GOLDMAN	XXX	1,068,141	1,095,529	2,328

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ANNUAL STATEMENT FOR THE YEAR 2023 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
3140XN-KP-8	FN FS6601 - RMBS		12/20/2023	MORGAN STANLEY & CO. LLC	XXX	7,028,656	7,700,000	15,721
31411E-FN-2	FN 905673 - RMBS		06/01/2023	Unknown	XXX	(1)	0	0
31411F-RA-4	FN 906881 - RMBS		06/01/2023	Unknown	XXX	(232)	0	0
31418C-CH-5	FN MA2771 - RMBS		02/28/2023	BK OF NYC/FCSTONE	XXX	340,783	377,950	32
31418D-3G-5	FN MA4398 - RMBS		07/14/2023	Amherst Pierpont Securities	XXX	634,372	772,787	558
31418D-3N-0	FN MA4404 - RMBS		08/03/2023	MORGAN STANLEY & COMPANY	XXX	526,412	586,327	692
31418D-4X-7	FN MA4437 - RMBS		07/14/2023	Various	XXX	6,339,589	7,723,013	5,551
31418D-V6-6	FN MA4236 - RMBS		07/14/2023	NOMURA SECURITIES/FIXED INCOME	XXX	651,054	836,374	453
31418D-YC-0	FN MA4306 - RMBS		08/14/2023	BARCLAYS CAPITAL INC.	XXX	3,156,818	3,805,824	3,436
31418E-B9-0	FN MA4563 - RMBS		08/14/2023	MORGAN STANLEY & COMPANY	XXX	2,294,163	2,785,058	2,514
31418E-E4-8	FN MA4654 - RMBS		07/14/2023	DAIWA CAPITAL MARKETS AMERICA	XXX	194,283	212,622	269
31418E-E6-3	FN MA4656 - RMBS		04/10/2023	BK OF NYC/FCSTONE	XXX	977,765	999,472	1,499
31418E-F2-1	FN MA4684 - RMBS		05/11/2023	BMO CAPITAL MARKETS	XXX	509,987	509,263	764
31418E-GJ-3	FN MA4700 - RMBS		07/14/2023	Citigroup (SSB)	XXX	2,242,836	2,377,437	3,434
31418E-GT-1	FN MA4709 - RMBS		05/05/2023	TORONTO DOMINION SECS USA INC.	XXX	463,930	464,511	645
31418E-HH-6	FN MA4731 - RMBS		10/06/2023	Morgan Stanley	XXX	1,077,509	1,269,057	1,481
31418E-J7-6	FN MA4785 - RMBS		04/10/2023	BARCLAYS CAPITAL INC.	XXX	994,717	999,402	1,666
31418E-JG-6	FN MA4762 - RMBS		07/14/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	1,642,691	1,641,263	3,260
31418E-QL-7	FN MA4958 - RMBS		08/14/2023	BNP Paribas	XXX	3,516,758	3,729,726	6,061
31418E-SR-2	FN MA5027 - RMBS		11/17/2023	MORGAN STANLEY & CO. LLC	XXX	4,046,309	4,500,000	10,000
31418E-TN-0	FN MA5056 - RMBS		05/08/2023	MORGAN STANLEY & CO. LLC	XXX	5,558,906	6,000,000	5,250
31418E-XQ-8	FN MA5186 - RMBS		11/06/2023	MORGAN STANLEY & CO. LLC	XXX	4,225,675	4,948,640	3,368
45204F-VH-5	ILLINOIS FIN AUTH REV.		08/16/2023	Blackrock	XXX	145,000	145,000	0
469480-BG-1	JACKSONVILLE ALA PUB EDL BLDG AUTH HIGHE		03/02/2023	STIFEL NICOLAUS & COMPANY	XXX	20,000	20,000	0
48504N-BE-8	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		07/05/2023	Wells Fargo	XXX	513,575	500,000	8,750
49151E-ZQ-5	KENTUCKY ST PPTY & BLDGS COMM REV.		06/23/2023	BARCLAY INVESTMENTS, INC.	XXX	520,325	500,000	13,329
586111-PW-2	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT		06/13/2023	Morgan Stanley	XXX	416,652	400,000	9,111
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV.		06/12/2023	RAYMOND JAMES & ASSOCIATES INC.	XXX	106,282	100,000	549
62620H-CN-0	MUNICIPAL ELEC AUTH GA		03/22/2023	JP MORGAN	XXX	253,602	300,000	1,561
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		02/16/2023	Wells Fargo	XXX	292,129	270,000	334
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV.		08/14/2023	Unknown	XXX	626,013	515,000	4,561
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/14/2023	Unknown	XXX	501,907	490,000	1,020
65012E-AA-6	NEW YORK TRANSPORTATION DEVELOPMENT CORP		05/03/2023	CitiGroup	XXX	500,000	500,000	0
678908-4B-7	OKSDEV 2022 A3 - ABS		06/02/2023	CitiGroup	XXX	415,035	410,000	7,242
70342P-AN-4	PATRIOTS ENERGY GROUP FING AGY S C GAS S		09/28/2023	Various	XXX	1,009,190	1,000,000	583
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/10/2023	Jefferies Company	XXX	1,010,000	1,010,000	0
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATION FINANCE		07/05/2023	Various	XXX	640,935	630,000	7,466
92428C-LB-8	VTSHGR 12/IND A632 - ABS		06/01/2023	Unknown	XXX	(357,293)	(335,833)	(597)
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					158,717,271	173,737,642	334,608
Bonds - Industrial and Miscellaneous (Unaffiliated)								
43655*-AB-4	HOLT TEXAS LTD.		11/21/2023	Direct	XXX	1,500,000	1,500,000	0
00305#-AA-8	AMBIENT BIDCO PTY LTD.		02/15/2023	Not Available	XXX	1,000,000	1,000,000	0
08806#-AG-2	TABCORP FINANCE PTY LTD.		03/01/2023	BOFAUSGS	XXX	1,500,000	1,500,000	0
166754-A*-2	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		04/26/2023	Private Placement	XXX	3,000,000	3,000,000	0
67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC		11/27/2023	Unknown	XXX	1,900,000	1,900,000	0
00080Q-AF-2	ABN AMRO BANK NV	C	05/05/2023	BANK OF NEW YORK	XXX	195,770	200,000	2,665
00084D-BA-7	ABN AMRO BANK NV	C	09/11/2023	Morgan Stanley	XXX	300,000	300,000	0
00175P-AC-7	AMN HEALTHCARE INC.		12/19/2023	Various	XXX	475,250	550,000	8,072
00206R-KH-4	AT&T INC.		09/26/2023	JANE STREET EXECUTION SERVICES LLC	XXX	152,030	200,000	713
00253X-AA-9	AADVANTAGE LOYALTY IP LTD.		06/21/2023	SUS	XXX	736,493	750,000	7,219
00287Y-BX-6	ABBVIE INC.		03/21/2023	Various	XXX	1,407,423	1,545,000	16,712
00623P-AB-7	ADAMS HOMES INC.		09/22/2023	WELLS FARGO SECURITIES LLC	XXX	250,000	250,000	0
00653V-AC-5	ADAPTHEALTH LLC		10/03/2023	DBS1	XXX	37,875	50,000	411
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD.	C	02/28/2023	Merrill Lynch	XXX	175,000	175,000	0
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC.		06/16/2023	BARCLAYS CAPITAL INC.	XXX	207,563	225,000	3,781
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC.		05/10/2023	PERSHING DIV OF DLJ SEC LNDING	XXX	63,596	67,000	337
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS	C	05/25/2023	Unknown	XXX	604,172	686,559	12,587
010392-GB-8	ALABAMA POWER CO		11/06/2023	Morgan Stanley	XXX	609,536	610,000	0
01309Q-AA-6	ALBERTSONS COMPANIES INC		02/07/2023	Various	XXX	438,048	438,000	0
01741R-AN-2	ATI INC.		08/07/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	100,000	100,000	0
02005N-BT-6	ALLY FINANCIAL INC.		06/08/2023	CITIBANK	XXX	165,000	165,000	0

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ANNUAL STATEMENT FOR THE YEAR 2023 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
02151W-AA-0	CWALT 2007-0A11 A1A - CMO/RMBS		07/01/2023	Direct	XXX	1,081	1,081	0
02311#-AB-2	AMAROK HOLDINGS LLC		03/10/2023	PRIVATE PLACEMENT	XXX	1,000,000	1,000,000	0
023771-T3-2	AMERICAN AIRLINES INC.		02/08/2023	BARCLAYS CAPITAL INC.	XXX	150,000	150,000	0
023772-AB-2	AMERICAN AIRLINES 2013-1 PASS THROUGH TR		05/05/2023	BANK OF NEW YORK	XXX	73,550	82,640	1,047
025816-DL-0	AMERICAN EXPRESS CO.		10/24/2023	RBC Capital	XXX	745,000	745,000	0
025816-DN-6	AMERICAN EXPRESS CO.		10/24/2023	RBCMK	XXX	735,000	735,000	0
02582J-KD-1	AMXCA 2023-3 - ABS		09/12/2023	Citigroup (SSB)	XXX	4,399,803	4,400,000	0
03027X-BS-8	AMERICAN TOWER CORP.		09/26/2023	DSP MERRILL LYNCH LIMITED	XXX	228,843	300,000	249
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC.		07/14/2023	MORGAN STANLEY & COMPANY	XXX	351,204	420,000	5,534
031162-CZ-1	AMGEN INC.		09/26/2023	Deutsche Bank	XXX	228,942	300,000	1,217
031162-DH-0	AMGEN INC.		02/16/2023	WELLS FARGO SECURITIES LLC	XXX	93,897	100,000	34
031162-DQ-0	AMGEN INC.		07/14/2023	Various	XXX	765,839	760,000	8,759
03328T-BA-2	ANCHC 7RR AR2 - CDO	C	08/14/2023	Unknown	XXX	2,781,167	2,798,752	8,878
03464U-AA-4	AOMT 236 A1 - RMBS		09/01/2023	GOLDMAN	XXX	1,494,574	1,500,000	11,646
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		04/25/2023	SUS	XXX	233,288	250,000	4,927
03740L-AC-6	ACN CORP		11/13/2023	BARCLAY INVESTMENTS, INC.	XXX	395,305	500,000	5,886
04015N-AG-9	ARES XXXVII A1R - CDO	C	11/16/2023	Bank of America Securities	XXX	1,419,956	1,420,950	9,429
04016*-AA-2	ARGLASS YAMAMURA SE LLC		05/26/2023	JEFFUS33 JEFFERIES JERSEY CITY	XXX	700,000	700,000	0
04288B-AB-6	ARSENAL AIC PARENT LLC		07/27/2023	WELLS FARGO SECURITIES LLC	XXX	100,000	100,000	0
04364V-AR-4	ASCENT RESOURCES UTICA HOLDINGS LLC		04/27/2023	Unknown	XXX	262,701	266,000	5,974
049560-AZ-8	ATMOS ENERGY CORP.		10/05/2023	CALYON SECURITIES (USA) INC	XXX	299,610	300,000	0
05377R-ER-1	AESOP 212 A - ABS		08/14/2023	BANC OF AMERICA/FIXED INCOME	XXX	1,130,487	1,300,000	1,439
05377R-GU-2	AESOP 233 A - ABS		03/30/2023	CITIGROUP GLOBAL MARKETS INC	XXX	499,916	500,000	0
05492V-AB-1	BBCMS 2020-C7 A2 - CMBS		01/05/2023	Wells Fargo Securities, LLC	XXX	229,990	250,000	112
05493E-AU-6	BBCMS 2021-C9 A1 - CMBS		01/05/2023	Wells Fargo Securities, LLC	XXX	304,160	324,226	35
054970-AA-6	BFLD 2019-DPLO A - CMBS		05/05/2023	JP MORGAN SECURITIES LLC	XXX	182,572	185,000	752
05522R-DH-8	BACCT 2023-2 A - ABS		12/07/2023	BANC OF AMERICA/FIXED INCOME	XXX	788,894	789,000	0
055451-BE-7	BHP BILLITON FINANCE (USA) LTD	C	09/05/2023	JP Morgan	XXX	545,364	550,000	0
05553R-AB-6	BBCMS 23C19 A2A - CMBS		04/10/2023	BARCLAYS CAPITAL INC.	XXX	605,990	600,000	2,494
05553R-AE-0	BBCMS 23C19 XA - CMBS		04/11/2023	BARCLAYS CAPITAL INC.	XXX	660,104	0	7,368
05553R-AG-5	BBCMS 23C19 AS - CMBS		04/10/2023	BARCLAYS CAPITAL INC.	XXX	473,770	460,000	2,017
05553R-AH-3	BBCMS 23C19 B - CMBS		04/10/2023	BARCLAYS CAPITAL INC.	XXX	119,995	120,000	549
05553R-AZ-3	BBCMS 23C19 CTF - CMBS		04/10/2023	BARCLAY INVESTMENTS, INC.	XXX	373,686	370,000	1,537
05583J-AG-7	BPC SA	C	07/14/2023	Unknown	XXX	758,992	805,000	0
055988-AF-6	BMO 2023-C5 XA - CMBS		05/25/2023	HARRIS NESBITT CORP BONDS	XXX	838,788	0	6,381
056100-AC-7	BMO 235C2 A3 - CMBS		10/20/2023	BMO CAPITAL MARKETS	XXX	1,081,497	1,050,000	1,646
059895-AW-2	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	C	09/14/2023	Morgan Stanley	XXX	1,344,506	1,350,000	0
06036F-BC-4	BANK 2018-BNK15 A4 - CMBS		12/13/2023	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	950,709	990,000	1,697
06051G-GF-0	BANK OF AMERICA CORP		08/14/2023	Unknown	XXX	938,663	1,000,000	2,549
06051G-JK-6	BANK OF AMERICA CORP		08/14/2023	Unknown	XXX	810,262	895,000	3,273
06051G-KA-6	BANK OF AMERICA CORP		07/14/2023	Unknown	XXX	517,784	650,000	7,181
06051G-KK-4	BANK OF AMERICA CORP		09/26/2023	JANE STREET EXECUTION SERVICES LLC	XXX	571,241	720,000	3,210
06211E-AF-8	BANK5 2023-5YR3 A3 - CMBS		10/03/2023	Various	XXX	1,300,597	1,270,000	657
06541C-BD-7	BANK 2021-BNK33 A3 - CMBS		08/14/2023	Unknown	XXX	3,952,122	4,600,000	3,357
06738E-BH-7	BARCLAYS PLC	C	08/14/2023	Unknown	XXX	588,323	600,000	6,357
06738E-BV-6	BARCLAYS PLC	C	06/15/2023	Morgan Stanley	XXX	236,577	300,000	627
07274E-AJ-2	BAYER US FINANCE LLC		11/17/2023	Various	XXX	1,935,426	1,930,000	0
073096-A@-8	BAYPORT POLYMERS LLC		02/15/2023	SBILGB2L CITIGROUP GLOBAL LOND	XXX	6,500,000	6,500,000	0
07336D-AY-7	BBCMS 23C20 XA - CMBS		06/22/2023	BARCLAYS CAPITAL INC.	XXX	542,977	0	0
07336D-BA-8	BBCMS 23C20 AS - CMBS		06/21/2023	BARCLAY INVESTMENTS, INC.	XXX	1,441,857	1,400,000	2,406
073685-AK-5	BEACON ROOFING SUPPLY INC.		07/17/2023	JP Morgan	XXX	100,000	100,000	0
075887-CJ-6	BECTON DICKINSON AND CO.		09/26/2023	JANE STREET EXECUTION SERVICES LLC	XXX	42,238	50,000	502
075887-CL-1	BECTON DICKINSON AND CO.		03/16/2023	JP MORGAN	XXX	162,142	200,000	424
08160B-AD-6	BMARK 2018-B5 A4 - CMBS		12/13/2023	JP MORGAN	XXX	564,023	600,000	982
08161Y-BG-7	BMARK 2022-B34 A5 - CMBS		05/10/2023	JP MORGAN SECURITIES LLC	XXX	1,657,846	1,850,000	2,140
08162P-AW-1	BMARK 2018-B1 A4 - CMBS		08/30/2023	CITIGROUP GLOBAL MARKETS INC	XXX	1,050,053	1,119,683	0
08163N-BJ-3	BMARK 2022-B32 A5 - CMBS		05/10/2023	J P MORGAN SECURITIES	XXX	2,238,318	2,650,000	2,431
08163T-AC-6	BMARK 2023-V2 A3 - CMBS		05/09/2023	CitiGroup	XXX	731,977	710,660	2,755
08163T-AE-2	BMARK 2023-V2 B - CMBS		05/09/2023	CitiGroup	XXX	91,562	90,000	420
08163T-AG-7	BMARK 2023-V2 XA - CMBS		05/10/2023	Citigroup (SSB)	XXX	267,597	0	5,113
08181J-AA-0	BSP V-B A1A - CDO	C	11/30/2023	NETSUBISHI UFJ SECURITIES (USA), INC	XXX	770,527	771,067	6,523
08263D-AA-4	BENTELER INTERNATIONAL AG	C	04/27/2023	JP Morgan	XXX	200,000	200,000	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
092174-AA-9	BLACK KNIGHT INFOSERV LLC		06/22/2023	GOLDMAN	XXX	223,750	250,000	2,895
09628J-AL-5	BLUEM 2015-3 A1R - CDO	D	11/16/2023	Deutsche Bank	XXX	446,087	447,492	2,573
09659W-2K-9	BNP PARIBAS SA	C	07/14/2023	Unknown	XXX	406,235	475,000	40
097023-CM-5	BOEING CO		07/14/2023	Unknown	XXX	1,047,955	1,140,000	13,937
097023-DC-6	BOEING CO		03/17/2023	CitiGroup	XXX	372,795	415,000	2,089
097751-BT-7	BOMBARDIER INC		11/29/2023	Not Available	XXX	377,462	391,000	3,763
097751-BZ-3	BOMBARDIER INC	C	01/17/2023	Morgan Stanley	XXX	375,000	375,000	.0
097751-CA-7	BOMBARDIER INC		11/06/2023	DBSI	XXX	360,000	360,000	.0
103304-BV-2	BOYD GAMING CORP		11/13/2023	Morgan Stanley	XXX	107,344	125,000	990
103557-AC-8	BOYNE USA INC		09/20/2023	WELLS FARGO SECURITIES LLC	XXX	46,150	52,000	866
104931-AA-8	BRAND INDUSTRIAL SERVICES INC		07/25/2023	JP Morgan	XXX	25,000	25,000	.0
10554T-AH-8	BRASKEM NETHERLANDS FINANCE BV	C	09/07/2023	CitiGroup	XXX	695,743	705,000	.0
10569G-AA-4	BRAVO 23RPL1 A1 - RMBS		09/22/2023	Merrill Lynch	XXX	399,984	415,000	1,499
109641-AK-6	BRINKER INTERNATIONAL INC		08/24/2023	Various	XXX	498,750	500,000	699
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		09/26/2023	Various	XXX	586,930	730,000	3,766
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		10/30/2023	JP MORGAN	XXX	74,826	75,000	.0
11043Y-AA-9	BRITIS-221-A - ABS		02/17/2023	SBILGB2L CITIGROUP GLOBAL LOND	XXX	1,136,258	1,150,103	13,845
11135F-BF-7	BROADCOM INC		09/26/2023	JANE STREET EXECUTION SERVICES LLC	XXX	149,904	200,000	621
12008R-AN-7	BUILDERS FIRSTSOURCE INC		09/13/2023	DEUTSCHE BANK SECURITIES, INC	XXX	31,025	34,000	66
12008R-AP-2	BUILDERS FIRSTSOURCE INC		11/10/2023	Various	XXX	170,331	209,000	1,995
12008R-AR-8	BUILDERS FIRSTSOURCE INC		10/04/2023	Various	XXX	150,893	155,000	1,905
1248EP-CN-1	CCO HOLDINGS LLC		04/26/2023	JP Morgan	XXX	319,000	400,000	8,850
12511V-AA-6	CDI ESCROW ISSUER INC		05/15/2023	JP Morgan	XXX	23,719	25,000	184
12513G-BG-3	CDW LLC		05/05/2023	BANK OF NEW YORK	XXX	1,358,715	1,500,000	17,578
12531Y-AM-0	CFCRE 2016-C4 A3 - CMBS		07/14/2023	Unknown	XXX	3,141,992	3,344,383	3,640
12532C-AZ-8	CFCRE 2017-C8 A3 - CMBS		07/14/2023	Unknown	XXX	2,562,227	2,756,390	3,289
125523-CB-4	CIGNA GROUP		08/14/2023	Unknown	XXX	492,580	525,000	8,082
12567H-AC-6	CIFC 2021-V11 A1 - CDO	C	11/17/2023	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	2,488,750	2,500,000	13,702
12570F-AB-7	CK HUTCHISON INTERNATIONAL (23) LTD	C	04/18/2023	HSBC Bank PLC	XXX	1,438,223	1,445,000	.0
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC		09/11/2023	RBC Capital	XXX	437,356	440,000	.0
125ESC-AE-3	CBL & ASSOCIATES LIMITED PARTNERSHIP		01/01/2023	Unknown	XXX	.0	.0	(8,134)
126307-BH-9	CSC HOLDINGS LLC		12/05/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	170,700	240,000	660
12644V-AF-5	CSN RESOURCES SA	C	11/30/2023	Morgan Stanley	XXX	900,000	900,000	.0
126650-AW-0	CVSPAS NOTES CTF - CMBS		06/01/2023	Unknown	XXX	(277)	.0	.0
126650-DR-8	CVS HEALTH CORP		09/26/2023	Deutsche Bank	XXX	384,255	500,000	384
12769G-AA-8	CAESARS ENTERTAINMENT INC		05/04/2023	Various	XXX	342,938	400,000	6,128
12769G-AB-6	CAESARS ENTERTAINMENT INC		10/19/2023	Various	XXX	973,450	976,000	4,171
12803R-AB-0	CAIXABANK SA	C	09/06/2023	BARCLAYS CAPITAL INC	XXX	365,000	365,000	.0
13123X-BF-8	CALLON PETROLEUM CO		07/05/2023	Morgan Stanley	XXX	84,773	89,000	408
131347-CR-5	CALPINE CORP		08/30/2023	JEFF	XXX	41,688	50,000	.0
136375-DH-2	CANADIAN NATIONAL RAILWAY CO		10/30/2023	CitiGroup	XXX	99,768	100,000	.0
14040H-CU-7	CAPITAL ONE FINANCIAL CORP		05/05/2023	BANK OF NEW YORK	XXX	1,462,678	1,500,000	21,809
14040H-CX-1	CAPITAL ONE FINANCIAL CORP		01/25/2023	MORGAN STANLEY & CO. LLC	XXX	1,600,000	1,600,000	.0
14040H-DC-6	CAPITAL ONE FINANCIAL CORP		10/27/2023	Morgan Stanley	XXX	195,000	195,000	.0
143122-AA-7	CGMS 2021-11 A - CDO	C	07/14/2023	GOLDMAN	XXX	2,468,750	2,500,000	35,279
14314L-AC-9	CGMS 2014-2-R A1 - CDO	C	11/16/2023	Bank of America Securities	XXX	1,281,649	1,284,346	1,194
143658-BN-1	CARNIVAL CORP		07/19/2023	Various	XXX	2,017,787	2,200,000	46,671
143658-BQ-4	CARNIVAL CORP		11/17/2023	Morgan Stanley	XXX	89,500	100,000	1,222
143658-BR-2	CARNIVAL CORP		12/28/2023	SUS	XXX	312,822	325,000	3,075
143658-BS-0	CARNIVAL CORP		10/18/2023	Various	XXX	167,909	184,000	3,100
143658-BW-1	CARNIVAL CORP		08/01/2023	Barclays Bank	XXX	28,000	28,000	.0
14448C-AT-1	CARRIER GLOBAL CORP		11/15/2023	JP Morgan	XXX	449,847	450,000	.0
15189X-AZ-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		09/26/2023	CitiGroup	XXX	110,668	120,000	2,626
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		03/20/2023	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	159,610	160,000	.0
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		09/13/2023	RBCMK	XXX	219,754	220,000	.0
154915-AA-0	CENTRAL PARENT LLC		08/04/2023	Various	XXX	210,682	210,000	.0
161150-AF-7	CHART INDUSTRIES INC		09/25/2023	Various	XXX	367,339	362,000	10,510
161150-AG-5	CHART INDUSTRIES INC		03/17/2023	CITIGROUP GLOBAL MARKETS INC	XXX	103,406	100,000	2,170
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC		07/14/2023	Unknown	XXX	322,104	325,000	4,668
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC		09/26/2023	MARKETAXESS CORPORATION	XXX	73,309	100,000	364
16159R-AC-9	CHASE 23RPL2 A1 - RMBS		09/19/2023	JP MORGAN SECURITIES LLC	XXX	1,239,165	1,450,000	3,403
171484-AJ-7	CHURCHILL DOWNS INC		04/18/2023	Various	XXX	357,030	357,000	.0

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ANNUAL STATEMENT FOR THE YEAR 2023 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
17291E-AV-3	CGCMT 2016-P6 A4 - CMBS		11/13/2023	GOLDMAN	XXX	1,323,285	1,418,894	1,908
17291N-AA-9	CGCMT 23SMRT A - CMBS		05/10/2023	Citigroup (SSB)	XXX	1,153,600	1,120,000	4,304
17291N-AC-5	CGCMT 23SMRT B - CMBS		05/10/2023	Citigroup (SSB)	XXX	741,446	730,000	.0
17291N-AE-1	CGCMT 23SMRT C - CMBS		05/10/2023	CitiGroup	XXX	117,339	118,000	.0
172967-KY-6	CITIGROUP INC.		07/14/2023	Unknown	XXX	978,858	1,040,000	7,673
172967-MS-7	CITIGROUP INC.		09/26/2023	GOLDMAN	XXX	160,388	200,000	1,643
172967-NA-5	CITIGROUP INC.		08/14/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	1,296,388	1,460,000	3,854
17305E-GW-9	CCCIT 2023-A1 A1 - ABS		12/04/2023	Citigroup (SSB)	XXX	259,967	260,000	.0
17325F-BB-3	CITIBANK NA		09/26/2023	CitiGroup	XXX	650,000	650,000	.0
17328C-AD-4	CGCMT 2019-C7 A4 - CMBS		12/13/2023	Various	XXX	908,295	1,030,000	1,243
17888H-AA-1	CIVITAS RESOURCES INC.		06/22/2023	Merrill Lynch	XXX	300,000	300,000	.0
17888H-AB-9	CIVITAS RESOURCES INC.		06/22/2023	Bank of America	XXX	244,000	244,000	.0
17888H-AC-7	CIVITAS RESOURCES INC.		10/10/2023	Various	XXX	150,000	150,000	.0
18060T-AA-3	CLARIOS GLOBAL LP		06/21/2023	CITIBANK	XXX	64,160	64,000	456
18064P-AC-3	CLARIVATE SCIENCE HOLDINGS CORP.	C	05/04/2023	Various	XXX	314,861	350,000	4,822
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		11/17/2023	Various	XXX	158,283	158,000	2,514
185899-AG-6	CLEVELAND-CLIFFS INC.		06/28/2023	Merrill Lynch	XXX	278,500	275,000	3,248
185899-AN-1	CLEVELAND-CLIFFS INC.		09/07/2023	Various	XXX	347,125	350,000	1,261
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS INC.		12/14/2023	J P MORGAN SECURITIES	XXX	86,020	88,000	1,020
20338Q-AA-1	COMMSCOPE INC.		02/15/2023	Various	XXX	121,635	147,000	5,592
20755C-AA-6	CAS 2023-R08 1M1 - CMO/RMBS		11/16/2023	Morgan Stanley	XXX	190,000	190,000	.0
21987B-BF-4	CORPORACION NACIONAL DEL COBRE DE CHILE	C	02/23/2023	Various	XXX	1,132,359	1,150,000	3,274
21987B-BH-0	CORPORACION NACIONAL DEL COBRE DE CHILE	C	09/05/2023	BNP Paribas	XXX	438,178	440,000	.0
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP		07/14/2023	Unknown	XXX	489,277	645,000	4,385
222070-AB-0	COTY INC.		01/26/2023	BANK OF MONTREAL	XXX	44,381	45,000	853
22282E-AJ-1	COVANTA HOLDING CORP.		09/27/2023	Merrill Lynch	XXX	125,750	150,000	2,083
22303X-AA-3	COVANTA HOLDING CORP.		09/27/2023	Various	XXX	251,875	300,000	3,832
224044-CJ-4	COX COMMUNICATIONS INC.		08/14/2023	Unknown	XXX	790,411	855,000	14,879
22822V-AT-8	CROWN CASTLE INC.		09/26/2023	GOLDMAN	XXX	155,848	200,000	913
22822V-BD-2	CROWN CASTLE INC.		12/04/2023	JP Morgan	XXX	438,508	440,000	.0
228701-AF-5	CROWNROCK LP		06/08/2023	WELLS FARGO SECURITIES LLC.	XXX	409,813	415,000	3,696
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC.		08/10/2023	JP Morgan	XXX	19,859	20,000	.0
23307D-AY-9	DEGS.18-C1 - CMBS		01/05/2023	Wells Fargo Securities, LLC	XXX	1,111,565	1,150,000	550
23312B-AA-8	DCOT 19MTC A - CMBS		05/25/2023	Barclays Bank	XXX	413,890	500,000	988
23918K-AS-7	DAVITA INC.		12/15/2023	Various	XXX	304,660	350,000	482
23918K-AT-5	DAVITA INC.		07/17/2023	Various	XXX	181,625	225,000	3,135
24618#-BB-5	DELAWARE NORTH COMPANIES, INC.		07/31/2023	DIRECT	XXX	1,400,000	1,400,000	.0
251526-CN-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		08/14/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	326,575	355,000	5,631
251526-CS-6	DEUTSCHE BANK AG (NEW YORK BRANCH)		03/01/2023	Deutsche Bank AG London	XXX	906,651	900,000	7,560
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/06/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	200,000	200,000	.0
251526-CU-1	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/15/2023	DBSI	XXX	355,000	355,000	.0
25160P-AN-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/06/2023	BNP Paribas	XXX	1,008,670	1,000,000	22,828
25259K-AA-8	DIAMOND ESCROW ISSUER LLC.		05/24/2023	Merrill Lynch	XXX	400,000	400,000	.0
25260W-AD-3	DIAMOND FOREIGN ASSET CO	C	09/12/2023	GOLDMAN	XXX	150,000	150,000	.0
25267T-AN-1	SHINE 211 A - RMBS		05/25/2023	Unknown	XXX	1,726,010	2,000,000	640
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC.		07/14/2023	GOLDMAN	XXX	1,672,021	1,890,000	12,777
25470M-AG-4	DISH NETWORK CORP.		05/05/2023	Various	XXX	1,206,332	1,225,000	47,147
26249B-AQ-4	DRSLF 30 AR - CDO		11/13/2023	MITSUBISHI UFJ SECURITIES	XXX	541,893	543,414	.0
26442E-AJ-9	DUKE ENERGY OHIO INC.		03/20/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	49,972	50,000	.0
26442U-AG-9	DUKE ENERGY PROGRESS LLC.		07/14/2023	Unknown	XXX	821,319	855,000	11,687
26444H-AQ-4	DUKE ENERGY FLORIDA LLC.		11/06/2023	GOLDMAN	XXX	199,638	200,000	.0
26884T-AP-7	ERAC USA FINANCE LLC.		07/14/2023	Unknown	XXX	406,004	420,000	3,236
26884T-AW-2	ERAC USA FINANCE LLC.		04/26/2023	Mizuho Securities	XXX	508,526	510,000	.0
26885B-AH-3	EQM MIDSTREAM PARTNERS LP.		03/20/2023	SUS	XXX	331,447	350,000	5,119
26885B-AN-0	EQM MIDSTREAM PARTNERS LP.		01/23/2023	SUNCM	XXX	250,000	250,000	2,813
278062-AK-0	EATON CORP.		05/15/2023	BNP Paribas	XXX	284,783	285,000	.0
278865-BM-1	ECOLAB INC.		03/16/2023	US BANCORP INVESTMENTS INC.	XXX	149,017	180,000	521
281020-AY-3	EDISON INTERNATIONAL		05/10/2023	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	274,469	275,000	.0
28228P-AC-5	EG GLOBAL FINANCE PLC.	C	11/10/2023	BARCLAYS CAPITAL INC.	XXX	875,000	875,000	.0
28470R-AH-5	CAESARS ENTERTAINMENT INC.		08/01/2023	Various	XXX	92,576	93,000	298
289907-AS-6	ELM21 21R CR - CDO	C	09/15/2023	MORGAN STANLEY & COMPANY	XXX	250,000	250,000	.0
29003E-AA-3	ELMWB VIII A1 - CDO	C	11/21/2023	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	369,623	370,000	2,488

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SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
29082H-AD-4	EMBRAER NETHERLANDS FINANCE BV	C	08/04/2023	Various	XXX	905,672	910,000	389
29082K-AA-3	EMBECTA CORP		09/27/2023	Morgan Stanley	XXX	177,750	225,000	1,375
29245J-AN-2	EMPRESA NACIONAL DEL PETROLEO	C	04/26/2023	Scotia Capital Markets	XXX	443,656	445,000	0
29250N-BR-5	ENBRIDGE INC		09/26/2023	US BANCORP INVESTMENTS INC	XXX	192,938	200,000	633
29250N-BX-2	ENBRIDGE INC		11/06/2023	Morgan Stanley	XXX	344,627	345,000	0
29261A-AA-8	ENCOMPASS HEALTH CORP		12/11/2023	Goldman Sachs	XXX	268,840	286,000	4,719
29272W-AD-1	ENERGIZER HOLDINGS INC		09/27/2023	Various	XXX	68,089	81,000	1,725
29273R-BK-4	ENERGY TRANSFER LP		07/14/2023	Morgan Stanley	XXX	710,916	740,000	7,684
29273V-AQ-3	ENERGY TRANSFER LP		09/26/2023	JANE STREET EXECUTION SERVICES LLC	XXX	386,236	400,000	2,747
29278N-AG-8	ENERGY TRANSFER LP		08/14/2023	Unknown	XXX	485,027	500,000	8,677
29336T-AD-2	ENLINK MIDSTREAM LLC		03/30/2023	WELLS FARGO SECURITIES LLC	XXX	111,870	113,000	653
29364W-AZ-1	ENTERGY LOUISIANA LLC		07/14/2023	Unknown	XXX	854,975	905,000	10,432
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		07/14/2023	Unknown	XXX	1,079,040	1,225,000	15,626
29977L-AA-9	SK INVICTUS INTERMEDIATE II SARL	C	05/31/2023	Morgan Stanley	XXX	58,875	75,000	333
30225V-AK-3	EXTRA SPACE STORAGE LP		06/12/2023	Wells Fargo	XXX	138,429	140,000	0
302491-AU-9	FMC CORP		08/14/2023	Unknown	XXX	602,077	695,000	8,858
30298P-AS-1	FREMF 2019-K97 B - CMBS		05/25/2023	SG COWEN & CO NEW YORK	XXX	1,092,845	1,210,000	3,798
30321C-AS-1	FRESB 2021-SB88 AOF - CMBS		12/15/2023	Morgan Stanley	XXX	2,374,323	2,839,312	2,219
316773-DF-4	FIFTH THIRD BANCORP		09/06/2023	RBC Capital	XXX	604,259	698,000	11,184
316773-DK-3	FIFTH THIRD BANCORP		07/24/2023	RBC Capital	XXX	140,000	140,000	0
335934-AT-2	FIRST QUANTUM MINERALS LTD	C	06/01/2023	CITIGROUP GLOBAL MARKETS INC	XXX	381,500	400,000	3,705
335934-AU-9	FIRST QUANTUM MINERALS LTD		09/15/2023	Various	XXX	502,063	500,000	7,182
341081-GP-6	FLORIDA POWER & LIGHT CO		05/15/2023	JP MORGAN	XXX	339,861	340,000	0
34487#-AC-1	FOOTBALL CLUB TERMINAL NOTES 2029 TRUST		08/01/2023	Unknown	XXX	0	0	9,232
34535Q-AA-3	FORDR 23REV1 A - ABS		02/09/2023	JP Morgan	XXX	299,991	300,000	0
345370-DA-5	FORD MOTOR CO		06/28/2023	Various	XXX	1,121,563	1,425,000	11,838
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		03/20/2023	SUS	XXX	639,331	700,000	8,466
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		11/02/2023	Various	XXX	334,434	400,000	7,689
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/20/2023	SUS	XXX	231,413	250,000	3,919
345397-C4-3	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	Various	XXX	399,492	400,000	0
345397-C6-8	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	DEUTSCHE BANK SECURITIES, INC	XXX	199,754	200,000	0
345397-C9-2	FORD MOTOR CREDIT COMPANY LLC		04/04/2023	GOLDMAN	XXX	224,719	225,000	0
345397-D5-9	FORD MOTOR CREDIT COMPANY LLC		11/02/2023	CITIGROUP GLOBAL MARKETS INC	XXX	200,000	200,000	0
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC		09/20/2023	CITIGROUP GLOBAL MARKETS INC	XXX	190,000	200,000	1,102
35063@-AA-6	FOUNDRY JV HOLDCO LLC		05/31/2023	Unknown	XXX	5,000,000	5,000,000	0
35640Y-AK-3	FREEDOM MORTGAGE CORP		09/14/2023	JP Morgan	XXX	147,000	150,000	0
35708Y-AS-5	FREMF 2018-K73 B - CMBS		12/14/2023	SG COWEN & CO NEW YORK	XXX	1,233,527	1,300,000	2,447
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/15/2023	Various	XXX	322,000	350,000	2,333
36168Q-AN-4	GFL ENVIRONMENTAL INC	C	01/18/2023	Merrill Lynch	XXX	22,625	25,000	115
36168Q-AP-9	GFL ENVIRONMENTAL INC	C	03/02/2023	Various	XXX	391,938	450,000	5,101
36168Q-AQ-7	GFL ENVIRONMENTAL INC		11/29/2023	JP Morgan	XXX	240,000	240,000	0
361841-AL-3	GLP CAPITAL LP		11/17/2023	WELLS FARGO SECURITIES LLC	XXX	414,757	440,000	8,162
36264K-AT-7	GSMS 2020-GSA2 A3 - CMBS		08/14/2023	Unknown	XXX	2,876,916	3,400,000	1,915
36267Q-AA-2	GN BONDCO LLC		09/25/2023	Morgan Stanley	XXX	417,016	425,000	0
36268N-AA-8	GTOR W-2 MERGER SUB LLC		09/20/2023	JP Morgan	XXX	200,000	200,000	0
36270G-AA-9	GSMS 23SHIP A - CMBS		08/04/2023	GOLDMAN	XXX	1,130,138	1,180,164	3,323
36270G-AE-1	GSMS 23SHIP C - CMBS		08/04/2023	GOLDMAN	XXX	2,215,085	2,312,925	8,041
36270G-AG-6	GSMS 23SHIP D - CMBS		08/04/2023	GOLDMAN	XXX	2,394,601	2,500,000	9,209
36294B-AL-8	GS CALTEX CORP	C	07/31/2023	JP MORGAN	XXX	632,746	635,000	0
36321J-AC-8	GALXY XXVIII A1 - CDO	C	11/29/2023	JP MORGAN	XXX	486,276	486,568	4,200
364760-AP-3	GAP INC		02/21/2023	SUS	XXX	111,299	150,000	2,130
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC		08/14/2023	Unknown	XXX	659,474	670,000	15,926
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC		01/31/2023	Merrill Lynch	XXX	241,737	300,000	1,170
37045X-ED-4	GENERAL MOTORS FINANCIAL COMPANY INC		01/04/2023	Deutsche Bank	XXX	69,786	70,000	0
37148J-AA-1	GNRT 6 A1R - CDO	C	11/29/2023	JP MORGAN	XXX	745,500	750,000	5,585
37185L-AN-2	GENESIS ENERGY LP		01/19/2023	WELLS FARGO SECURITIES LLC	XXX	106,200	106,000	0
37185L-AP-7	GENESIS ENERGY LP		11/30/2023	Bank of America	XXX	6,927	7,000	0
37255J-AA-0	GENTING NEW YORK LLC		01/23/2023	SUS	XXX	401,625	450,000	6,600
375558-BZ-5	GILEAD SCIENCES INC		09/07/2023	Various	XXX	838,639	840,000	0
377320-AA-4	GLATFELTER CORP		01/19/2023	STIFEL NICOLAUS & COMPANY	XXX	33,588	51,000	458
37959G-AD-9	GLOBAL ATLANTIC (FIN) CO		07/28/2023	WELLS FARGO SECURITIES LLC	XXX	157,712	160,000	508
38141G-YN-8	GOLDMAN SACHS GROUP INC		09/26/2023	JANE STREET EXECUTION SERVICES LLC	XXX	621,552	800,000	9,246

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
381416-ZW-9	GOLDMAN SACHS GROUP INC.		07/14/2023	GOLDMAN	XXX	754,767	895,000	10,797
381456-AH-3	GOLDMAN SACHS GROUP INC.		11/06/2023	Goldman Sachs & Co.	XXX	935,690	1,000,000	16,722
38237C-AA-6	GOOD 233 A - ABS		08/02/2023	CitiGroup	XXX	726,997		0
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		12/19/2023	Various	XXX	225,630	253,000	2,686
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		10/19/2023	Various	XXX	18,852	23,000	176
389286-AA-3	GRAY ESCROW II INC.		09/12/2023	WELLS FARGO SECURITIES LLC.	XXX	79,025	120,000	2,408
389375-AJ-5	GRAY TELEVISION INC.		01/30/2023	Morgan Stanley	XXX	230,000	250,000	653
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL	C	02/09/2023	BNP PARIBAS NY BRANCH/PARIS BONDS	XXX	615,000	615,000	0
39807U-AD-8	GREYSTAR REAL ESTATE PARTNERS LLC		08/30/2023	Various	XXX	352,500	350,000	538
404119-CC-1	HCA INC.		09/26/2023	JANE STREET EXECUTION SERVICES LLC.	XXX	61,537	80,000	385
404280-DF-3	HSBC HOLDINGS PLC.	C	05/05/2023	BANK OF NEW YORK	XXX	1,072,242	1,100,000	21,794
40468@-AA-7	HA ECON 101 TRUST		06/01/2023	Unknown	XXX	0	0	0
40739#-AA-8	HAMILTON HOLDCO LLC		12/20/2023	DIRECT	XXX	1,500,000	1,500,000	0
415864-AM-9	ENVIRI CORP.		10/02/2023	Various	XXX	309,327	362,000	2,307
418751-AL-7	HAT HOLDINGS I LLC.		12/04/2023	Bank of America	XXX	80,000	80,000	0
42239P-AB-5	HEARTLAND DENTAL LLC		09/06/2023	Jefferies	XXX	157,000	157,000	751
42250P-AE-3	HEALTHPEAK PROPERTIES INC.		09/26/2023	CitiGroup	XXX	74,898	80,000	1,202
42704L-AA-2	HERC HOLDINGS INC.		08/11/2023	Various	XXX	55,245	58,000	266
428040-DB-2	HERTZ CORP.		12/20/2023	Various	XXX	70,960	87,000	221
431318-BC-7	HILCORP ENERGY I LP.		11/03/2023	RBC Capital	XXX	133,000	133,000	0
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC.		10/31/2023	CITIBANK	XXX	47,766	53,000	768
437076-CF-7	HOME DEPOT INC.		09/26/2023	Various	XXX	568,095	725,000	184
438516-CF-1	HONEYWELL INTERNATIONAL INC.		03/17/2023	GOLDMAN	XXX	501,815	615,000	598
44148H-AA-1	HWIRE 231 A2 - ABS		05/16/2023	MORGAN STANLEY & COMPANY	XXX	3,020,000	3,020,000	0
442722-AB-0	HOWARD MIDSTREAM ENERGY PARTNERS LLC		06/29/2023	RBC Capital	XXX	75,000	75,000	0
443628-AH-5	HUDBAY MINERALS INC.	C	02/02/2023	Various	XXX	140,038	150,000	3,190
443628-AJ-1	HUDBAY MINERALS INC.	C	02/06/2023	Merrill Lynch	XXX	137,250	150,000	2,381
449691-AC-8	ILIAD HOLDING SAS	C	01/19/2023	BARCLAYS CAPITAL INC.	XXX	190,000	200,000	3,811
45174H-BC-0	IHEARTCOMMUNICATIONS INC.		01/04/2023	NETSCOUT SYSTEMS INC.	XXX	52,939	57,000	1,565
45174H-BE-6	IHEARTCOMMUNICATIONS INC.		10/24/2023	CITIBANK	XXX	15,698	21,000	217
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		09/07/2023	Various	XXX	295,719	300,000	7,985
460690-BU-3	INTERPUBLIC GROUP OF COMPANIES INC.		06/06/2023	CitiGroup	XXX	79,000	80,000	0
46115H-BQ-9	INTESA SANPAOLO SPA	C	11/28/2023	BNP PARIBAS	XXX	153,560	200,000	4,175
46115H-BZ-9	INTESA SANPAOLO SPA	C	06/12/2023	JP MORGAN SECURITIES LLC.	XXX	1,998,700	2,000,000	0
46590X-AG-1	JBS USA LUX SA		08/14/2023	Mizuho Securities	XXX	364,688	375,000	694
465965-AC-5	J B POINDEXTER & CO INC.		12/07/2023	JP Morgan	XXX	195,000	195,000	0
46625H-RY-8	JPMORGAN CHASE & CO.		08/14/2023	Unknown	XXX	1,882,902	2,000,000	2,731
46646G-AA-5	JPMCC 2016-NINE A - CMBS		05/25/2023	Unknown	XXX	1,500,244	1,700,000	3,342
46646G-AE-7	JPMCC 2016-NINE B - CMBS		08/10/2023	Wells Fargo Securities, LLC	XXX	1,742,676	2,075,000	2,210
46647P-CC-8	JPMORGAN CHASE & CO.		11/06/2023	JP MORGAN SECURITIES LLC.	XXX	952,992	1,200,000	1,376
46647P-CR-5	JPMORGAN CHASE & CO.		09/26/2023	JANE STREET EXECUTION SERVICES LLC.	XXX	623,528	800,000	7,918
46647P-DR-4	JPMORGAN CHASE & CO.		07/17/2023	JP MORGAN	XXX	60,236	60,000	428
46656N-AA-7	JPMIT 23DSC1 A1 - CMO/RMBS		08/15/2023	JP MORGAN SECURITIES LLC.	XXX	720,159	771,048	1,585
469815-AK-0	JACOBS ENTERTAINMENT INC.		11/21/2023	Various	XXX	226,531	250,000	5,602
469815-AL-8	JACOBS ENTERTAINMENT INC.		05/23/2023	Various	XXX	156,000	175,000	938
47214B-AA-6	JBS USA LUX SA		09/05/2023	RBC Capital	XXX	239,683	240,000	0
48255G-AA-3	KKR GROUP FINANCE CO XII LLC		05/05/2023	BANK OF NEW YORK	XXX	1,062,632	1,100,000	25,489
48666K-BA-6	KB HOME		10/31/2023	Barclays Bank	XXX	27,913	29,000	625
49272Y-AB-9	KEVLAR SPA	C	04/21/2023	Morgan Stanley	XXX	162,960	194,000	0
49446R-BA-6	KIMCO REALTY OP LLC.		08/14/2023	WELLS FARGO SECURITIES LLC.	XXX	415,146	455,000	756
49456B-AX-9	KINDER MORGAN INC.		09/26/2023	JANE STREET EXECUTION SERVICES LLC.	XXX	139,505	150,000	2,535
498894-AA-2	KNIFE RIVER HOLDING CO.		04/11/2023	JP Morgan	XXX	125,000	125,000	0
50077L-AV-8	KRAFT HEINZ FOODS CO.		03/16/2023	JP MORGAN	XXX	359,956	385,000	6,778
50168Q-AE-5	LABL INC.		03/28/2023	GOLDMAN	XXX	100,000	100,000	0
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC.		12/11/2023	Various	XXX	629,813	725,000	8,480
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC.		08/17/2023	Various	XXX	199,775	200,000	143
50203T-AA-4	LFS TOPCO LLC.		04/28/2023	JEFF	XXX	132,000	150,000	416
50212Y-AH-7	LPL HOLDINGS INC.		11/08/2023	Morgan Stanley	XXX	114,918	115,000	0
502431-AN-9	L3HARRIS TECHNOLOGIES INC.		09/26/2023	Morgan Stanley	XXX	230,856	300,000	1,095
50543L-AA-0	LAFI 2016 A1 - ABS	C	05/25/2023	Unknown	XXX	731,627	861,580	1,029
516806-AG-1	VITAL ENERGY INC.		09/19/2023	WELLS FARGO SECURITIES LLC.	XXX	191,300	189,000	3,721
516806-AJ-5	VITAL ENERGY INC.		12/07/2023	Various	XXX	177,114	179,000	381

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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
526107-AG-2	LENNOX INTERNATIONAL INC		09/07/2023	WELLS FARGO SECURITIES LLC	XXX	699,272	700,000	.0
527298-BP-7	LEVEL 3 FINANCING INC		02/21/2023	SUS	XXX	207,748	250,000	4,061
52736R-BJ-0	LEVI STRAUSS & CO		07/14/2023	JP Morgan	XXX	626,250	750,000	9,990
539439-AX-7	LLOYDS BANKING GROUP PLC	C	02/27/2023	MORGAN STANLEY & CO. LLC	XXX	1,100,000	1,100,000	.0
53946P-AA-8	LNCR 22ORE7 A - CMBS	C	05/25/2023	JP MORGAN SECURITIES LLC	XXX	196,068	200,000	.251
539830-BR-9	LOCKHEED MARTIN CORP		03/16/2023	GOLDMAN	XXX	180,430	190,000	1,955
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO		03/09/2023	Wells Fargo Securities, LLC	XXX	698,404	700,000	.0
55037A-AA-6	AKER BP ASA	C	07/14/2023	WELLS FARGO SECURITIES LLC	XXX	819,473	908,000	9,030
55067L-AA-5	LUX 23LION A - CMBS		07/28/2023	GOLDMAN	XXX	1,220,566	1,223,625	.0
552953-CF-6	MGM RESORTS INTERNATIONAL		06/21/2023	Goldman Sachs	XXX	62,563	65,000	.675
552953-CH-2	MGM RESORTS INTERNATIONAL		02/03/2023	SUS	XXX	230,000	250,000	3,694
55318E-AA-8	MIRA 23MILE A - CMBS		06/08/2023	GOLDMAN	XXX	1,260,095	1,243,000	.0
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		02/10/2023	Various	XXX	138,954	175,000	4,358
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		02/06/2023	PGIMSFTPo	XXX	210,625	250,000	3,924
55361A-AU-8	MSWF 2023-2 A5 - CMBS		12/08/2023	WELLS FARGO SECURITIES LLC	XXX	1,441,993	1,400,000	4,678
55609N-AA-6	MACQUARIE AIRFINANCE HOLDINGS LTD	C	05/16/2023	SUS	XXX	49,750	50,000	.349
55609N-AB-4	MACQUARIE AIRFINANCE HOLDINGS LTD	C	12/18/2023	Various	XXX	660,578	652,000	5,453
55760L-AA-5	MADISON IAQ LLC		09/15/2023	Jane Street	XXX	11,383	13,000	.118
55760L-AB-3	MADISON IAQ LLC		11/16/2023	Various	XXX	61,876	74,000	1,004
55818M-BA-4	MDPK X111 AR2 - CDO	C	11/15/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	221,495	221,890	1,181
55821T-AA-5	MDPK XXX A - CDO	C	11/28/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	463,448	465,159	3,724
55822E-AA-7	MDPK 59 A - CDO	C	11/28/2023	Deutsche Bank	XXX	499,345	500,000	4,059
55903V-BG-7	WARNERMEDIA HOLDINGS INC		03/06/2023	JP MORGAN CHASE BANK N.A	XXX	900,000	900,000	.0
573874-AP-9	MARVELL TECHNOLOGY INC		09/11/2023	JP Morgan	XXX	189,445	190,000	.0
57701R-AM-4	MATTAMY GROUP CORP	C	07/25/2023	Various	XXX	262,012	300,000	4,442
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO		01/30/2023	Merrill Lynch	XXX	275,000	275,000	.0
57763R-AC-1	MAUSER PACKAGING SOLUTIONS HOLDING CO		12/08/2023	BNP PARIBAS	XXX	31,960	34,000	.494
58933Y-AZ-8	MERCK & CO INC		09/26/2023	GOLDMAN	XXX	118,023	150,000	.568
59111R-AA-0	METAL 2017-1 A - ABS	C	05/25/2023	Unknown	XXX	495,310	840,461	1,069
59319B-AA-5	MFRFA 23INV2 A1 - RMBS		09/13/2023	WELLS FARGO SECURITIES	XXX	1,197,184	1,200,000	6,098
603051-AE-3	MINERAL RESOURCES LTD	C	09/28/2023	JP Morgan	XXX	387,000	387,000	.0
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/05/2023	BANK OF NEW YORK	XXX	1,807,818	2,000,000	19,703
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	09/26/2023	GOLDMAN	XXX	310,144	400,000	4,572
60687Y-CT-4	MIZUHO FINANCIAL GROUP INC	C	02/22/2023	Bank of America Securities	XXX	2,498,850	2,500,000	.0
61690F-AL-7	MSBAM 2015-C22 A3 - CMBS		07/14/2023	Unknown	XXX	760,615	800,000	.880
61691X-AA-1	MSC 2019-PLND A - CMBS		05/25/2023	Unknown	XXX	987,649	1,000,000	1,697
617446-8U-6	MORGAN STANLEY		07/14/2023	Unknown	XXX	306,690	395,000	2,972
61746B-DZ-6	MORGAN STANLEY		07/14/2023	Unknown	XXX	715,099	740,000	13,302
61747Y-EH-4	MORGAN STANLEY		09/26/2023	GOLDMAN	XXX	693,495	900,000	9,918
61747Y-FF-7	MORGAN STANLEY		07/19/2023	Morgan Stanley	XXX	215,000	215,000	.0
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC		12/08/2023	WELLS FARGO SECURITIES LLC	XXX	26,130	26,000	.201
628530-BK-2	MYLAN INC		07/14/2023	Unknown	XXX	408,454	430,000	4,837
62886E-BA-5	NCR CORP		01/27/2023	Various	XXX	115,057	133,000	1,794
62886H-BE-0	NCL CORPORATION LTD		08/08/2023	Various	XXX	354,739	375,000	6,226
62886H-BL-4	NCL CORPORATION LTD		10/19/2023	Various	XXX	852,989	850,000	12,435
62886H-BN-0	NCL CORPORATION LTD		10/11/2023	JP Morgan	XXX	196,000	196,000	.0
629377-CQ-3	NRG ENERGY INC		01/04/2023	Morgan Stanley	XXX	203,438	250,000	3,305
629377-CS-9	NRG ENERGY INC		07/13/2023	Various	XXX	447,469	575,000	7,971
62957H-AJ-4	NABORS INDUSTRIES INC		11/16/2023	Various	XXX	168,844	175,000	.179
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		01/09/2023	SUS	XXX	231,875	250,000	7,333
63874A-AA-6	NCMS 21APPL A - CMBS		05/25/2023	Unknown	XXX	1,931,720	2,000,000	1,694
638962-AA-8	NCR ATLEOS ESCROW CORP		09/29/2023	Various	XXX	465,125	472,000	.55
63938C-AN-8	NAVIENT CORP		12/18/2023	Various	XXX	279,633	275,000	5,885
64034Y-AC-5	NSLT 2021-D B - ABS		01/06/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	225,682	270,000	.435
64035G-AC-3	NSLT 2021-C B - ABS		01/06/2023	BANC OF AMERICA/FIXED INCOME	XXX	84,050	103,606	.146
64131J-AL-0	NEUB XXV AR - CDO		11/20/2023	Wells Fargo	XXX	1,297,554	1,300,741	8,330
64830N-AA-9	NRZT 19RPL3 A1 - CMO/RMBS		09/07/2023	Goldman Sachs & Co.	XXX	1,079,328	1,145,863	.875
64831H-AW-5	NRZT 23NQW1 A1A - RMBS		09/29/2023	MORGAN STANLEY & CO. LLC	XXX	1,299,982	1,300,000	9,915
64952W-FD-0	NEW YORK LIFE GLOBAL FUNDING		06/06/2023	JP MORGAN	XXX	469,568	470,000	.0
65473P-AN-5	NISOURCE INC		03/21/2023	JP MORGAN	XXX	34,940	35,000	.0
654744-AD-3	NISSAN MOTOR CO LTD	C	04/17/2023	Merrill Lynch	XXX	201,094	225,000	.962
65505P-AA-5	NOBLE FINANCE 2 LLC		09/15/2023	Various	XXX	126,000	125,000	1,678

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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
65535H-BB-4	NOMURA HOLDINGS INC.	C	08/14/2023	NOMURA SECURITIES/FIXED INCOME	XXX	689,434	815,000	1,350
655663-AA-0	NORDSON CORP		09/07/2023	JP Morgan	XXX	74,984	75,000	0
655844-CE-6	NORFOLK SOUTHERN CORP		11/27/2023	Morgan Stanley	XXX	711,584	830,000	1,646
655844-CR-7	NORFOLK SOUTHERN CORP		07/31/2023	Wells Fargo	XXX	114,765	115,000	0
66679N-AA-8	NORTHRIVER MIDSTREAM FINANCE LP		08/23/2023	NBC FINANCIAL FI	XXX	191,563	200,000	3,816
66977W-AS-8	NOVA CHEMICALS CORP	C	04/04/2023	Morgan Stanley	XXX	100,553	123,000	2,047
670001-AE-6	NOVELIS CORP		10/31/2023	Various	XXX	103,425	119,000	1,271
670001-AG-1	NOVELIS CORP		02/10/2023	Jefferies	XXX	36,644	41,000	329
67515E-AR-7	OCTR V ARR - CDO	C	08/14/2023	Unknown	XXX	1,717,175	1,720,102	10,462
67777L-AD-5	O1 EUROPEAN GROUP BV	C	05/16/2023	Various	XXX	77,444	86,000	1,055
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC		08/14/2023	Unknown	XXX	936,062	995,000	9,101
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		09/26/2023	GOLDMAN	XXX	276,873	300,000	493
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	03/23/2023	Various	XXX	692,094	825,000	13,144
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO	C	01/19/2023	JEFF	XXX	219,063	250,000	3,840
68267E-AA-2	ODART 2019-1 A - ABS		08/14/2023	Unknown	XXX	1,446,982	1,500,000	0
682691-AE-0	ONEMAIN FINANCE CORP		12/11/2023	CITIGROUP GLOBAL MARKETS INC	XXX	129,237	130,000	0
68269H-AC-9	OMFIT 232 C - ABS		08/15/2023	Citigroup (SSB)	XXX	2,048,572	2,049,000	0
68269H-AD-7	OMFIT 232 D - ABS		08/15/2023	Citigroup (SSB)	XXX	905,930	906,000	0
68269J-AG-6	OMFIT 231 C - ABS		05/17/2023	BNP Paribas	XXX	832,977	833,000	0
68269J-AH-4	OMFIT 231 D - ABS		05/17/2023	BNP Paribas	XXX	999,600	1,000,000	0
68373B-AA-9	OPEN 23AIR A - CMBS		11/01/2023	GOLDMAN	XXX	319,200	320,000	0
68389X-CN-3	ORACLE CORP		02/02/2023	CITIGROUP GLOBAL MARKETS INC	XXX	259,173	260,000	0
68622T-AB-7	ORGANON & CO		09/26/2023	Various	XXX	522,000	625,000	6,332
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		05/12/2023	WELLS FARGO SECURITIES LLC	XXX	289,000	289,000	0
69318F-AL-2	PBF HOLDING COMPANY LLC		08/15/2023	Various	XXX	177,045	178,000	0
69335P-ET-8	PFSFC 23A A - ABS		03/08/2023	CitiGroup	XXX	1,526,900	1,527,000	0
69335P-EU-5	PFSFC 23A B - ABS		03/08/2023	CitiGroup	XXX	271,936	272,000	0
69335P-EW-1	PFSFC 23B B - ABS		05/19/2023	J P MORGAN SECURITIES	XXX	311,921	312,000	0
69335P-EZ-4	PFSFC 23C B - ABS		08/08/2023	Citigroup (SSB)	XXX	99,984	100,000	0
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC		06/15/2023	GOLDMAN	XXX	519,792	520,000	645
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC		11/06/2023	Various	XXX	1,080,002	1,055,000	3,094
69370R-AL-1	PERTAMINA (PERSERO) PT	D	12/01/2023	Unknown	XXX	(1,053,929)	(1,100,000)	(9,909)
69379V-AA-7	PERTAMINA GEOTHERMAL ENERGY PT TBK	C	04/20/2023	AUSTRALIA & NZ BANKING GROUP	XXX	800,000	800,000	0
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		05/18/2023	Various	XXX	11,403	13,000	56
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		05/04/2023	JP Morgan	XXX	65,406	65,000	2,126
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		12/07/2023	Various	XXX	38,000	40,000	428
70137W-AG-3	PARKLAND CORP		08/08/2023	Various	XXX	401,694	475,000	8,884
70522H-AB-4	PECO PALLET HOLDINGS, INC		03/02/2023	MSCSUS33FXO MORGAN ST NEW YORK	XXX	700,000	700,000	0
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		01/09/2023	Merrill Lynch	XXX	93,250	100,000	1,284
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC		12/28/2023	SUS	XXX	202,948	225,000	3,639
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		12/08/2023	Various	XXX	606,688	609,000	4,786
716973-AD-4	Pfizer Investment Enterprises Pte Ltd	C	05/16/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	638,867	640,000	0
716973-AE-2	Pfizer Investment Enterprises Pte Ltd	C	05/16/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	289,565	290,000	0
723787-AB-3	PIONEER NATURAL RESOURCES CO		08/14/2023	Unknown	XXX	631,112	600,000	3,480
737446-AQ-7	POST HOLDINGS INC		01/13/2023	DBS1	XXX	88,875	100,000	1,195
737446-AR-5	POST HOLDINGS INC		01/19/2023	DBS1	XXX	216,875	250,000	4,000
740212-AL-9	PRECISION DRILLING CORP	C	02/22/2023	RBRD	XXX	294,000	300,000	2,316
74340X-CA-7	PROLOGIS LP		09/26/2023	Various	XXX	601,259	750,000	1,864
74340X-CG-4	PROLOGIS LP		06/26/2023	GOLDMAN	XXX	59,633	60,000	0
74841C-AB-7	ROCKET MORTGAGE LLC		02/10/2023	SUS	XXX	237,897	300,000	5,264
749571-AG-0	RHP HOTEL PROPERTIES LP		06/29/2023	JP Morgan	XXX	88,625	100,000	1,725
75000H-AL-8	RAILROAD 24 LTD - CDO	C	11/15/2023	SCOTIA CAPITAL USA INC	XXX	2,500,000	2,500,000	0
75079L-AB-7	RAIN CARBON INC		08/03/2023	GOLDMAN	XXX	450,000	450,000	0
75513E-CV-1	RTX CORP		11/06/2023	GOLDMAN	XXX	59,960	60,000	0
75575R-AA-5	RCMT 23FL11 A - CMBS		01/26/2023	JP MORGAN SECURITIES LLC	XXX	498,750	500,000	0
758071-AA-2	SPX FLOW INC		11/16/2023	NETSUIBISHI UFJ SECURITIES (USA) INC	XXX	2,816	3,000	36
760759-AX-8	REPUBLIC SERVICES INC		03/16/2023	GOLDMAN	XXX	466,206	595,000	839
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		05/31/2023	Various	XXX	242,187	277,000	3,116
76774L-AB-3	RITCHIE BROS HOLDINGS INC		03/01/2023	GOLDMAN	XXX	50,000	50,000	0
76774L-AC-1	RITCHIE BROS HOLDINGS INC		03/01/2023	GOLDMAN	XXX	200,000	200,000	0
76822*-AP-1	RIVER FUEL CO. NO. 2 INC		09/12/2023	METLIFE INC	XXX	600,000	600,000	0
77030H-AB-4	RBT 6.32 12/01/2031 144A		11/30/2023	BOFAUSGS	XXX	2,400,000	2,400,000	0

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ANNUAL STATEMENT FOR THE YEAR 2023 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
77313L-AB-9	ROCKET MORTGAGE LLC		07/19/2023	Morgan Stanley	XXX	160,500	200,000	2,133
775109-CC-3	ROGERS COMMUNICATIONS INC.	C	03/17/2023	Deutsche Bank	XXX	243,124	270,000	171
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD.		04/13/2023	Various	XXX	435,313	500,000	688
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD.		04/11/2023	Various	XXX	142,354	162,000	1,345
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD.		11/06/2023	Various	XXX	864,845	801,000	11,465
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD.		02/08/2023	Various	XXX	337,549	323,000	8,663
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD.		02/08/2023	Morgan Stanley	XXX	100,000	100,000	0
78016F-ZX-5	ROYAL BANK OF CANADA		11/06/2023	SCOTIA CAPITAL USA INC.	XXX	928,940	1,000,000	13,472
78409V-BP-8	S&P GLOBAL INC.		09/07/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	29,968	30,000	0
78432W-AA-1	SFO 2021-555 A - CMBS		05/25/2023	Unknown	XXX	1,327,711	1,500,000	2,635
78449U-AB-4	SMB 2020-A A2A - ABS		05/25/2023	Unknown	XXX	864,371	930,923	577
78457J-AA-0	SMRT 22MINI A - CMBS		06/23/2023	Goldman Sachs & Co.	XXX	1,459,688	1,500,000	3,074
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO.		09/26/2023	MARKETAXESS CORPORATION	XXX	248,058	300,000	325
80007R-AE-5	SANDS CHINA LTD.	C	08/22/2023	JPMORGAN CHASE BANK	XXX	448,868	485,000	1,218
80007R-AL-9	SANDS CHINA LTD.	C	08/04/2023	NOMURA SECS	XXX	886,532	1,004,000	6,798
80281L-AT-2	SANTANDER UK GROUP HOLDINGS PLC.	C	01/03/2023	Bank of America Securities	XXX	1,500,000	1,500,000	0
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		09/19/2023	Goldman Sachs	XXX	92,300	104,000	383
81211K-AK-6	SEALED AIR CORP.		10/10/2023	Various	XXX	284,786	296,000	4,509
812127-AA-6	SEALED AIR CORP.		01/17/2023	Various	XXX	85,000	85,000	0
812127-AB-4	SEALED AIR CORP.		11/09/2023	Various	XXX	125,981	126,000	0
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		05/12/2023	SUS	XXX	427,500	500,000	4,266
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		09/06/2023	SUS	XXX	437,845	525,000	6,314
82967N-BG-2	SIRIUS XM RADIO INC.		09/27/2023	WELLS FARGO SECURITIES LLC	XXX	87,968	111,000	1,119
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		11/15/2023	Various	XXX	582,263	582,000	0
83368R-AV-4	SOCIETE GENERALE SA	C	07/14/2023	Unknown	XXX	1,495,216	1,580,000	19,816
838515-KH-0	SOUTH JERSEY GAS COMPANY		05/18/2023	KEYBUS	XXX	2,400,000	2,400,000	0
845467-AS-8	SOUTHWESTERN ENERGY CO.		10/06/2023	Various	XXX	246,272	265,000	5,321
845467-AT-6	SOUTHWESTERN ENERGY CO.		07/21/2023	Various	XXX	238,781	275,000	1,369
85207U-AH-8	SPRINT LLC		05/15/2023	Morgan Stanley	XXX	185,599	183,000	5,505
853496-AH-0	STANDARD BUILDING SOLUTIONS INC.		04/18/2023	CITIGROUP GLOBAL MARKETS INC.	XXX	317,500	400,000	3,563
857691-AG-4	STATION CASINOS LLC		09/14/2023	Various	XXX	144,121	161,000	1,102
861036-AA-9	STL HOLDING COMPANY LLC		09/18/2023	BNP PARIBAS	XXX	23,375	25,000	182
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROUP INC.	C	09/05/2023	SUS	XXX	1,280,000	1,280,000	0
86614R-AP-2	SUMMIT MATERIALS LLC		11/30/2023	Morgan Stanley	XXX	130,000	130,000	0
86745G-AG-8	SUNNOVA ENERGY CORP.		10/18/2023	Various	XXX	112,672	117,000	149
871503-AU-2	GEN DIGITAL INC.		01/11/2023	JP Morgan	XXX	468,635	475,000	5,806
87166R-DG-9	SYMP XXI BR - CDO	C	01/04/2023	SG AMERICAS SECURITIES, LLC	XXX	725,625	750,000	9,668
87240N-AU-0	TCW 171RR A1R - CDO	C	07/14/2023	Unknown	XXX	978,021	1,000,000	13,318
87264A-CB-9	T-MOBILE USA INC.		08/14/2023	Unknown	XXX	1,463,917	1,800,000	22,823
87264A-CQ-6	T-MOBILE USA INC.		09/26/2023	CitiGroup	XXX	440,143	560,000	546
87265H-AF-6	TRI POINTE HOMES INC (DELAWARE)		06/28/2023	SMRD	XXX	237,813	250,000	1,057
87266G-AA-8	TMS ISSUER SARL	C	02/24/2023	MIDLGB22 HSBC BK LONDON	XXX	1,177,128	1,161,000	719
87305Q-CR-0	TTX CO.		11/13/2023	JP MORGAN	XXX	248,240	250,000	0
87332P-AA-8	TYSN 23CRNR A - CMBS		11/29/2023	Deutsche Bank	XXX	655,918	650,000	1,350
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD.	D	11/13/2023	CitiGroup	XXX	258,077	320,000	820
88033G-DB-3	TENET HEALTHCARE CORP.		06/22/2023	Various	XXX	80,265	84,000	658
88033G-DL-1	TENET HEALTHCARE CORP.		01/13/2023	JP Morgan	XXX	155,969	175,000	971
88033G-DW-9	TENET HEALTHCARE CORP.		12/26/2023	Various	XXX	663,573	725,000	3,432
88033G-DR-8	TENET HEALTHCARE CORP.		12/08/2023	Various	XXX	469,676	525,000	8,164
88033G-DT-4	TENET HEALTHCARE CORP.		05/02/2023	BARCLAYS CAPITAL INC.	XXX	500,000	500,000	0
880349-AU-9	TENNECO INC - ABS		08/15/2023	Merrill Lynch	XXX	382,500	450,000	0
883203-CA-7	TEXTRON INC.		07/14/2023	Unknown	XXX	773,744	835,000	10,584
88323A-AB-8	THA101L TREASURY CENTER CO LTD	D	06/22/2023	BASS EQ	XXX	901,148	1,089,000	22,563
88323A-AH-5	THA101L TREASURY CENTER CO LTD	D	07/14/2023	Various	XXX	460,320	687,000	2,147
89173U-AA-5	TPMT 2017-4 A1 - RMBS		09/11/2023	MORGAN STANLEY & CO. LLC	XXX	1,249,769	1,322,726	1,213
89236T-HX-6	TOYOTA MOTOR CREDIT CORP.		03/16/2023	JANE STREET EXECUTION SERVICES LLC	XXX	757,262	930,000	2,984
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP.		11/13/2023	Morgan Stanley	XXX	185,856	240,000	798
89352L-AG-5	TRANSCANADA PIPELINES LTD.	C	05/05/2023	BANK OF NEW YORK	XXX	556,947	500,000	15,400
893647-BL-0	TRANSDIGM INC.		05/18/2023	CITIBANK	XXX	37,950	40,000	43
893647-BS-5	TRANSDIGM INC.		08/09/2023	Morgan Stanley	XXX	124,000	124,000	0
893647-BT-3	TRANSDIGM INC.		11/15/2023	Goldman Sachs	XXX	13,895	14,000	0
89616W-AC-2	TCN 23SFR1 C - CMBS		06/27/2023	Morgan Stanley	XXX	2,380,530	2,500,000	1,417

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ANNUAL STATEMENT FOR THE YEAR 2023 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
896239-AA-8	TRIMBLE INC.		08/14/2023	Unknown	XXX	1,196,313	1,215,000	11,703
89624C-AA-0	CAVU 2019-1 A1 - CDO	C	07/14/2023	Unknown	XXX	1,491,534	1,500,000	23,766
896522-AJ-8	TRINITY INDUSTRIES INC.		06/28/2023	Merrill Lynch	XXX	300,000	300,000	.0
896680-AF-5	TRINSEO MATERIALS OPERATING SCA	C	01/30/2023	JP Morgan	XXX	125,065	173,000	4,052
896818-AU-5	TRIUMPH GROUP INC.		06/21/2023	Various	XXX	341,950	341,000	495
89788M-AP-7	TRUIST FINANCIAL CORP.		06/05/2023	SUNCM	XXX	45,000	45,000	.0
89788M-AQ-5	TRUIST FINANCIAL CORP.		10/25/2023	Various	XXX	230,033	230,000	.0
902613-AH-1	UBS GROUP AG	C	07/14/2023	Unknown	XXX	583,224	670,000	4,282
90353D-AZ-8	UBSCM 2018-C12 A5 - CMBS		05/10/2023	WELLS FARGO SECURITIES LLC	XXX	1,440,117	1,500,000	1,969
90353T-AC-4	UBER TECHNOLOGIES INC.		08/10/2023	Various	XXX	132,756	130,000	2,976
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC.		06/01/2023	Unknown	XXX	.0	.0	.0
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP.		04/05/2023	JP Morgan	XXX	80,835	102,000	149
907818-FX-1	UNION PACIFIC CORP.		09/26/2023	GOLDMAN	XXX	289,251	350,000	1,198
90932L-AG-2	UNITED AIRLINES INC.		03/20/2023	SUS	XXX	92,562	100,000	1,908
90932L-AH-0	UNITED AIRLINES INC.		04/12/2023	SUS	XXX	781,867	875,000	19,447
90932L-AJ-6	UNITED AIRLINES INC - ABS		06/12/2023	CitiGroup	XXX	1,250,000	1,250,000	.0
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS.		05/05/2023	BANK OF NEW YORK	XXX	722,945	853,283	550
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC.		08/18/2023	SUS	XXX	162,573	175,000	944
91324P-DX-7	UNITEDHEALTH GROUP INC.		03/16/2023	US BANCORP INVESTMENTS INC.	XXX	369,987	440,000	3,056
91324P-EV-0	UNITEDHEALTH GROUP INC.		03/31/2023	Various	XXX	442,042	445,000	38
914906-AY-8	UNIVISION COMMUNICATIONS INC.		12/04/2023	Various	XXX	404,010	402,000	11,703
91832V-AA-2	VOC ESCROW LTD.		06/16/2023	Various	XXX	551,125	600,000	9,965
91838P-AA-9	VT TOPCO INC.		08/03/2023	JP Morgan	XXX	125,000	125,000	.0
91845A-AA-3	VZ SECURED FINANCING BV	C	07/26/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	161,500	200,000	361
91889F-AC-5	VALARIS LTD.	C	04/04/2023	Citigroup (SSB)	XXX	100,000	100,000	.0
91911T-AQ-6	VALE OVERSEAS LTD.	C	02/23/2023	GOLDMAN	XXX	174,900	200,000	1,021
91911T-AR-4	VALE OVERSEAS LTD.	C	06/07/2023	JP MORGAN	XXX	892,053	900,000	.0
92277G-AN-7	VENTAS REALTY LP		08/14/2023	Unknown	XXX	372,794	400,000	1,418
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC.		07/28/2023	JEFF	XXX	146,625	150,000	417
92332Y-AC-5	VENTURE GLOBAL LNG INC.		11/06/2023	JP Morgan	XXX	1,124,150	1,123,000	425
92332Y-AD-3	VENTURE GLOBAL LNG INC.		11/06/2023	JP Morgan	XXX	1,128,786	1,136,000	369
92343V-EU-4	VERIZON COMMUNICATIONS INC.		07/14/2023	WELLS FARGO SECURITIES LLC	XXX	941,464	995,000	4,551
92343V-GN-8	VERIZON COMMUNICATIONS INC.		11/13/2023	Various	XXX	614,919	800,000	1,756
92538X-AA-3	VERUS 222 A1 - CMO/RMBS		10/04/2023	JP MORGAN SECURITIES LLC	XXX	826,576	934,400	556
92539T-AA-1	VERUS 2023-4 A1 - CMO/RMBS		09/08/2023	JP MORGAN SECURITIES LLC	XXX	914,031	925,601	1,643
92539X-AA-2	VERUS 236 A1 - RMBS		09/07/2023	MORGAN STANLEY & CO. LLC.	XXX	1,199,980	1,200,000	3,999
92676X-AD-9	VIKING CRUISES LTD.	C	04/25/2023	PERSHING DIV OF DLJ SEC LINDING	XXX	258,720	308,000	2,111
92676X-AF-4	VIKING CRUISES LTD.	C	04/25/2023	PERSHING DIV OF DLJ SEC LINDING	XXX	190,680	227,000	3,178
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII LTD.	C	06/22/2023	BARCLAYS CAPITAL INC.	XXX	355,500	400,000	8,188
927804-GM-0	VIRGINIA ELECTRIC AND POWER CO.		09/26/2023	KING (CL) & ASSOCIATES	XXX	385,024	400,000	2,827
92840J-AD-1	VISTAJET MALTA FINANCE PLC	C	12/13/2023	GOLDMAN	XXX	85,250	100,000	963
92840V-AG-7	VISTRA OPERATIONS COMPANY LLC.		08/14/2023	Unknown	XXX	709,363	770,000	1,108
92841H-AA-0	VISTAJET MALTA FINANCE PLC	C	05/01/2023	BANC OF AMERICA/FIXED INCOME	XXX	123,748	125,000	.0
92917J-AA-5	VOYA 2018-2 A1 - CDO		11/16/2023	BANC OF AMERICA/FIXED INCOME	XXX	993,814	995,706	6,443
948596-AE-1	WEIBO CORP.	C	01/30/2023	ANZ SEC INC NY	XXX	448,645	530,000	1,143
95000U-2G-7	WELLS FARGO & CO.		06/15/2023	WILL	XXX	518,274	600,000	2,399
95000U-2U-6	WELLS FARGO & CO.		09/26/2023	JANE STREET EXECUTION SERVICES LLC.	XXX	815,150	1,000,000	2,419
95000U-3D-3	WELLS FARGO & CO.		04/17/2023	WELLS FARGO SECURITIES LLC	XXX	175,000	175,000	.0
95000U-3G-6	WELLS FARGO & CO.		11/06/2023	Various	XXX	2,332,376	2,320,000	3,414
95001L-AS-1	WFCM.18-C43 - CMBS		01/05/2023	Wells Fargo Securities, LLC	XXX	673,532	700,000	307
95001Q-AT-8	WFCM 2018-C46 A3 - CMBS		12/12/2023	CitiGroup	XXX	556,125	600,000	842
95003C-AE-0	WFCM 2021-C59 A4 - CMBS		11/13/2023	WELLS FARGO SECURITIES LLC	XXX	354,709	450,000	410
95081Q-AP-9	WESCO DISTRIBUTION INC.		03/24/2023	SUS	XXX	152,000	150,000	3,111
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		09/08/2023	Morgan Stanley	XXX	495,831	530,000	729
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP		09/05/2023	Morgan Stanley	XXX	64,254	80,000	71
969457-BY-5	WILLIAMS COMPANIES INC.		09/26/2023	GOLDMAN	XXX	159,784	200,000	188
97360A-AA-5	WINDSOR HOLDINGS III LLC		06/22/2023	JP Morgan	XXX	325,000	325,000	.0
983133-AC-3	WYNN RESORTS FINANCE LLC		02/10/2023	Various	XXX	229,577	230,000	.0
98379J-AA-3	RXO INC.		06/22/2023	Merrill Lynch	XXX	512,500	500,000	4,271
98379K-AA-0	XPO INC.		05/17/2023	GOLDMAN	XXX	650,000	650,000	.0
98379K-AB-8	XPO INC.		05/17/2023	GOLDMAN	XXX	75,000	75,000	.0
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC.		08/15/2023	WELLS FARGO SECURITIES LLC	XXX	144,750	150,000	2,138

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ANNUAL STATEMENT FOR THE YEAR 2023 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	
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		04/04/2023	JP Morgan	XXX	289,095	290,000	0	
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC		04/04/2023	JP Morgan	XXX	149,390	150,000	0	
999MSC-T9-9	TBA CASH COLL MSC		03/01/2023	Unknown	XXX	(326,700)	0	0	
BRYRUE-LH-0	UBS GROUP AG NCS		11/08/2023	Union Bank Switzerland	XXX	275,000	275,000	0	
D2736#-AN-9	FRITZ DR?XLMAIER GMBH & CO.KG	C	06/01/2023	Unknown	XXX	0	0	(12,500)	
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC	D	07/26/2023	Jefferies Company	XXX	1,447,503	1,474,000	19,226	
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI) LTD		02/24/2023	GOLDMAN SACHS INTL	XXX	882,188	892,000	15,632	
G59669-AC-8	MEITUAN	D	08/24/2023	Various	XXX	886,078	1,115,000	12,640	
G5975L-AF-3	MELCO RESORTS FINANCE LTD	D	12/19/2023	NOMURA SECS	XXX	866,268	936,000	22,425	
G84228-FT-0	STANDARD CHARTERED PLC	D	09/25/2023	Various	XXX	869,371	863,000	11,903	
L6388G-HX-1	MILLICOM INTERNATIONAL CELLULAR SA	D	12/19/2023	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	877,455	1,054,000	7,115	
L78043-AE-3	PUMA INTERNATIONAL FINANCING SA	D	12/12/2023	Various	XXX	898,549	960,000	18,667	
N15516-AD-4	BRASKEM NETHERLANDS FINANCE BV	D	02/07/2023	CitiGroup	XXX	171,800	200,000	225	
N15516-AG-7	BRASKEM NETHERLANDS FINANCE BV	D	12/19/2023	MERRILL LYNCH, PIERCE, FENNER & SMII/BAS	XXX	165,000	200,000	5,156	
N7163R-AQ-6	PROSUS NV	D	12/13/2023	Various	XXX	449,359	728,000	9,803	
N7163R-AX-1	PROSUS NV	D	02/13/2023	MORGAN STANLEY INTERNATIONAL LIMITED	XXX	865,476	1,018,000	2,629	
N7163R-AY-9	PROSUS NV	D	12/20/2023	Various	XXX	1,329,518	1,792,000	31,724	
P01703-AC-4	ALPEK SAB DE CV	D	03/29/2023	JP MORGAN	XXX	458,494	513,000	727	
P2205J-AQ-3	CENCOSUD SA	D	11/14/2023	Various	XXX	871,782	937,000	10,695	
P36020-AB-4	ENGIE ENERGIA CHILE SA	D	03/08/2023	HSBC SECURITIES (USA) INC	XXX	456,669	481,000	2,395	
P3762T-AA-9	ENGIE ENERGIA CHILE SA	D	03/07/2023	Various	XXX	463,740	584,000	2,224	
P57908-AH-1	ORBIA ADVANCE CORPORATION SAB DE CV	D	02/27/2023	PERSHING LLC	XXX	207,460	253,000	1,778	
P9401C-AA-0	FIDEICOMISO FIBRA UNO	D	06/21/2023	BARCLAYS BANK PLC	XXX	281,880	324,000	6,924	
00347#-AA-8	AMPOL LIMITED	C	09/12/2023	Private Placement	XXX	1,000,000	1,000,000	0	
U8035U-AC-6	SASOL FINANCING USA LLC		12/20/2023	GOLDMAN SACHS INTL	XXX	868,063	850,000	10,123	
V3855M-AA-5	GREENKO POWER II LTD	D	12/21/2023	BARCLAYS BANK PLC	XXX	881,759	971,100	1,508	
Y44709-AG-1	NK KAZMUNAYGAZ AO	D	07/19/2023	Various	XXX	1,121,961	1,312,000	19,149	
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT	D	05/04/2023	HSBC Bank PLC	XXX	563,488	739,000	14,513	
Y7141B-AC-7	FREEPORT INDONESIA PT	D	07/19/2023	Various	XXX	898,885	971,000	14,292	
Y7150M-AE-7	PTTEP TREASURY CENTER CO LTD	D	08/08/2023	AUSTRALIA & NZ BANKING GROUP	XXX	469,775	651,000	4,517	
Y77108-AF-8	XIAOMI BEST TIME INTERNATIONAL LTD	D	11/22/2023	Various	XXX	442,079	690,000	10,331	
Y8085F-BL-3	SK HYNIX INC	D	12/19/2023	Various	XXX	1,059,262	1,062,000	23,146	
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)						353,826,026	374,213,424	1,978,455
Bonds - Hybrid Securities									
48128B-AG-6	JPMORGAN CHASE & CO		08/14/2023	Unknown	XXX	477,225	505,000	839	
1309999999	Bonds - Hybrid Securities						477,225	505,000	839
Bonds - Unaffiliated Bank Loans									
05349U-BW-3	AVAYA		02/15/2023	CREDIT SUISSE	XXX	169,975	177,057	0	
00216E-AH-2	TEKNI-PLEX (TRIDENT TPI HLDGS INC)		04/25/2023	CREDIT SUISSE	XXX	133,049	137,164	0	
05349U-BW-3	AVAYA INC		05/12/2023	Various	XXX	37,234	229,602	0	
37712U-AG-9	ANCHOR GLASS CONTAINER CORP LOAN TERM		08/02/2023	Not Available	XXX	234,494	299,233	0	
76173F-AW-7	Term Loan B : Reynolds Group		06/21/2023	Goldman Sachs	XXX	92,009	92,118	0	
88037H-AN-4	TENNECO INC TERM LOAN		12/04/2023	SUS	XXX	267,300	330,000	0	
B8A7H6-35-0	ACRISURE LLC		04/27/2023	JP morgan North America	XXX	239,375	250,000	0	
B8A9KV-MK-3	ACRISURE LLC		04/25/2023	JP morgan North America	XXX	144,938	150,000	0	
C8000C-AK-9	CLARIOS GLOBAL LP		04/20/2023	JP Morgan	XXX	147,260	148,000	0	
1909999999	Bonds - Unaffiliated Bank Loans						1,465,633	1,813,175	0
2509999997	Bonds - Subtotals - Bonds - Part 3						811,523,941	861,217,614	3,393,966
2509999998	Bonds - Summary item from Part 5 for Bonds						808,982,384	918,985,121	515,623
2509999999	Bonds - Subtotals - Bonds						1,620,506,325	1,780,202,734	3,909,590
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred									
172967-MV-0	CITIGROUP INC		12/08/2023	Morgan Stanley	200,000,000	176,213	0.00	0	
629377-CU-4	NRG ENERGY INC		03/02/2023	GOLDMAN	350,000,000	350,000	0.00	0	
4019999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						526,213	XXX	0
4509999997	Preferred Stocks - Subtotals - Preferred Stocks - Part 3						526,213	XXX	0
4509999998	Preferred Stocks - Summary item from Part 5 for Preferred Stocks						567,036	XXX	0
4509999999	Preferred Stocks - Subtotals - Preferred Stocks						1,093,249	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded									
008252-10-8	AFFILIATED MANAGERS GROUP ORD		12/13/2023	Various	869,000	116,489	XXX	0	
05351X-30-9	AVAYA HOLDINGS CORP		06/02/2023	Unknown	5,486,000	32,928	XXX	0	

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ANNUAL STATEMENT FOR THE YEAR 2023 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
05351X-50-7	AVAYA HOLDINGS CORP		06/02/2023	Unknown	10,902,000	65,424	XXX	.0
14316J-10-8	CARLYLE GROUP ORD		09/26/2023	Various	5,252,000	161,229	XXX	.0
159864-10-7	CHRLS RIVER LABS ORD		08/10/2023	Various	131,000	27,698	XXX	.0
21867A-10-5	CORE LABORATORIES ORD	C	05/01/2023	Various	9,474,000	245,373	XXX	.0
26484T-10-6	DUN BRADST HLDG ORD		12/14/2023	Various	15,977,000	178,877	XXX	.0
29415F-10-4	ENVISTA HOLDINGS ORD		12/08/2023	Various	593,000	14,232	XXX	.0
368736-10-4	GENERAC HOLDINGS ORD		10/20/2023	Various	1,124,000	121,914	XXX	.0
404609-10-9	HACKETT GROUP ORD		01/18/2023	Various	1,268,000	26,547	XXX	.0
480200-10-7	JONES LANG LASALLE ORD		07/11/2023	Various	186,000	28,647	XXX	.0
489170-10-0	KENNAMETAL ORD		12/08/2023	Loop Capital Markets	296,000	7,253	XXX	.0
49926D-10-9	KNOWLES ORD		12/14/2023	INTL TRADING	458,000	7,686	XXX	.0
527064-10-9	LES LIES ORD		12/18/2023	Various	25,832,000	244,062	XXX	.0
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS ORD		09/28/2023	Various	8,901,000	80,687	XXX	.0
558256-10-3	MADISON SQR GARDN ENRMTT CL A ORD		04/21/2023	Various	4,357,000	106,895	XXX	.0
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD		04/21/2023	Various	4,357,000	91,044	XXX	.0
577081-10-2	MATTEL ORD		03/13/2023	JP MORGAN SECURITIES INC	944,000	15,484	XXX	.0
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		06/26/2023	CABRERA CAPITAL MARKETS	272,000	15,544	XXX	.0
FHLBNY-00-1	FHLBNY Membership Stocks		04/07/2023	Unknown	192,000	19,200	XXX	.0
FHLBST-CX-0	FHLBNY Activity-based Stocks		10/26/2023	Unknown	37,035,000	3,703,500	XXX	.0
G5784H-10-6	MANCHESTER UNITED CL A ORD	C	05/23/2023	CITIGROUP GLOBAL MARKETS, INC	754,000	14,730	XXX	.0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS ORD		10/20/2023	Various	830,000	12,371	XXX	.0
P73684-11-3	ONESPAWORLD HOLDINGS ORD	C	05/17/2023	STIFEL FINANCIAL CORP	3,914,000	39,140	XXX	.0
501999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
						5,376,954	XXX	.0
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
00141G-64-1	INVESCO DISCOVERY R6		12/28/2023	Not Provided	7,139,010	695,253	XXX	.0
02368A-20-8	AM BEACON LCV R5		12/28/2023	Not Provided	10,098,771	248,255	XXX	.0
24610B-81-8	DELAWARE SMCV VAL R6		12/28/2023	Not Provided	635,667	44,067	XXX	.0
315794-69-3	FIDELITY FREEDOM 2060 K		12/28/2023	Unknown	191,317	2,256	XXX	.0
315794-71-9	FIDELITY FREEDOM 2055 K		12/28/2023	Unknown	706,807	8,819	XXX	.0
315794-72-7	FIDELITY FREEDOM 2050 K		12/28/2023	Not Provided	4,011,883	44,974	XXX	.0
315794-73-5	FIDELITY FREEDOM 2045 K		12/28/2023	Not Provided	11,733,750	131,482	XXX	.0
315794-74-3	FIDELITY FREEDOM 2040 K		12/28/2023	Not Provided	10,740,021	104,195	XXX	.0
315794-75-0	FIDELITY FREEDOM 2035 K		12/28/2023	Not Provided	34,261,575	464,460	XXX	.0
315794-76-8	FIDELITY FREEDOM 2030 K		12/28/2023	Not Provided	123,016,133	1,999,831	XXX	.0
315794-77-6	FIDELITY FREEDOM 2025 K		12/28/2023	Not Provided	20,826,489	262,711	XXX	.0
315794-78-4	FIDELITY FREEDOM 2020 K		12/28/2023	Not Provided	23,099,308	315,398	XXX	.0
315794-79-2	FIDELITY FREEDOM 2015 K		12/28/2023	Unknown	13,432,862	144,490	XXX	.0
315794-81-8	FIDELITY FREEDOM 2010 K		12/28/2023	Unknown	15,386,479	203,020	XXX	.0
315794-82-6	FIDELITY FREEDOM 2005 K		12/28/2023	Unknown	97,083	1,062	XXX	.0
315794-83-4	FIDELITY FREEDOM INC K		12/28/2023	Not Provided	67,561	694	XXX	.0
315796-63-1	FIDELITY FREEDOM 2065 K		12/28/2023	Not Provided	2,762,067	29,248	XXX	.0
315910-26-5	FIDELITY INTL DISCVRY K		12/28/2023	Not Provided	3,279,360	136,487	XXX	.0
315910-50-5	FIDELITY WORLDWIDE		12/28/2023	Not Provided	16,007,250	437,823	XXX	.0
315911-69-3	FIDELITY TOTAL MARKET IX		12/28/2023	Not Provided	3,618,127	418,127	XXX	.0
315911-72-7	FIDELITY INTERNATIONAL IX		12/28/2023	BANK OF NEW YORK	1,703,317,441	76,698,077	XXX	.0
315911-74-3	FIDELITY EXTENDED MKT IX		12/28/2023	Not Provided	5,689,694	388,714	XXX	.0
315911-75-0	FIDELITY 500 INDEX FUND		12/28/2023	Not Provided	11,460,501	1,675,400	XXX	.0
316071-70-3	FIDELITY CONTRAFUND K		12/28/2023	Not Provided	91,951,973	1,341,822	XXX	.0
316128-65-1	FIDELITY EQUITY-INC K		12/28/2023	Not Provided	13,998,634	908,963	XXX	.0
316138-20-5	FIDELITY REAL ESTATE		12/28/2023	Not Provided	2,291,973	85,051	XXX	.0
316146-35-6	FIDELITY US BOND INDEX		12/29/2023	Not Provided	41,564,343	426,451	XXX	.0
316345-60-2	FIDELITY BALANCED K		12/28/2023	Not Provided	15,171,718	386,585	XXX	.0
31635T-10-4	FIDELITY INFL PROT BD IX		12/29/2023	Not Provided	6,637,181	60,350	XXX	.0
55273W-47-5	MFS MID CAP VALUE R6		12/28/2023	Not Provided	6,801,767	196,613	XXX	.0
56063N-88-1	MAINSTAY MK HY CB R6		12/28/2023	Not Provided	162,270,877	808,898	XXX	.0
57630A-59-2	MASSMUTUAL S:MCG I		12/28/2023	Not Provided	13,698,287	258,444	XXX	.0
63872R-57-4	NATIXIS CORE + N		12/28/2023	Not Provided	140,893,042	1,629,131	XXX	.0
641233-20-0	NEUBERGER GENESIS INST		12/28/2023	Not Provided	5,604,263	329,614	XXX	.0
532999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
						90,886,763	XXX	.0
Common Stocks - Exchange Traded Funds								
464287-62-2	ISHARES RUSS 1000 ETF		10/11/2023	Various	133,629,000	29,935,506	XXX	.0
581999999 - Common Stocks - Exchange Traded Funds								
						29,935,506	XXX	.0

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ANNUAL STATEMENT FOR THE YEAR 2023 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36177X-Z8-4	GN AA1667 - RMBS		12/01/2023	Paydown	XXX	5,949	5,949	6,084	6,004	.0	(56)	.0	(56)	.0	5,949	.0	.0	.0	.80	05/15/2027
36178G-FY-5	GN AA8283 - RMBS		12/01/2023	Paydown	XXX	568	568	595	578	.0	(10)	.0	(10)	.0	568	.0	.0	.0	.8	07/15/2027
36178N-ME-6	GN AB3057 - RMBS		12/01/2023	Paydown	XXX	13,500	13,500	13,800	13,794	.0	(294)	.0	(294)	.0	13,500	.0	.0	.0	.191	11/15/2042
36179M-5K-2	G2 MA0850 - RMBS		12/01/2023	Paydown	XXX	8,141	8,141	7,887	7,909	.0	233	.0	233	.0	8,141	.0	.0	.0	.106	03/20/2043
36179N-LC-0	G2 MA1223 - RMBS		12/01/2023	Paydown	XXX	5,572	5,572	5,711	5,696	.0	(124)	.0	(124)	.0	5,572	.0	.0	.0	.91	08/20/2043
36179Q-3K-5	G2 MA2602 - RMBS		12/01/2023	Paydown	XXX	31,300	31,300	33,269	33,201	.0	(1,902)	.0	(1,902)	.0	31,300	.0	.0	.0	.658	02/20/2045
36179Q-RZ-6	G2 MA2304 - RMBS		12/01/2023	Paydown	XXX	95,893	95,893	101,448	101,215	.0	(5,321)	.0	(5,321)	.0	95,893	.0	.0	.0	2,057	10/20/2044
36179Q-WF-4	G2 MA2446 - RMBS		12/01/2023	Paydown	XXX	65,568	65,568	70,001	69,663	.0	(4,094)	.0	(4,094)	.0	65,568	.0	.0	.0	1,363	12/20/2044
36179R-7J-2	G2 MA3597 - RMBS		12/01/2023	Paydown	XXX	7,487	7,487	7,622	7,636	.0	(149)	.0	(149)	.0	7,487	.0	.0	.0	.137	04/20/2046
36179R-F8-7	G2 MA2891 - RMBS		12/01/2023	Paydown	XXX	3,626	3,626	3,645	3,643	.0	(17)	.0	(17)	.0	3,626	.0	.0	.0	.59	06/20/2045
36179R-Q3-6	G2 MA3174 - RMBS		12/01/2023	Paydown	XXX	82,627	82,627	87,742	87,456	.0	(4,829)	.0	(4,829)	.0	82,627	.0	.0	.0	1,787	10/20/2045
36179R-VA-4	G2 MA3309 - RMBS		12/01/2023	Paydown	XXX	31,459	31,459	32,084	32,030	.0	(571)	.0	(571)	.0	31,459	.0	.0	.0	.509	12/20/2045
36179R-VB-2	G2 MA3310 - RMBS		12/01/2023	Paydown	XXX	14,777	14,777	15,390	15,352	.0	(575)	.0	(575)	.0	14,777	.0	.0	.0	.268	12/20/2045
36179R-XE-4	G2 MA3377 - RMBS		12/01/2023	Paydown	XXX	6,561	6,561	6,907	6,893	.0	(332)	.0	(332)	.0	6,561	.0	.0	.0	.133	01/20/2046
36179R-ZU-6	G2 MA3455 - RMBS		12/01/2023	Paydown	XXX	6,505	6,505	6,848	6,835	.0	(330)	.0	(330)	.0	6,505	.0	.0	.0	.145	02/20/2046
36179S-5K-9	G2 MA4450 - RMBS		12/01/2023	Paydown	XXX	8,683	8,683	8,979	8,969	.0	(283)	.0	(283)	.0	8,683	.0	.0	.0	.131	05/20/2047
36179S-5L-7	G2 MA4451 - RMBS		12/01/2023	Paydown	XXX	54,666	54,666	56,485	56,369	.0	(1,704)	.0	(1,704)	.0	54,666	.0	.0	.0	1,021	05/20/2047
36179S-B7-1	G2 MA3662 - RMBS		12/01/2023	Paydown	XXX	55,767	55,767	58,631	58,511	.0	(2,744)	.0	(2,744)	.0	55,767	.0	.0	.0	.890	05/20/2046
36179S-JS-7	G2 MA3873 - RMBS		12/01/2023	Paydown	XXX	15,013	15,013	15,091	15,098	.0	(86)	.0	(86)	.0	15,013	.0	.0	.0	.240	08/20/2046
36179T-SJ-5	G2 MA5021 - RMBS		12/01/2023	Paydown	XXX	13,632	13,632	13,997	14,032	.0	(400)	.0	(400)	.0	13,632	.0	.0	.0	.341	02/20/2048
36179T-Z6-5	G2 MA5265 - RMBS		12/01/2023	Paydown	XXX	34,749	34,749	35,989	35,957	.0	(1,208)	.0	(1,208)	.0	34,749	.0	.0	.0	.833	06/20/2048
36179U-H2-1	G2 MA5649 - RMBS		12/01/2023	Paydown	XXX	20,035	20,035	18,254	.0	.0	1,781	.0	1,781	.0	20,035	.0	.0	.0	.165	12/20/2048
36179U-KY-7	G2 MA5711 - RMBS		12/01/2023	Paydown	XXX	63,457	63,457	66,254	66,194	.0	(2,736)	.0	(2,736)	.0	63,457	.0	.0	.0	1,483	01/20/2049
36179W-2V-9	G2 MA7988 - RMBS		12/01/2023	Paydown	XXX	36,390	36,390	35,277	35,323	.0	1,067	.0	1,067	.0	36,390	.0	.0	.0	.603	04/20/2052
36179W-BY-3	G2 MA7255 - RMBS		12/01/2023	Paydown	XXX	21,883	21,883	19,168	.0	.0	2,715	.0	2,715	.0	21,883	.0	.0	.0	.131	03/20/2051
36179W-ND-6	G2 MA7588 - RMBS		12/01/2023	Paydown	XXX	49,759	49,759	48,235	48,319	.0	1,440	.0	1,440	.0	49,759	.0	.0	.0	.545	09/20/2051
36179W-TY-4	G2 MA7767 - RMBS		12/01/2023	Paydown	XXX	89,645	89,645	77,837	11,823	.0	11,808	.0	11,808	.0	89,645	.0	.0	.0	1,120	12/20/2051
36179X-HW-9	G2 MA8345 - RMBS		02/07/2023	Various	XXX	936,191	995,823	908,027	909,490	.0	1,486	.0	1,486	.0	910,977	.0	25,215	25,215	7,728	10/20/2052
36179X-HX-7	G2 MA8346 - RMBS		12/01/2023	Paydown	XXX	41,551	41,551	38,971	21,372	.0	2,563	.0	2,563	.0	41,551	.0	.0	.0	.849	10/20/2052
36200M-Y8-0	GN 604735 - RMBS		12/01/2023	Paydown	XXX	686	686	426	692	.0	(5)	.0	(5)	.0	686	.0	.0	.0	.18	10/15/2033
36200N-4T-5	GN 605734 - RMBS		12/01/2023	Paydown	XXX	340	340	162	343	.0	(3)	.0	(3)	.0	340	.0	.0	.0	.8	10/15/2034
36200N-RE-3	GN 605385 - RMBS		12/01/2023	Paydown	XXX	364	364	364	364	.0	1	.0	1	.0	364	.0	.0	.0	.9	04/15/2034
36200W-NB-3	GN 574686 - RMBS		12/01/2023	Paydown	XXX	175	175	178	177	.0	(2)	.0	(2)	.0	175	.0	.0	.0	.6	04/15/2034
36201E-CX-6	GN 580686 - RMBS		12/01/2023	Paydown	XXX	395	395	394	394	.0	1	.0	1	.0	395	.0	.0	.0	.12	05/15/2034
36201M-JF-0	GN 587162 - RMBS		12/01/2023	Paydown	XXX	1,939	1,939	1,973	1,959	.0	(19)	.0	(19)	.0	1,939	.0	.0	.0	.60	07/15/2032
36201Y-N7-7	GN 607114 - RMBS		12/01/2023	Paydown	XXX	2,024	2,024	1,191	2,036	.0	(12)	.0	(12)	.0	2,024	.0	.0	.0	.67	03/15/2034
36202E-JY-6	G2 003879 - RMBS		12/01/2023	Paydown	XXX	995	995	235	999	.0	(5)	.0	(5)	.0	995	.0	.0	.0	.29	07/20/2036
36202E-RE-1	G2 004085 - RMBS		12/01/2023	Paydown	XXX	3,933	3,932	3,991	3,981	.0	(49)	.0	(49)	.0	3,933	.0	.0	.0	.121	02/20/2038
36202F-40-6	G2 005331 - RMBS		12/01/2023	Paydown	XXX	59,849	59,849	63,263	62,745	.0	(2,896)	.0	(2,896)	.0	59,849	.0	.0	.0	1,116	03/20/2042
36202F-W8-6	G2 004883 - RMBS		12/01/2023	Paydown	XXX	8,980	8,980	9,735	9,647	.0	(667)	.0	(667)	.0	8,980	.0	.0	.0	.217	12/20/2040
36202F-P7-5	G2 004946 - RMBS		12/01/2023	Paydown	XXX	33,273	33,273	35,300	35,161	.0	(1,888)	.0	(1,888)	.0	33,273	.0	.0	.0	.802	02/20/2041
36202F-Q8-2	G2 004979 - RMBS		12/01/2023	Paydown	XXX	4,246	4,246	4,624	4,585	.0	(339)	.0	(339)	.0	4,246	.0	.0	.0	.108	03/20/2041
36202F-SD-9	G2 005016 - RMBS		12/01/2023	Paydown	XXX	6,884	6,884	7,359	7,303	.0	(419)	.0	(419)	.0	6,884	.0	.0	.0	.147	04/20/2041
36202F-TM-8	G2 005056 - RMBS		12/01/2023	Paydown	XXX	5,645	5,645	6,184	6,148	.0	(503)	.0	(503)	.0	5,645	.0	.0	.0	.155	05/20/2041
36210H-UU-4	GN 492995 - RMBS		12/01/2023	Paydown	XXX	1,461	1,461	820	1,466	.0	(5)	.0	(5)	.0	1,461	.0	.0	.0	.46	11/15/2028
36212F-2S-2	GN 532785 - RMBS		12/01/2023	Paydown	XXX	215	215	219	217	.0	(2)	.0	(2)	.0	215	.0	.0	.0	.8	02/15/2034
36225B-2V-9	GN 781688 - RMBS		12/01/2023	Paydown	XXX	1,195	1,195	888	1,205	.0	(10)	.0	(10)	.0	1,195	.0	.0	.0	.38	12/15/2033
36225B-TQ-1	GN 781459 - RMBS		12/01/2023	Paydown	XXX	2,374	2,374	2,013	2,395	.0	(20)	.0	(20)	.0	2,374	.0	.0	.0	.81	06/15/2032
36225B-UH-9	GN 781484 - RMBS		12/01/2023	Paydown	XXX	664	664	676	671	.0	(7)	.0	(7)	.0	664	.0	.0	.0	.21	08/15/2032
36225B-WZ-7	GN 781564 - RMBS		12/01/2023	Paydown	XXX	1,757	1,757	1,787	1,776	.0	(19)	.0	(19)	.0	1,757	.0	.0	.0	.62	02/15/2033
36225B-ZP-6	GN 781650 - RMBS		12/01/2023	Paydown	XXX	3,030	3,030	3,083	3,063	.0	(32)	.0	(32)	.0	3,030	.0	.0	.0	.91	08/15/2033
36241K-WS-3	GN 782457 - RMBS		12/01/2023	Paydown	XXX	4,669	4,669	5,109	5,054	.0	(385)	.0	(385)	.0	4,669	.0	.0	.0	.124	11/15/2038
36241L-T9-7	GN 783276 - RMBS		12/01/2023	Paydown	XXX	30,028	30,028	32,787	32,482	.0	(2,454)	.0	(2,454)	.0	30,028	.0	.0	.0	.731	03/15/2041
36290Q-BV-6	GN 613952 - RMBS		12/01/2023	Paydown	XXX	146	146	52	147	.0	(1)	.0	(1)	.0	146	.0	.0	.0	.5	01/15/2034

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
36291B-OX-8	GN 623370 - RMBS		12/01/2023	Paydown	XXX	1,759	1,759	1,754	1,754	.0	.4	.0	.4	.0	1,759	.0	.0	.0	.53	01/15/2034
36291G-XM-3	GN 628084 - RMBS		12/01/2023	Paydown	XXX	506	506	505	505	.0	.1	.0	.1	.0	506	.0	.0	.0	.15	05/15/2034
36291J-EU-0	GN 629347 - RMBS		12/01/2023	Paydown	XXX	738	738	736	737	.0	.2	.0	.2	.0	738	.0	.0	.0	.22	02/15/2034
36291L-D4-4	GN 631123 - RMBS		12/01/2023	Paydown	XXX	126	126	128	127	.0	(1)	.0	(1)	.0	126	.0	.0	.0	.4	07/15/2034
36291M-JX-2	GN 632178 - RMBS		12/01/2023	Paydown	XXX	110	110	112	111	.0	(1)	.0	(1)	.0	110	.0	.0	.0	.4	09/15/2034
36291M-KH-5	GN 632196 - RMBS		12/01/2023	Paydown	XXX	56	56	57	57	.0	(1)	.0	(1)	.0	56	.0	.0	.0	.2	11/15/2034
36292M-FT-4	GN 652778 - RMBS		12/01/2023	Paydown	XXX	420	420	462	453	.0	(33)	.0	(33)	.0	420	.0	.0	.0	.12	04/15/2036
36295F-HU-1	GN 669043 - RMBS		12/01/2023	Paydown	XXX	232	232	235	234	.0	(2)	.0	(2)	.0	232	.0	.0	.0	.8	05/15/2037
36295K-4L-4	GN 673227 - RMBS		12/01/2023	Paydown	XXX	2,032	2,032	2,236	2,210	.0	(179)	.0	(179)	.0	2,032	.0	.0	.0	.56	11/15/2038
36295K-HG-1	GN 672631 - RMBS		12/01/2023	Paydown	XXX	20	20	(105)	20	.0	.0	.0	.0	.0	20	.0	.0	.0	.1	03/15/2038
36295M-GH-7	GN 675072 - RMBS		12/01/2023	Paydown	XXX	119	119	131	130	.0	(11)	.0	(11)	.0	119	.0	.0	.0	.3	01/15/2038
36295P-RJ-3	GN 676489 - RMBS		12/01/2023	Paydown	XXX	24	24	24	24	.0	.0	.0	.0	.0	24	.0	.0	.0	.1	12/15/2037
36295Q-HL-7	GN 677135 - RMBS		12/01/2023	Paydown	XXX	11,348	11,348	12,407	12,258	.0	(910)	.0	(910)	.0	11,348	.0	.0	.0	.392	06/15/2040
36296D-YL-6	GN 688415 - RMBS		12/01/2023	Paydown	XXX	320	320	322	321	.0	(1)	.0	(1)	.0	320	.0	.0	.0	.11	05/15/2038
38381R-PZ-6	GNR 2019-023 KA - CMO/RMBS		12/01/2023	Paydown	XXX	167,602	167,602	168,179	168,083	.0	(481)	.0	(481)	.0	167,602	.0	.0	.0	3,078	10/20/2048
38381R-OH-5	GNR 2019-023 LE - CMO/RMBS		12/01/2023	Paydown	XXX	216,817	216,817	218,274	218,059	.0	(1,242)	.0	(1,242)	.0	216,817	.0	.0	.0	4,198	07/20/2048
912810-TC-2	UNITED STATES TREASURY		09/20/2023	Various	XXX	1,043,565	1,330,442	1,330,442	1,332,698	.0	585	.0	585	.0	1,333,283	.0	(289,717)	(289,717)	7,628	01/15/2041
912810-TF-5	UNITED STATES TREASURY		09/20/2023	DBSI	XXX	126,649	175,000	167,667	167,889	.0	209	.0	209	.0	168,098	.0	(41,448)	(41,448)	4,574	02/15/2042
912810-TJ-7	UNITED STATES TREASURY		01/18/2023	DBSI	XXX	403,822	450,000	388,301	388,586	.0	57	.0	57	.0	388,643	.0	15,180	15,180	5,760	08/15/2052
912810-TK-4	UNITED STATES TREASURY		02/22/2023	STATE STREET GLOBAL MARKETS, LLC	XXX	1,170,355	1,300,000	1,125,008	1,125,971	.0	837	.0	837	.0	1,126,808	.0	43,548	43,548	22,907	08/15/2042
912810-TM-0	UNITED STATES TREASURY		02/22/2023	STATE STREET GLOBAL MARKETS, LLC	XXX	1,284,055	1,300,000	1,328,336	1,328,307	.0	(127)	.0	(127)	.0	1,328,181	.0	(44,126)	(44,126)	14,365	11/15/2042
912828-6B-1	UNITED STATES TREASURY		04/11/2023	JP MORGAN	XXX	142,687	150,000	159,035	156,222	.0	(269)	.0	(269)	.0	155,953	.0	(13,266)	(13,266)	2,589	02/15/2029
912828-N3-0	UNITED STATES TREASURY		12/31/2022	Maturity @ 100.00	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	159,375	12/31/2022
912828-Z7-8	UNITED STATES TREASURY		12/13/2023	JP Morgan	XXX	230,830	250,000	247,900	248,270	.0	393	.0	393	.0	248,662	.0	(17,832)	(17,832)	5,136	01/31/2027
912828-ZY-9	UNITED STATES TREASURY		07/15/2023	Maturity @ 100.00	XXX	5,525,000	5,525,000	5,517,230	5,523,569	.0	1,431	.0	1,431	.0	5,525,000	.0	.0	.0	6,906	07/15/2023
91282C-AF-8	UNITED STATES TREASURY		08/15/2023	Maturity @ 100.00 Wells Fargo Securities, LLC	XXX	32,375,000	32,375,000	32,333,389	32,366,258	.0	8,742	.0	8,742	.0	32,375,000	.0	.0	.0	40,469	08/15/2023
91282C-AK-7	UNITED STATES TREASURY		08/01/2023	BNY MELLON CAPITAL MARKETS, LLC	XXX	423,421	426,000	425,567	425,899	.0	84	.0	84	.0	425,983	.0	(2,562)	(2,562)	469	09/15/2023
91282C-AP-6	UNITED STATES TREASURY		08/01/2023	MARKETS, LLC	XXX	12,986,572	13,125,000	13,078,857	13,112,602	.0	9,206	.0	9,206	.0	13,121,808	.0	(135,236)	(135,236)	13,089	10/15/2023
91282C-BA-8	UNITED STATES TREASURY		08/01/2023	J P MORGAN SECURITIES, LLC	XXX	20,849,072	21,250,000	21,191,895	21,231,083	.0	11,594	.0	11,594	.0	21,242,677	.0	(393,605)	(393,605)	16,765	12/15/2023
91282C-BJ-9	UNITED STATES TREASURY		02/27/2023	MORGAN STANLEY & CO. LLC	XXX	1,272,598	1,500,000	1,482,070	1,486,785	.0	404	.0	404	.0	1,487,189	.0	(214,591)	(214,591)	6,495	01/31/2028
91282C-BL-4	UNITED STATES TREASURY		03/17/2023	JP MORGAN	XXX	176,354	208,800	200,196	201,561	.0	179	.0	179	.0	201,739	.0	(25,385)	(25,385)	1,389	02/15/2031
91282C-BN-0	UNITED STATES TREASURY		02/28/2023	Maturity @ 100.00	XXX	64,075,000	64,075,000	64,040,993	64,072,273	.0	2,727	.0	2,727	.0	64,075,000	.0	.0	.0	40,047	02/28/2023
91282C-BX-8	UNITED STATES TREASURY		04/30/2023	Maturity @ 100.00	XXX	7,390,000	7,390,000	7,386,247	7,389,368	.0	632	.0	632	.0	7,390,000	.0	.0	.0	4,619	04/30/2023
91282C-CB-5	UNITED STATES TREASURY		03/17/2023	BARCLAYS CAPITAL INC.	XXX	1,147,078	1,315,000	1,350,957	1,346,101	.0	(758)	.0	(758)	.0	1,345,343	.0	(198,265)	(198,265)	7,379	05/15/2031
91282C-CG-4	UNITED STATES TREASURY		08/08/2023	J P MORGAN SECURITIES, LLC	XXX	23,819,959	24,860,000	24,700,741	24,781,868	.0	32,390	.0	32,390	.0	24,814,258	.0	(994,299)	(994,299)	40,414	06/15/2024
91282C-CL-3	UNITED STATES TREASURY		08/08/2023	Wells Fargo Securities, LLC	XXX	23,883,789	25,000,000	25,019,531	25,010,178	.0	(4,004)	.0	(4,004)	.0	25,006,174	.0	(1,122,385)	(1,122,385)	100,119	07/15/2024
91282C-CN-9	UNITED STATES TREASURY		07/31/2023	Maturity @ 100.00	XXX	20,000,000	20,000,000	19,975,000	19,992,733	.0	7,267	.0	7,267	.0	20,000,000	.0	.0	.0	25,000	07/31/2023
91282C-CS-8	UNITED STATES TREASURY		04/11/2023	Deutsche Bank	XXX	2,825,286	3,337,000	3,228,163	3,240,858	.0	2,864	.0	2,864	.0	3,243,722	.0	(418,436)	(418,436)	27,217	08/15/2031
91282C-CT-6	UNITED STATES TREASURY		10/11/2023	BNY MELLON CAPITAL MARKETS, LLC	XXX	32,119,434	33,500,000	33,464,668	33,480,550	.0	9,335	.0	9,335	.0	33,489,885	.0	(1,370,451)	(1,370,451)	145,425	08/15/2024
91282C-DA-6	UNITED STATES TREASURY		08/01/2023	Wells Fargo Securities, LLC	XXX	2,677,641	2,700,000	2,697,996	2,699,253	.0	585	.0	585	.0	2,699,838	.0	(22,198)	(22,198)	5,662	09/30/2023
91282C-DB-4	UNITED STATES TREASURY		08/08/2023	Wells Fargo Securities, LLC	XXX	13,742,148	14,500,000	14,469,414	14,481,324	.0	6,277	.0	6,277	.0	14,487,602	.0	(745,453)	(745,453)	74,035	10/15/2024
91282C-DD-0	UNITED STATES TREASURY		08/01/2023	J P MORGAN SECURITIES, LLC	XXX	16,399,633	16,600,000	16,581,195	16,592,111	.0	5,559	.0	5,559	.0	16,597,670	.0	(198,037)	(198,037)	47,026	10/31/2023
91282C-DH-1	UNITED STATES TREASURY		08/08/2023	INCOME	XXX	14,662,637	15,500,000	15,441,775	15,463,033	.0	11,873	.0	11,873	.0	15,474,906	.0	(812,269)	(812,269)	85,292	11/15/2024
91282C-DJ-7	UNITED STATES TREASURY		07/19/2023	Various	XXX	10,728,308	12,900,000	12,730,806	12,747,409	.0	8,228	.0	8,228	.0	12,755,637	.0	(2,027,329)	(2,027,329)	118,659	11/15/2031
91282C-DK-4	UNITED STATES TREASURY		12/07/2023	Various	XXX	879,237	965,000	939,961	942,946	.0	5,035	.0	5,035	.0	947,980	.0	(68,744)	(68,744)	12,123	11/30/2026
91282C-DL-2	UNITED STATES TREASURY		09/15/2023	DBSI	XXX	263,384	305,000	276,739	278,591	.0	2,935	.0	2,935	.0	281,526	.0	(18,142)	(18,142)	3,663	11/30/2028
91282C-DO-1	UNITED STATES TREASURY		09/15/2023	Morgan Stanley	XXX	94,295	105,000	103,085	103,441	.0	272	.0	272	.0	103,712	.0	(9,417)	(9,417)	1,598	12/31/2026
91282C-DS-7	UNITED STATES TREASURY		08/10/2023	Unknown	XXX	68,476,570	72,450,000	71,218,916	71,586,054	.0	254,941	.0	254,941	.0	71,840,995	.0	(3,364,425)	(3,364,425)	872,648	01/15/2025
91282C-DZ-1	UNITED STATES TREASURY		11/13/2023	JP Morgan	XXX	62,173,494	65,580,000	65,562,851	65,567,786	.0	4,074	.0	4,074	.0	65,571,860	.0	(3,398,366)	(3,398,366)	973,755	02/15/2025
91282C-ED-9	UNITED STATES TREASURY		08/08/2023	BNY MELLON CAPITAL MARKETS, LLC	XXX	30,892,773	32,500,000	32,130,566	32,225,247	.0	73,734									

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
91282C-FF-3	UNITED STATES TREASURY		03/14/2023	BNP Paribas	XXX	1,110,888	1,200,000	1,185,424	1,185,903	.0	254	.0	254	.0	1,186,157	.0	(75,269)	(75,269)	19,052	08/15/2032
91282C-FL-0	UNITED STATES TREASURY		05/16/2023	Various	XXX	4,282,817	4,210,000	4,211,811	4,211,761	.0	(62)	.0	(62)	.0	4,211,699	.0	71,118	71,118	87,443	09/30/2029
91282C-FU-0	UNITED STATES TREASURY		09/11/2023	Various	XXX	2,364,835	2,380,000	2,372,453	2,372,685	.0	582	.0	582	.0	2,373,267	.0	(8,432)	(8,432)	65,929	10/31/2027
91282C-FV-8	UNITED STATES TREASURY		03/13/2023	Various	XXX	4,382,771	4,200,000	4,360,896	4,360,003	.0	(1,451)	.0	(1,451)	.0	4,358,553	.0	24,218	24,218	41,565	11/15/2032
91282C-HC-8	UNITED STATES TREASURY		10/24/2023	Goldman Sachs & Co.	XXX	1,423,188	1,600,000	1,527,625	.0	.0	1,461	.0	1,461	.0	1,529,086	.0	(105,898)	(105,898)	23,918	05/15/2033
91282C-HE-4	UNITED STATES TREASURY		09/07/2023	NOMURA SECS.	XXX	313,828	325,000	319,668	.0	.0	203	.0	203	.0	319,871	.0	(6,043)	(6,043)	3,219	05/31/2028
91282C-HX-2	UNITED STATES TREASURY		11/13/2023	GOLDMAN	XXX	197,625	200,000	198,727	.0	.0	36	.0	36	.0	198,763	.0	(1,138)	(1,138)	1,803	08/31/2028
91282C-JG-7	UNITED STATES TREASURY		12/08/2023	CitiGroup	XXX	1,345,246	1,300,000	1,299,086	.0	.0	13	.0	13	.0	1,299,099	.0	46,148	46,148	7,138	10/31/2030
91282C-JP-7	UNITED STATES TREASURY		12/13/2023	CitiGroup	XXX	7,116,432	7,117,000	7,103,668	.0	.0	.0	.0	.0	.0	7,103,668	.0	12,764	12,764	.0	12/15/2026
0109999999 - Bonds - U.S. Governments						512,554,703	532,288,757	529,510,932	519,749,625	0	444,386	0	444,386	0	530,763,835	0	(18,209,132)	(18,209,132)	4,009,568	XXX
Bonds - All Other Governments																				
05968C-AC-6	FOREIGN TRADE BANK OF LATIN AMERICA INC.	C.	12/14/2023	Jefferies Company	XXX	1,114,106	1,188,000	1,189,855	1,189,008	.0	(379)	.0	(379)	.0	1,188,629	.0	(74,522)	(74,522)	35,582	09/14/2025
200447-AD-2	COMISION FEDERAL DE ELECTRICIDAD	C.	11/30/2023	Call @ 100.00	XXX	2,000,000	2,000,000	1,992,655	1,999,101	.0	899	.0	899	.0	2,000,000	.0	.0	.0	134,333	01/15/2024
71654Q-BG-6	PETROLEOS MEXICANOS	C.	01/30/2023	Maturity @ 100.00	XXX	1,222,000	1,222,000	1,175,100	1,219,747	.0	1,432	.0	1,432	.0	1,222,000	.0	.0	.0	21,385	01/30/2023
P7808B-AA-5	PETROLEOS DEL PERU PETROPERU SA	D.	01/31/2023	CitiGroup	XXX	972,188	1,275,000	1,292,090	984,938	304,303	(131)	.0	304,172	.0	1,289,109	.0	(316,922)	(316,922)	7,234	06/19/2032
P7808B-AB-3	PETROLEOS DEL PERU PETROPERU SA	D.	01/31/2023	MARKETAXESS CORPORATION	XXX	166,277	249,000	252,884	164,340	88,474	(7)	.0	88,467	.0	252,807	.0	(86,530)	(86,530)	1,673	06/19/2047
0309999999 - Bonds - All Other Governments						5,474,571	5,934,000	5,902,584	5,557,133	394,209	1,203	0	395,412	0	5,952,545	0	(477,974)	(477,974)	200,207	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
452151-LF-8	ILLINOIS ST		05/03/2023	RBCMK	XXX	301,014	300,000	298,989	299,039	.0	24	.0	24	.0	299,063	.0	1,951	1,951	6,545	06/01/2033
452152-GS-4	ILLINOIS ST		07/01/2023	Paydown	XXX	42,857	42,857	51,994	51,561	.0	(8,704)	.0	(8,704)	.0	42,857	.0	.0	.0	3,150	07/01/2035
452153-GS-2	ILLINOIS ST		04/25/2023	Wells Fargo	XXX	121,771	120,000	120,000	.0	.0	.0	.0	.0	.0	120,000	.0	1,771	1,771	.0	05/01/2027
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						465,642	462,857	470,983	350,600	0	(8,680)	0	(8,680)	0	461,920	0	3,722	3,722	9,695	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01F022-6B-6	FNCL-2.5N-NOV-2022 - MBS		01/01/2023	Adjustment	XXX	903	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	903	903	(903)	11/25/2052
01F032-6C-3	FNCL-3.5N-DEC-2022 - MBS		01/01/2023	Adjustment	XXX	583	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	583	583	(583)	12/25/2052
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV BAY AREA TOLL AUTH CALIF TOLL BRDG REV		12/01/2022	Call @ 100.00	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	22	02/15/2050
072024-WS-7	BLACK BELT ENERGY GAS DIST ALA GAS PREPA		04/13/2023	Call @ 91.72	XXX	100,896	110,000	110,000	110,000	.0	(9,104)	.0	(9,104)	.0	100,896	.0	.0	.0	1,660	04/01/2031
09182R-AR-2	CALIFORNIA HSG FIN AGY MUN CTFS		05/03/2023	Redemption @ 100.00	XXX	3,882	3,882	4,379	3,900	.0	(19)	.0	(19)	.0	3,882	.0	.0	.0	63	11/20/2035
13033D-AE-5	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		12/01/2023	Call @ 100.00	XXX	60,000	60,000	77,685	60,132	.0	(132)	.0	(132)	.0	60,000	.0	.0	.0	89	05/15/2040
19648A-MA-4	COLORADO HEALTH FACCS AUTH REV		06/01/2023	Call @ 100.00	XXX	1,000,000	1,000,000	1,005,460	1,000,314	.0	(314)	.0	(314)	.0	1,000,000	.0	.0	.0	28,125	06/01/2043
30297D-AJ-9	FRESB 2018-SB53 A1F - CMBS		12/01/2023	Paydown	XXX	199,731	199,731	199,784	199,563	.0	169	.0	169	.0	199,731	.0	.0	.0	4,459	06/25/2028
30297D-AM-2	FRESB 2018-SB53 A1H - CMBS		12/01/2023	Paydown	XXX	148,823	148,823	146,004	145,643	.0	3,180	.0	3,180	.0	148,823	.0	.0	.0	2,668	05/25/2038
30297J-AD-9	FRESB 2018-SB54 A7H - CMBS		12/01/2023	Paydown	XXX	8,457	8,457	8,329	8,329	.0	128	.0	128	.0	8,457	.0	.0	.0	164	07/25/2038
30297J-AE-7	FRESB 2018-SB54 A1F - CMBS		12/01/2023	Paydown	XXX	120,410	120,410	118,282	119,020	.0	1,390	.0	1,390	.0	120,410	.0	.0	.0	3,296	05/25/2028
30297P-AK-9	FRESB 2018-SB55 A1H - CMBS		12/01/2023	Paydown	XXX	48,173	48,173	47,503	47,275	.0	898	.0	898	.0	48,173	.0	.0	.0	839	07/25/2038
30305L-AJ-1	FRESB 2017-SB38 10F - CMBS		12/01/2023	Paydown	XXX	8,609	8,609	8,194	8,194	.0	414	.0	414	.0	8,609	.0	.0	.0	93	08/25/2027
30308L-AE-9	FRESB 2018-SB57 A1H - CMBS		12/01/2023	Paydown	XXX	51,209	51,209	51,331	51,256	.0	(47)	.0	(47)	.0	51,209	.0	.0	.0	1,013	08/25/2038
30333A-AD-4	FRESB 2023-SB108 10F - CMBS		12/01/2023	Paydown	XXX	714	714	676	.0	.0	38	.0	38	.0	714	.0	.0	.0	7	07/25/2033
3128K8-FH-4	FH A47368 - RMBS		12/01/2023	Paydown	XXX	10,637	10,637	11,722	11,534	.0	(897)	.0	(897)	.0	10,637	.0	.0	.0	222	10/01/2035
3128L9-NE-9	FH A75789 - RMBS		12/01/2023	Paydown	XXX	10,824	10,824	11,896	11,776	.0	(952)	.0	(952)	.0	10,824	.0	.0	.0	202	04/01/2038
3128M6-ED-6	FH 604332 - RMBS		12/01/2023	Paydown	XXX	4,465	4,465	4,908	4,850	.0	(385)	.0	(385)	.0	4,465	.0	.0	.0	132	03/01/2038
3128M7-UU-8	FH 605695 - RMBS		12/01/2023	Paydown	XXX	4,468	4,468	4,836	4,791	.0	(323)	.0	(323)	.0	4,468	.0	.0	.0	131	11/01/2039
3128MB-2F-3	FH 613274 - RMBS		10/01/2023	Paydown	XXX	2,720	2,720	2,914	2,725	.0	(6)	.0	(6)	.0	2,720	.0	.0	.0	50	10/01/2023
3128ME-WV-9	FH 615860 - RMBS		12/01/2023	Paydown	XXX	35,161	35,161	35,436	35,364	.0	(202)	.0	(202)	.0	35,161	.0	.0	.0	453	07/01/2031
3128MF-CN-6	FH 616177 - RMBS		12/01/2023	Paydown	XXX	16,589	16,589	15,702	15,961	.0	628	.0	628	.0	16,589	.0	.0	.0	177	01/01/2032
3128MJ-2M-1	FH 608779 - RMBS		12/01/2023	Paydown	XXX	15,405	15,405	15,906	15,877	.0	(471)	.0	(471)	.0	15,405	.0	.0	.0	296	09/01/2047
3128MJ-2R-0	FH 608783 - RMBS		12/01/2023	Paydown	XXX	121,535	121,535	118,558	118,679	.0	2,856	.0	2,856	.0	121,535	.0	.0	.0	1,823	10/01/2047
3128MJ-2U-3	FH 608786 - RMBS		12/01/2023	Paydown	XXX	11,268	11,268	11,633	11,624	.0	(356)	.0	(356)	.0	11,268	.0	.0	.0	294	10/01/2047
3128MJ-6H-8	FH 608871 - RMBS		12/01/2023	Paydown	XXX	26,850	26,850	27,263	27,297	.0	(448)	.0	(448)	.0	26,850	.0	.0	.0	487	04/01/2049
3128MJ-SN-1	FH 608524 - RMBS		12/01/2023	Paydown	XXX	9,983	9,983	10,098	10,085	.0	(102)	.0	(102)	.0	9,983	.0	.0	.0	161	03/01/2043
3128MJ-X5-4	FH 608699 - RMBS		12/01/2023	Paydown	XXX	10,550	10,550	11,076	11,046	.0	(495)	.0	(495)	.0	10,550	.0	.0	.0	237	03/01/2046
3128MJ-XF-2	FH 608677 - RMBS		12/01/2023	Paydown	XXX	8,787	8,787	8,813	8,838	.0	(52)	.0	(52)	.0	8,787	.0	.0	.0	184	11/01/2045
3128MJ-XY-1	FH 608694 - RMBS		12/01/2023	Paydown	XXX	26,213	26,213	27,520	27,443	.0	(1,230)	.0	(1,230)	.0	26,213	.0	.0	.0	560	02/01/2046
3128MJ-Z4-5	FH 608762 - RMBS		12/01/2023	Paydown	XXX	53,768	53,768	56,692	56,680	.0	(2,911)	.0	(2,911)	.0	53,768	.0	.0	.0	1,116	05/01/2047

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
3128MJ-ZS-2	HH 608752 - RMBS		12/01/2023	Paydown	XXX	15,449	15,449	16,219	16,180	.0	(731)	.0	(731)	.0	15,449	.0	.0	.0	.329	03/01/2047
3128MM-V8-3	HH 618638 - RMBS		12/01/2023	Paydown	XXX	6,870	6,870	7,084	7,042	.0	(172)	.0	(172)	.0	6,870	.0	.0	.0	.130	03/01/2032
3128MM-VC-4	HH 618610 - RMBS		12/01/2023	Paydown	XXX	11,903	11,903	12,457	12,296	.0	(393)	.0	(393)	.0	11,903	.0	.0	.0	.228	08/01/2031
3128P7-NZ-2	HH C91308 - RMBS		12/01/2023	Paydown	XXX	11,306	11,306	12,375	12,052	.0	(746)	.0	(746)	.0	11,306	.0	.0	.0	.295	06/01/2030
312936-6H-5	HH A89872 - RMBS		12/01/2023	Paydown	XXX	27,646	27,646	28,752	28,584	.0	(938)	.0	(938)	.0	27,646	.0	.0	.0	.816	11/01/2039
312936-SR-9	HH A89528 - RMBS		12/01/2023	Paydown	XXX	435	435	462	457	.0	(22)	.0	(22)	.0	435	.0	.0	.0	.11	11/01/2039
312937-BL-8	HH A89943 - RMBS		12/01/2023	Paydown	XXX	3,925	3,925	4,082	4,059	.0	(134)	.0	(134)	.0	3,925	.0	.0	.0	.94	11/01/2039
312939-ZJ-3	HH A91645 - RMBS		12/01/2023	Paydown	XXX	58,579	58,579	63,722	63,143	.0	(4,564)	.0	(4,564)	.0	58,579	.0	.0	.0	1,655	02/01/2040
312941-UZ-8	HH A93300 - RMBS		12/01/2023	Paydown	XXX	4,426	4,426	4,859	4,818	.0	(392)	.0	(392)	.0	4,426	.0	.0	.0	.100	08/01/2040
31294N-UB-3	HH E04178 - RMBS		12/01/2023	Paydown	XXX	4,470	4,470	4,562	4,512	.0	(42)	.0	(42)	.0	4,470	.0	.0	.0	.58	02/01/2028
31296U-SS-1	HH A19529 - RMBS		12/01/2023	Paydown	XXX	2,012	2,012	947	1,950	.0	61	.0	61	.0	2,012	.0	.0	.0	.55	03/01/2034
31297E-UZ-7	HH A26900 - RMBS		12/01/2023	Paydown	XXX	1,012	1,012	(228)	1,012	.0	31	.0	31	.0	1,012	.0	.0	.0	.30	09/01/2034
31307J-VS-9	HH J29625 - RMBS		12/01/2023	Paydown	XXX	9,678	9,678	9,878	9,788	.0	(110)	.0	(110)	.0	9,678	.0	.0	.0	.132	10/01/2029
31307L-FA-1	HH J30161 - RMBS		12/01/2023	Paydown	XXX	18,674	18,674	19,058	18,886	.0	(213)	.0	(213)	.0	18,674	.0	.0	.0	.289	12/01/2029
31307L-GD-4	HH J30196 - RMBS		12/01/2023	Paydown	XXX	3,185	3,185	3,250	3,221	.0	(36)	.0	(36)	.0	3,185	.0	.0	.0	.44	12/01/2029
31307L-H4-3	HH J30251 - RMBS		12/01/2023	Paydown	XXX	2,761	2,761	2,816	2,792	.0	(31)	.0	(31)	.0	2,761	.0	.0	.0	.37	12/01/2029
31307L-O5-0	HH J30476 - RMBS		12/01/2023	Paydown	XXX	7,505	7,505	7,660	7,587	.0	(82)	.0	(82)	.0	7,505	.0	.0	.0	.106	01/01/2030
31307L-RF-7	HH J30486 - RMBS		12/01/2023	Paydown	XXX	16,387	16,387	16,722	16,578	.0	(191)	.0	(191)	.0	16,387	.0	.0	.0	.220	01/01/2030
31307L-SV-1	HH J30532 - RMBS		12/01/2023	Paydown	XXX	30,396	30,396	31,055	30,764	.0	(368)	.0	(368)	.0	30,396	.0	.0	.0	.462	01/01/2030
3130A0-F7-0	FEDERAL HOME LOAN BANKS		12/08/2023	Maturity @ 100.00	XXX	34,505,000	34,505,000	35,233,557	34,595,980	.0	(90,980)	.0	(90,980)	.0	34,505,000	.0	.0	.0	1,164,544	12/08/2023
3131XY-UL-1	HH ZM5087 - RMBS		12/01/2023	Paydown	XXX	9,088	9,088	9,524	9,511	.0	(424)	.0	(424)	.0	9,088	.0	.0	.0	.145	12/01/2047
3132A5-FW-0	HH ZS4681 - RMBS		12/01/2023	Paydown	XXX	4,642	4,642	4,870	4,863	.0	(221)	.0	(221)	.0	4,642	.0	.0	.0	.62	10/01/2046
3132D6-EE-6	HH SB8233 - RMBS		12/01/2023	Paydown	XXX	73,136	73,136	71,321	.0	.0	1,814	.0	1,814	.0	73,136	.0	.0	.0	.531	06/01/2038
3132D6-EP-1	HH SB8242 - RMBS		12/01/2023	Paydown	XXX	174,049	174,049	169,725	.0	.0	4,324	.0	4,324	.0	174,049	.0	.0	.0	1,344	07/01/2038
3132D6-ET-3	HH SB8246 - RMBS		12/01/2023	Paydown	XXX	132,084	132,084	128,795	.0	.0	3,290	.0	3,290	.0	132,084	.0	.0	.0	.908	08/01/2038
3132DM-3Y-9	HH SD0815 - RMBS		12/01/2023	Paydown	XXX	33,043	33,043	32,108	32,145	.0	898	.0	898	.0	33,043	.0	.0	.0	.615	01/01/2052
3132DM-4T-9	HH SD0834 - RMBS		12/01/2023	Paydown	XXX	292,425	292,425	302,568	301,699	.0	(9,274)	.0	(9,274)	.0	292,425	.0	.0	.0	7,539	01/01/2052
3132DM-5S-0	HH SD0857 - RMBS		12/01/2023	Paydown	XXX	49,069	49,069	47,127	47,198	.0	1,871	.0	1,871	.0	49,069	.0	.0	.0	.696	01/01/2052
3132DM-5T-8	HH SD0858 - RMBS		12/01/2023	Paydown	XXX	42,779	42,779	41,242	41,297	.0	1,483	.0	1,483	.0	42,779	.0	.0	.0	.622	01/01/2052
3132DM-6A-8	HH SD0865 - RMBS		12/01/2023	Paydown	XXX	51,936	51,936	52,078	52,060	.0	(124)	.0	(124)	.0	51,936	.0	.0	.0	1,214	02/01/2052
3132DM-CS-2	HH SD0081 - RMBS		12/01/2023	Paydown	XXX	364,957	364,957	376,533	376,305	.0	(11,348)	.0	(11,348)	.0	364,957	.0	.0	.0	5,259	09/01/2049
3132DN-A6-0	HH SD0929 - RMBS		12/01/2023	Paydown	XXX	136,881	136,881	129,138	129,467	.0	7,413	.0	7,413	.0	136,881	.0	.0	.0	1,887	03/01/2052
3132DN-AL-7	HH SD0911 - RMBS		12/01/2023	Paydown	XXX	261,683	261,683	248,313	248,834	.0	12,849	.0	12,849	.0	261,683	.0	.0	.0	3,562	02/01/2052
3132DN-B6-7	HH SD0939 - RMBS		12/01/2023	Paydown	XXX	92,147	92,147	87,281	87,488	.0	4,660	.0	4,660	.0	92,147	.0	.0	.0	1,328	03/01/2052
3132DN-BK-8	HH SD0942 - RMBS		12/01/2023	Paydown	XXX	145,017	145,017	136,724	137,077	.0	7,940	.0	7,940	.0	145,017	.0	.0	.0	2,017	03/01/2052
3132DP-2Z-0	HH SD2592 - RMBS		12/01/2023	Paydown	XXX	85,545	85,545	85,932	.0	.0	(388)	.0	(388)	.0	85,545	.0	.0	.0	1,599	03/01/2053
3132DV-3P-8	HH SD8006 - RMBS		12/01/2023	Paydown	XXX	77,785	77,785	80,696	80,669	.0	(2,884)	.0	(2,884)	.0	77,785	.0	.0	.0	1,532	08/01/2049
3132DV-7B-5	HH SD8090 - RMBS		12/01/2023	Paydown	XXX	41,589	41,589	36,441	11,914	.0	5,156	.0	5,156	.0	41,589	.0	.0	.0	.268	09/01/2050
3132DV-K7-9	HH SD7518 - RMBS		12/01/2023	Paydown	XXX	209,498	209,498	224,859	224,338	.0	(14,840)	.0	(14,840)	.0	209,498	.0	.0	.0	3,376	06/01/2050
3132DV-L8-6	HH SD7551 - RMBS		12/01/2023	Paydown	XXX	383,988	383,988	376,200	376,459	.0	7,529	.0	7,529	.0	383,988	.0	.0	.0	6,427	01/01/2052
3132DW-AN-3	HH SD8113 - RMBS		12/01/2023	Paydown	XXX	10,659	10,659	10,943	10,929	.0	(270)	.0	(270)	.0	10,659	.0	.0	.0	.117	12/01/2050
3132DW-B5-1	HH SD8160 - RMBS		12/01/2023	Paydown	XXX	227,918	227,918	215,783	161,046	.0	12,294	.0	12,294	.0	227,918	.0	.0	.0	2,052	08/01/2051
3132DW-B6-9	HH SD8161 - RMBS		12/01/2023	Paydown	XXX	115,857	115,857	115,432	115,443	.0	414	.0	414	.0	115,857	.0	.0	.0	1,637	08/01/2051
3132DW-BJ-1	HH SD8141 - RMBS		12/01/2023	Paydown	XXX	21,063	21,063	21,844	21,799	.0	(736)	.0	(736)	.0	21,063	.0	.0	.0	.285	04/01/2051
3132DW-BY-8	HH SD8155 - RMBS		12/01/2023	Paydown	XXX	431,738	431,738	438,619	438,192	.0	(6,454)	.0	(6,454)	.0	431,738	.0	.0	.0	4,815	07/01/2051
3132DW-C8-4	HH SD8195 - RMBS		12/01/2023	Paydown	XXX	16,820	16,820	15,772	15,815	.0	1,005	.0	1,005	.0	16,820	.0	.0	.0	.290	02/01/2052
3132DW-C0-4	HH SD8179 - RMBS		12/01/2023	Paydown	XXX	39,719	39,719	38,025	38,095	.0	1,624	.0	1,624	.0	39,719	.0	.0	.0	.660	11/01/2051
3132DW-DJ-9	HH SD8205 - RMBS		12/01/2023	Paydown	XXX	26,082	26,082	23,541	23,597	.0	2,485	.0	2,485	.0	26,082	.0	.0	.0	.361	04/01/2052
3132DW-DL-4	HH SD8207 - RMBS		12/01/2023	Paydown	XXX	66,941	66,941	67,095	67,072	.0	(131)	.0	(131)	.0	66,941	.0	.0	.0	1,315	04/01/2052
3132DW-DS-9	HH SD8213 - RMBS		12/01/2023	Paydown	XXX	90,459	90,459	81,329	81,329	.0	9,131	.0	9,131	.0	90,459	.0	.0	.0	.762	05/01/2052
3132DW-DT-7	HH SD8214 - RMBS		12/01/2023	Paydown	XXX	39,390	39,390	36,063	.0	.0	3,327	.0	3,327	.0	39,390	.0	.0	.0	.330	05/01/2052
3132DW-E7-4	HH SD8258 - RMBS		12/01/2023	Paydown	XXX	51,779	51,779	49,956	49,956	.0	1,823	.0	1,823	.0	51,779	.0	.0	.0	.491	10/01/2052
3132DW-EP-4	HH SD8242 - RMBS		12/01/2023	Paydown	XXX	10,939	10,939	9,363	.0	.0	1,576	.0	1,576	.0	10,939	.0	.0	.0	.59	09/01/2052
3132DW-EQ-2	HH SD8243 - RMBS		12/01/2023	Paydown	XXX	273,739	273,739	259,113	239,106	.0	14,369	.0	14,369	.0	273,739	.0	.0	.0	5,136	09/01/2052
3132DW-FC-2	HH SD8263 - RMBS		12/01/2023	Paydown	XXX	31,905	31,905	26,813	26,826	.0	5,079	.0	5,079	.0	31,905	.0	.0	.0	.538	11/01/2052
3132DW-FP-3	HH SD8274 - RMBS		12/01/2023	Paydown	XXX	154,564	154,564	146,619	.0	.0	7,946	.0	7,946	.0	154,564	.0	.0	.0	2,451	12/01/2052
3132DW-F0-1	HH SD8275 - RMBS		12/01/2023	Paydown	XXX	62,227	62,227	60,016	24,080	.0	2,200	.0	2,200	.0	62,227	.0	.0	.0	1,079	12/01/2052
3132GG-A4-7	HH Q02727 - RMBS		12/01/2023	Paydown	XXX	133,461	133,461	141,011	140,374	.0	(6,913)	.0	(6,913)	.0	133,461	.0	.0	.0	2,381	08/01/2041

E14.3

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
3132GR-L6-6	FH 006349 - RMBS		12/01/2023	Paydown	XXX	33,978	33,978	35,298	35,155	.0	(1,178)	.0	(1,178)	.0	33,978	.0	.0	.0	.650	02/01/2042
3132GS-5M-7	FH 007752 - RMBS		12/01/2023	Paydown	XXX	12,789	12,789	13,675	13,593	.0	(804)	.0	(804)	.0	12,789	.0	.0	.0	.186	04/01/2042
3132GU-KS-2	FH 009005 - RMBS		12/01/2023	Paydown	XXX	64,652	64,652	63,566	63,641	.0	1,011	.0	1,011	.0	64,652	.0	.0	.0	1,262	06/01/2042
3132HM-KF-7	FH 011194 - RMBS		12/01/2023	Paydown	XXX	41,300	41,300	41,796	41,704	.0	(404)	.0	(404)	.0	41,300	.0	.0	.0	.641	09/01/2042
3132HR-FV-7	FH 014680 - RMBS		12/01/2023	Paydown	XXX	10,633	10,633	10,785	10,768	.0	(134)	.0	(134)	.0	10,633	.0	.0	.0	.204	01/01/2043
3132KE-JK-2	FH V60266 - RMBS		12/01/2023	Paydown	XXX	10,471	10,471	10,686	10,577	.0	(106)	.0	(106)	.0	10,471	.0	.0	.0	.139	09/01/2028
3132L5-VF-7	FH Y80614 - RMBS		12/01/2023	Paydown	XXX	7,066	7,066	7,501	7,459	.0	(393)	.0	(393)	.0	7,066	.0	.0	.0	.174	11/01/2043
3132QM-YR-6	FH Q31619 - RMBS		12/01/2023	Paydown	XXX	1,530	1,530	1,550	1,548	.0	(18)	.0	(18)	.0	1,530	.0	.0	.0	.27	02/01/2045
3132OS-WK-0	FH Q36049 - RMBS		12/01/2023	Paydown	XXX	35,631	35,631	36,594	36,527	.0	(897)	.0	(897)	.0	35,631	.0	.0	.0	.670	09/01/2045
3132QU-WF-6	FH Q37845 - RMBS		12/01/2023	Paydown	XXX	303,035	303,035	305,819	305,579	.0	(2,545)	.0	(2,545)	.0	303,035	.0	.0	.0	4,839	12/01/2045
3132WG-YX-9	FH Q43425 - RMBS		12/01/2023	Paydown	XXX	1,265	1,265	1,275	1,274	.0	(9)	.0	(9)	.0	1,265	.0	.0	.0	.23	10/01/2046
3132XC-RX-5	FH G67702 - RMBS		12/01/2023	Paydown	XXX	49,118	49,118	50,111	50,071	.0	(953)	.0	(953)	.0	49,118	.0	.0	.0	1,040	01/01/2047
3132Y3-B3-7	FH Q59057 - RMBS		12/01/2023	Paydown	XXX	21,950	21,950	21,960	21,959	.0	(9)	.0	(9)	.0	21,950	.0	.0	.0	.480	10/01/2048
3132Y3-WH-3	FH Q59647 - RMBS		12/01/2023	Paydown	XXX	47,506	47,506	47,529	47,526	.0	(20)	.0	(20)	.0	47,506	.0	.0	.0	1,439	11/01/2048
31335A-KS-6	FH G60305 - RMBS		12/01/2023	Paydown	XXX	69,048	69,048	72,032	71,819	.0	(2,771)	.0	(2,771)	.0	69,048	.0	.0	.0	1,151	07/01/2045
31335B-AU-0	FH G60919 - RMBS		12/01/2023	Paydown	XXX	150,418	150,418	154,778	155,106	.0	(4,688)	.0	(4,688)	.0	150,418	.0	.0	.0	3,417	09/01/2046
31335B-NG-7	FH G61291 - RMBS		12/01/2023	Paydown	XXX	166,253	166,253	175,683	175,347	.0	(9,093)	.0	(9,093)	.0	166,253	.0	.0	.0	4,086	12/01/2045
31335B-U3-8	FH G61502 - RMBS		12/01/2023	Paydown	XXX	10,068	10,068	10,501	10,527	.0	(459)	.0	(459)	.0	10,068	.0	.0	.0	.217	02/01/2048
31335C-DT-8	FH G61914 - RMBS		12/01/2023	Paydown	XXX	25,358	25,358	26,273	26,256	.0	(899)	.0	(899)	.0	25,358	.0	.0	.0	.459	06/01/2048
31335H-3M-3	FH C90804 - RMBS		12/01/2023	Paydown	XXX	11,393	11,393	12,471	11,597	.0	(204)	.0	(204)	.0	11,393	.0	.0	.0	.279	03/01/2024
313383-OR-5	FEDERAL HOME LOAN BANKS		06/09/2023	Maturity @ 100.00	XXX	9,000,000	9,000,000	9,076,481	9,007,665	.0	(7,665)	.0	(7,665)	.0	9,000,000	.0	.0	.0	146,250	06/09/2023
3133A6-TL-5	FH Q80555 - RMBS		12/01/2023	Paydown	XXX	81,641	81,641	88,848	88,568	.0	(6,928)	.0	(6,928)	.0	81,641	.0	.0	.0	1,863	06/01/2050
3133A7-PJ-2	FH Q81325 - RMBS		12/01/2023	Paydown	XXX	117,356	117,356	127,716	127,280	.0	(9,924)	.0	(9,924)	.0	117,356	.0	.0	.0	1,112	07/01/2050
3133AE-N8-3	FH Q87615 - RMBS		12/01/2023	Paydown	XXX	29,651	29,651	30,133	30,108	.0	(457)	.0	(457)	.0	29,651	.0	.0	.0	.288	01/01/2051
3133AG-W4-7	FH Q89667 - RMBS		12/01/2023	Paydown	XXX	61,224	61,224	54,714	.0	.0	6,510	.0	6,510	.0	61,224	.0	.0	.0	.186	03/01/2051
3133AK-6K-1	FH Q81774 - RMBS		12/01/2023	Paydown	XXX	430,964	430,964	446,990	445,912	.0	(14,949)	.0	(14,949)	.0	430,964	.0	.0	.0	4,883	05/01/2051
3133AN-3Y-8	FH Q84415 - RMBS		12/01/2023	Paydown	XXX	18,722	18,722	15,734	15,733	.0	2,989	.0	2,989	.0	18,722	.0	.0	.0	.319	07/01/2051
3133AN-ZZ-0	FH Q84360 - RMBS		12/01/2023	Paydown	XXX	162,332	162,332	136,423	136,414	.0	25,918	.0	25,918	.0	162,332	.0	.0	.0	1,461	07/01/2051
3133B0-FS-7	FH Q82877 - RMBS		12/01/2023	Paydown	XXX	14,620	14,620	12,287	12,288	.0	2,332	.0	2,332	.0	14,620	.0	.0	.0	.239	12/01/2051
3133B6-HN-3	FH Q88337 - RMBS		12/01/2023	Paydown	XXX	17,317	17,317	15,642	15,640	.0	1,675	.0	1,675	.0	17,317	.0	.0	.0	.136	03/01/2052
3133B6-Z8-6	FH Q88867 - RMBS		12/01/2023	Paydown	XXX	55,962	55,962	46,169	46,224	.0	9,738	.0	9,738	.0	55,962	.0	.0	.0	.941	03/01/2052
3133BB-PB-9	FH Q82218 - RMBS		01/18/2023	Various	XXX	536,491	587,151	543,872	544,638	.0	346	.0	346	.0	544,984	.0	(8,493)	(8,493)	3,519	04/01/2052
3133BC-TD-9	FH Q83248 - RMBS		12/01/2023	Paydown	XXX	138,911	138,911	116,739	116,780	.0	22,131	.0	22,131	.0	138,911	.0	.0	.0	2,129	06/01/2052
3133KG-LG-1	FH RA1227 - RMBS		12/01/2023	Paydown	XXX	160,085	160,085	162,861	162,811	.0	(2,726)	.0	(2,726)	.0	160,085	.0	.0	.0	2,485	08/01/2049
3133KM-G5-8	FH RA5620 - RMBS		12/01/2023	Paydown	XXX	55,521	55,521	56,752	56,671	.0	(1,151)	.0	(1,151)	.0	55,521	.0	.0	.0	.596	08/01/2051
3133KM-JE-6	FH RA5661 - RMBS		12/01/2023	Paydown	XXX	3,733	3,733	3,813	3,808	.0	(75)	.0	(75)	.0	3,733	.0	.0	.0	.40	07/01/2051
3133KM-Z6-5	FH RA6165 - RMBS		12/01/2023	Paydown	XXX	366,759	366,759	348,249	348,922	.0	17,837	.0	17,837	.0	366,759	.0	.0	.0	5,278	11/01/2051
3133KN-N3-3	FH RA6710 - RMBS		12/01/2023	Paydown	XXX	126,481	126,481	120,009	120,260	.0	6,221	.0	6,221	.0	126,481	.0	.0	.0	1,709	02/01/2052
3133KP-QM-3	FH RA7660 - RMBS		12/01/2023	Paydown	XXX	154,997	154,997	155,554	155,517	.0	(520)	.0	(520)	.0	154,997	.0	.0	.0	3,506	07/01/2052
3133KY-TW-9	FH RB5065 - RMBS		12/01/2023	Paydown	XXX	27,362	27,362	28,294	28,222	.0	(860)	.0	(860)	.0	27,362	.0	.0	.0	.298	07/01/2040
31346Y-5J-8	FH QAS349 - RMBS		12/01/2023	Paydown	XXX	25,680	25,680	26,294	26,278	.0	(598)	.0	(598)	.0	25,680	.0	.0	.0	.358	12/01/2049
31346Y-ZM-8	FH QAS248 - RMBS		12/01/2023	Paydown	XXX	21,629	21,629	22,146	22,133	.0	(504)	.0	(504)	.0	21,629	.0	.0	.0	.284	12/01/2049
313560-5G-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/10/2023	Maturity @ 100.00	XXX	60,000,000	60,000,000	59,919,053	59,985,779	.0	14,221	.0	14,221	.0	60,000,000	.0	.0	.0	150,000	07/10/2023
31368H-NQ-2	FN 190399 - RMBS		12/01/2023	Paydown	XXX	32,313	32,313	35,872	35,477	.0	(3,165)	.0	(3,165)	.0	32,313	.0	.0	.0	.936	11/01/2039
3136AY-7L-1	FNA 2018-M1 A2 - CMBS		12/01/2023	Paydown	XXX	39,231	39,231	37,866	38,455	.0	776	.0	776	.0	39,231	.0	.0	.0	.454	12/25/2027
31371K-TC-5	FN 254447 - RMBS		12/01/2023	Paydown	XXX	514	514	521	518	.0	(4)	.0	(4)	.0	514	.0	.0	.0	.16	09/01/2032
31371K-UB-5	FN 254478 - RMBS		12/01/2023	Paydown	XXX	662	662	671	668	.0	(6)	.0	(6)	.0	662	.0	.0	.0	.23	10/01/2032
31371M-3W-5	FN 256513 - RMBS		12/01/2023	Paydown	XXX	1,721	1,721	1,922	1,895	.0	(174)	.0	(174)	.0	1,721	.0	.0	.0	.50	12/01/2036
31371P-SY-7	FN 258035 - RMBS		12/01/2023	Paydown	XXX	166	166	133	161	.0	5	.0	5	.0	166	.0	.0	.0	.4	06/01/2034
31374T-2X-6	FN 323990 - RMBS		12/01/2023	Paydown	XXX	239	239	242	240	.0	(2)	.0	(2)	.0	239	.0	.0	.0	.8	10/01/2029
3137F3-CW-2	FHR 4768 FG - CMO/RMBS		12/15/2023	Paydown	XXX	58,432	58,432	58,139	57,973	.0	459	.0	459	.0	58,432	.0	.0	.0	1,230	03/15/2048
3137FU-KP-8	FHR 4989 FA - CMO/RMBS		12/15/2023	Paydown	XXX	22,505	24,092	36,929	25,960	.0	(3,455)	.0	(3,455)	.0	22,505	.0	.0	.0	.526	08/15/2040
3137FU-KO-6	FHR 4989 FB - CMO/RMBS		12/15/2023	Paydown	XXX	26,824	28,642	43,467	30,384	.0	(3,560)	.0	(3,560)	.0	26,824	.0	.0	.0	.624	10/15/2040
31384W-KA-7	FN 535889 - RMBS		12/01/2023	Paydown	XXX	825	825	851	840	.0	(15)	.0	(15)	.0	825	.0	.0	.0	.29	04/01/2031
31385J-JD-1	FN 545760 - RMBS		12/01/2023	Paydown	XXX	1,583	1,583	1,105	1,614	.0	(32)	.0	(32)	.0	1,583	.0	.0	.0	.58	07/01/2032
31385J-RT-7	FN 545998 - RMBS		12/01/2023	Paydown	XXX	805	805	817	812	.0	(7)	.0	(7)	.0	805	.0	.0	.0	.26	11/01/2032
31385W-2D-0	FN 555272 - RMBS		12/01/2023	Paydown	XXX	470	470	477	474	.0	(4)	.0	(4)	.0	470	.0	.0	.0	.15	03/01/2033

E14.4

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
31385X-D9-5	FN 555528 - RMBS		12/01/2023	Paydown	XXX	1,745	1,745	1,185	1,755	.0	(11)	.0	(11)	.0	1,745	.0	.0	.0	.57	04/01/2033
31385X-HR-1	FN 555640 - RMBS		12/01/2023	Paydown	XXX	501	501	509	506	.0	(4)	.0	(4)	.0	501	.0	.0	.0	.16	07/01/2033
31385X-M8-7	FN 555783 - RMBS		12/01/2023	Paydown	XXX	4,010	4,010	2,244	4,015	.0	(5)	.0	(5)	.0	4,010	.0	.0	.0	.90	10/01/2033
31387E-MM-6	FN 581864 - RMBS		12/01/2023	Paydown	XXX	2,549	2,549	1,511	2,595	.0	(46)	.0	(46)	.0	2,549	.0	.0	.0	.113	07/01/2031
31389J-VX-9	FN 627130 - RMBS		12/01/2023	Paydown	XXX	3,707	3,707	3,510	3,785	.0	(79)	.0	(79)	.0	3,707	.0	.0	.0	.153	03/01/2032
31389L-VB-2	FN 628910 - RMBS		12/01/2023	Paydown	XXX	27	27	28	28	.0	(1)	.0	(1)	.0	27	.0	.0	.0	.1	03/01/2032
31389S-HN-7	FN 633937 - RMBS		12/01/2023	Paydown	XXX	8	8	8	8	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	03/01/2032
3138A2-VU-0	FN AH1526 - RMBS		12/01/2023	Paydown	XXX	34,772	34,772	36,163	35,279	.0	(506)	.0	(506)	.0	34,772	.0	.0	.0	.587	12/01/2025
3138AM-K2-0	FN A17512 - RMBS		12/01/2023	Paydown	XXX	5,435	5,435	5,721	5,566	.0	(130)	.0	(130)	.0	5,435	.0	.0	.0	.112	07/01/2026
3138AN-JB-0	FN A18357 - RMBS		12/01/2023	Paydown	XXX	11,849	11,849	12,965	12,816	.0	(967)	.0	(967)	.0	11,849	.0	.0	.0	.350	08/01/2041
3138EO-RA-9	FN A7680 - RMBS		12/01/2023	Paydown	XXX	42,133	42,133	43,216	43,047	.0	(915)	.0	(915)	.0	42,133	.0	.0	.0	.828	12/01/2041
3138E1-JJ-7	FN A8364 - RMBS		12/01/2023	Paydown	XXX	210,853	210,853	226,344	225,800	.0	(14,227)	.0	(14,227)	.0	210,853	.0	.0	.0	3,542	01/01/2042
3138EG-2G-8	FN AL0774 - RMBS		12/01/2023	Paydown	XXX	1,631	1,631	1,821	1,798	.0	(167)	.0	(167)	.0	1,631	.0	.0	.0	.55	09/01/2041
3138EG-3S-1	FN AL0808 - RMBS		12/01/2023	Paydown	XXX	3,175	3,175	3,674	3,633	.0	(458)	.0	(458)	.0	3,175	.0	.0	.0	.106	05/01/2040
3138EG-NK-6	FN AL0393 - RMBS		12/01/2023	Paydown	XXX	7,746	7,746	8,394	8,329	.0	(582)	.0	(582)	.0	7,746	.0	.0	.0	.198	06/01/2041
3138EG-TJ-3	FN AL0552 - RMBS		12/01/2023	Paydown	XXX	109	109	121	120	.0	(11)	.0	(11)	.0	109	.0	.0	.0	.3	07/01/2038
3138EG-Z4-9	FN AL0762 - RMBS		12/01/2023	Paydown	XXX	6,328	6,328	6,736	6,679	.0	(351)	.0	(351)	.0	6,328	.0	.0	.0	.167	10/01/2041
3138EJ-C9-7	FN AL1895 - RMBS		12/01/2023	Paydown	XXX	12,012	12,012	12,213	12,178	.0	(166)	.0	(166)	.0	12,012	.0	.0	.0	.209	06/01/2042
3138EJ-KC-1	FN AL2090 - RMBS		12/01/2023	Paydown	XXX	6,954	6,954	7,308	7,094	.0	(141)	.0	(141)	.0	6,954	.0	.0	.0	.143	08/01/2026
3138EJ-SM-1	FN AL2323 - RMBS		12/01/2023	Paydown	XXX	7,190	7,190	7,918	7,742	.0	(551)	.0	(551)	.0	7,190	.0	.0	.0	.206	01/01/2038
3138EJ-XM-5	FN AL2483 - RMBS		12/01/2023	Paydown	XXX	38,723	38,723	40,090	39,892	.0	(1,170)	.0	(1,170)	.0	38,723	.0	.0	.0	.710	10/01/2042
3138EJ-XR-4	FN AL2487 - RMBS		12/01/2023	Paydown	XXX	39,773	39,773	43,614	42,934	.0	(3,161)	.0	(3,161)	.0	39,773	.0	.0	.0	.838	06/01/2042
3138EK-4T-9	FN AL3533 - RMBS		12/01/2023	Paydown	XXX	14,886	14,886	15,461	15,404	.0	(518)	.0	(518)	.0	14,886	.0	.0	.0	.293	08/01/2042
3138EK-G7-4	FN AL2921 - RMBS		12/01/2023	Paydown	XXX	26,116	26,116	27,575	27,393	.0	(1,277)	.0	(1,277)	.0	26,116	.0	.0	.0	.481	08/01/2042
3138EK-VJ-1	FN AL3316 - RMBS		12/01/2023	Paydown	XXX	9,216	9,216	9,581	9,546	.0	(330)	.0	(330)	.0	9,216	.0	.0	.0	.161	03/01/2043
3138EK-W3-5	FN AL3365 - RMBS		12/01/2023	Paydown	XXX	11,554	11,554	13,156	12,960	.0	(1,406)	.0	(1,406)	.0	11,554	.0	.0	.0	.374	05/01/2041
3138EM-Y5-4	FN AL5231 - RMBS		12/01/2023	Paydown	XXX	20,656	20,656	22,349	22,177	.0	(1,521)	.0	(1,521)	.0	20,656	.0	.0	.0	.481	09/01/2042
3138EN-GK-0	FN AL6273 - RMBS		12/01/2023	Paydown	XXX	21,908	21,908	24,062	23,949	.0	(2,042)	.0	(2,042)	.0	21,908	.0	.0	.0	.399	11/01/2044
3138EN-HB-8	FN AL5625 - RMBS		12/01/2023	Paydown	XXX	70,740	70,740	74,233	73,761	.0	(3,021)	.0	(3,021)	.0	70,740	.0	.0	.0	1,432	03/01/2044
3138EN-T8-2	FN AL5974 - RMBS		12/01/2023	Paydown	XXX	33,256	33,256	36,699	35,967	.0	(2,712)	.0	(2,712)	.0	33,256	.0	.0	.0	.879	07/01/2037
3138EP-N9-1	FN AL6715 - RMBS		12/01/2023	Paydown	XXX	5,020	5,020	5,307	5,294	.0	(274)	.0	(274)	.0	5,020	.0	.0	.0	.104	02/01/2045
3138EQ-FH-0	FN AL7367 - RMBS		12/01/2023	Paydown	XXX	21,928	21,928	23,722	23,554	.0	(1,626)	.0	(1,626)	.0	21,928	.0	.0	.0	.456	01/01/2042
3138EQ-J8-6	FN AL7486 - RMBS		12/01/2023	Paydown	XXX	5,050	5,050	5,225	5,213	.0	(163)	.0	(163)	.0	5,050	.0	.0	.0	.98	10/01/2045
3138ER-GK-1	FN AL9873 - RMBS		12/01/2023	Paydown	XXX	102,702	102,702	111,001	110,501	.0	(7,799)	.0	(7,799)	.0	102,702	.0	.0	.0	2,644	10/01/2045
3138ER-UB-4	FN AL9577 - RMBS		12/01/2023	Paydown	XXX	19,310	19,310	20,266	19,973	.0	(663)	.0	(663)	.0	19,310	.0	.0	.0	.308	03/01/2030
3138ER-WR-7	FN AL9655 - RMBS		12/01/2023	Paydown	XXX	21,874	21,874	22,117	22,098	.0	(224)	.0	(224)	.0	21,874	.0	.0	.0	.395	12/01/2046
3138M5-L8-0	FN AP2150 - RMBS		12/01/2023	Paydown	XXX	3,429	3,429	3,429	3,464	.0	(36)	.0	(36)	.0	3,429	.0	.0	.0	.59	08/01/2042
3138M6-AB-3	FN AP2701 - RMBS		12/01/2023	Paydown	XXX	159,905	159,905	164,930	164,438	.0	(4,533)	.0	(4,533)	.0	159,905	.0	.0	.0	3,806	09/01/2042
3138MF-SZ-1	FN AQ0535 - RMBS		12/01/2023	Paydown	XXX	29,758	29,758	30,164	30,114	.0	(355)	.0	(355)	.0	29,758	.0	.0	.0	.471	11/01/2042
3138MK-3Q-7	FN AQ4406 - RMBS		12/01/2023	Paydown	XXX	1,395	1,395	1,405	1,403	.0	(8)	.0	(8)	.0	1,395	.0	.0	.0	.31	10/01/2042
3138MP-ZM-0	FN AQ7947 - RMBS		12/01/2023	Paydown	XXX	796	796	806	804	.0	(8)	.0	(8)	.0	796	.0	.0	.0	.15	12/01/2042
3138MQ-DR-1	FN AQ8211 - RMBS		12/01/2023	Paydown	XXX	2,640	2,640	2,678	2,671	.0	(32)	.0	(32)	.0	2,640	.0	.0	.0	.43	02/01/2043
3138NY-L4-6	FN AR2626 - RMBS		12/01/2023	Paydown	XXX	5,960	5,960	5,844	5,866	.0	94	.0	94	.0	5,960	.0	.0	.0	.82	02/01/2043
3138W1-LC-9	FN AR3922 - RMBS		12/01/2023	Paydown	XXX	56,205	56,205	55,565	55,645	.0	560	.0	560	.0	56,205	.0	.0	.0	1,312	03/01/2043
3138W7-GG-3	FN AR9198 - RMBS		12/01/2023	Paydown	XXX	14,852	14,852	15,036	15,015	.0	(162)	.0	(162)	.0	14,852	.0	.0	.0	.239	03/01/2043
3138W7-TX-2	FN AR9565 - RMBS		12/01/2023	Paydown	XXX	46,057	46,057	47,789	46,738	.0	(682)	.0	(682)	.0	46,057	.0	.0	.0	.597	03/01/2028
3138W9-KQ-2	FN AS0302 - RMBS		12/01/2023	Paydown	XXX	4,214	4,214	4,259	4,264	.0	(45)	.0	(45)	.0	4,214	.0	.0	.0	.65	08/01/2043
3138W9-KR-0	FN AS0303 - RMBS		12/01/2023	Paydown	XXX	49,331	49,331	49,926	49,858	.0	(527)	.0	(527)	.0	49,331	.0	.0	.0	.806	08/01/2043
3138WA-FR-3	FN AS1075 - RMBS		12/01/2023	Paydown	XXX	2,499	2,499	2,529	2,525	.0	(27)	.0	(27)	.0	2,499	.0	.0	.0	.41	11/01/2043
3138WA-VM-6	FN AS1519 - RMBS		12/01/2023	Paydown	XXX	5,463	5,463	5,294	5,384	.0	79	.0	79	.0	5,463	.0	.0	.0	.59	09/01/2028
3138WC-BK-8	FN AS2741 - RMBS		12/01/2023	Paydown	XXX	11,023	11,023	12,107	12,054	.0	(1,031)	.0	(1,031)	.0	11,023	.0	.0	.0	.332	06/01/2044
3138WC-JE-4	FN AS2960 - RMBS		12/01/2023	Paydown	XXX	32,519	32,519	34,379	34,267	.0	(1,748)	.0	(1,748)	.0	32,519	.0	.0	.0	.768	07/01/2044
3138WD-BG-5	FN AS3638 - RMBS		12/01/2023	Paydown	XXX	43,151	43,151	45,484	45,312	.0	(2,160)	.0	(2,160)	.0	43,151	.0	.0	.0	1,108	10/01/2044
3138WD-JP-7	FN AS3869 - RMBS		12/01/2023	Paydown	XXX	2,236	2,236	2,383	2,382	.0	(146)	.0	(146)	.0	2,236	.0	.0	.0	.52	11/01/2044
3138WD-V6-5	FN AS4236 - RMBS		12/01/2023	Paydown	XXX	4,860	4,860	5,033	5,021	.0	(161)	.0	(161)	.0	4,860	.0	.0	.0	.86	01/01/2045
3138WE-GS-3	FN AS5380 - RMBS		12/01/2023	Paydown	XXX	6,523	6,523	6,953	6,951	.0	(428)	.0	(428)	.0	6,523	.0	.0	.0	.143	07/01/2045
3138WE-G2-9	FN AS4716 - RMBS		12/01/2023	Paydown	XXX	15,133	15,132	16,130	16,124	.0	(991)	.0	(991)	.0	15,133	.0	.0	.0	.363	04/01/2045
3138WE-RN-1	FN AS4992 - RMBS		12/01/2023	Paydown	XXX	50,558	50,558	52,311	52,174	.0	(1,615)	.0	(1,615)	.0	50,558	.0	.0	.0	.904	05/01/2045

E14.5

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
3138WF-HF-6	FN AS5629 - RMBS		12/01/2023	Paydown	XXX	6,520	6,520	6,756	6,740	.0	(219)	.0	(219)	.0	6,520	.0	.0	.0	.130	08/01/2045
3138WG-CY-8	FN AS6386 - RMBS		12/01/2023	Paydown	XXX	12,986	12,986	13,107	13,096	.0	(110)	.0	(110)	.0	12,986	.0	.0	.0	.217	12/01/2045
3138WG-DC-5	FN AS6398 - RMBS		12/01/2023	Paydown	XXX	4,358	4,358	4,506	4,496	.0	(138)	.0	(138)	.0	4,358	.0	.0	.0	.078	12/01/2045
3138WG-MA-9	FN AS6652 - RMBS		12/01/2023	Paydown	XXX	5,887	5,887	6,086	6,073	.0	(186)	.0	(186)	.0	5,887	.0	.0	.0	.122	02/01/2046
3138WG-TD-6	FN AS6847 - RMBS		12/01/2023	Paydown	XXX	18,424	18,424	19,728	19,637	.0	(1,213)	.0	(1,213)	.0	18,424	.0	.0	.0	.397	03/01/2046
3138WG-YR-2	FN AS6923 - RMBS		12/01/2023	Paydown	XXX	2,871	2,871	2,947	2,941	.0	(70)	.0	(70)	.0	2,871	.0	.0	.0	.046	04/01/2046
3138WG-WH-3	FN AS6947 - RMBS		12/01/2023	Paydown	XXX	34,325	34,325	35,291	35,226	.0	(901)	.0	(901)	.0	34,325	.0	.0	.0	.651	04/01/2046
3138WG-X9-0	FN AS7003 - RMBS		12/01/2023	Paydown	XXX	43,936	43,936	43,261	43,306	.0	631	.0	631	.0	43,936	.0	.0	.0	.639	04/01/2046
3138WG-XQ-2	FN AS6986 - RMBS		12/01/2023	Paydown	XXX	319	319	335	334	.0	(15)	.0	(15)	.0	319	.0	.0	.0	.07	04/01/2046
3138WG-YN-8	FN AS7016 - RMBS		12/01/2023	Paydown	XXX	13,113	13,113	13,460	13,433	.0	(320)	.0	(320)	.0	13,113	.0	.0	.0	.209	04/01/2046
3138WG-YR-9	FN AS7019 - RMBS		12/01/2023	Paydown	XXX	3,488	3,488	3,586	3,579	.0	(91)	.0	(91)	.0	3,488	.0	.0	.0	.067	12/01/2045
3138WH-MC-3	FN AS7554 - RMBS		12/01/2023	Paydown	XXX	13,690	13,690	14,028	14,015	.0	(325)	.0	(325)	.0	13,690	.0	.0	.0	.207	07/01/2046
3138WH-NF-5	FN AS7589 - RMBS		12/01/2023	Paydown	XXX	189,996	189,996	191,332	191,253	.0	(1,256)	.0	(1,256)	.0	189,996	.0	.0	.0	3,407	07/01/2046
3138WH-NP-3	FN AS7597 - RMBS		12/01/2023	Paydown	XXX	11,272	11,272	11,655	11,631	.0	(358)	.0	(358)	.0	11,272	.0	.0	.0	.204	07/01/2046
3138WH-XU-1	FN AS7890 - RMBS		12/01/2023	Paydown	XXX	12,450	12,450	13,143	13,118	.0	(668)	.0	(668)	.0	12,450	.0	.0	.0	.203	09/01/2046
3138WJ-FK-9	FN AS8269 - RMBS		12/01/2023	Paydown	XXX	8,050	8,050	8,512	8,494	.0	(444)	.0	(444)	.0	8,050	.0	.0	.0	.132	11/01/2046
3138WJ-GG-9	FN AS8320 - RMBS		12/01/2023	Paydown	XXX	5,378	5,378	5,536	5,522	.0	(144)	.0	(144)	.0	5,378	.0	.0	.0	.093	08/01/2046
3138WK-4R-3	FN AS9831 - RMBS		12/01/2023	Paydown	XXX	9,918	9,918	10,408	10,384	.0	(465)	.0	(465)	.0	9,918	.0	.0	.0	.189	06/01/2047
3138WM-MB-4	FN AT0353 - RMBS		12/01/2023	Paydown	XXX	55,038	55,038	56,139	55,968	.0	(928)	.0	(928)	.0	55,038	.0	.0	.0	1,048	05/01/2043
3138WQ-R2-0	FN AT3204 - RMBS		12/01/2023	Paydown	XXX	195,858	195,858	198,214	197,935	.0	(2,077)	.0	(2,077)	.0	195,858	.0	.0	.0	3,777	05/01/2042
3138WS-6B-9	FN AT5365 - RMBS		12/01/2023	Paydown	XXX	3,352	3,352	3,479	3,467	.0	(115)	.0	(115)	.0	3,352	.0	.0	.0	.064	05/01/2043
3138WT-RW-8	FN AT5900 - RMBS		12/01/2023	Paydown	XXX	17,279	17,279	17,487	17,464	.0	(185)	.0	(185)	.0	17,279	.0	.0	.0	.269	06/01/2043
3138WV-BT-7	FN AT7249 - RMBS		12/01/2023	Paydown	XXX	41,311	41,311	41,411	41,343	.0	(31)	.0	(31)	.0	41,311	.0	.0	.0	.459	08/01/2028
3138X0-ZA-9	FN AU1636 - RMBS		12/01/2023	Paydown	XXX	113,341	113,341	114,439	114,328	.0	(987)	.0	(987)	.0	113,341	.0	.0	.0	2,211	07/01/2043
3138X1-V2-9	FN AU2432 - RMBS		12/01/2023	Paydown	XXX	600	600	607	606	.0	(6)	.0	(6)	.0	600	.0	.0	.0	.010	04/01/2045
3138X3-XL-1	FN AU4282 - RMBS		12/01/2023	Paydown	XXX	35,389	35,389	36,470	36,395	.0	(1,007)	.0	(1,007)	.0	35,389	.0	.0	.0	.674	09/01/2043
3138X3-XS-6	FN AU4288 - RMBS		12/01/2023	Paydown	XXX	11,982	11,982	12,568	12,503	.0	(522)	.0	(522)	.0	11,982	.0	.0	.0	.240	09/01/2043
3138X5-A3-1	FN AU5425 - RMBS		12/01/2023	Paydown	XXX	7,163	7,163	7,249	7,240	.0	(77)	.0	(77)	.0	7,163	.0	.0	.0	.110	08/01/2043
3138X5-Q4-2	FN AU5874 - RMBS		12/01/2023	Paydown	XXX	26,301	26,301	27,813	27,652	.0	(1,351)	.0	(1,351)	.0	26,301	.0	.0	.0	.593	09/01/2043
3138X5-QA-8	FN AU5848 - RMBS		12/01/2023	Paydown	XXX	49,601	49,601	50,081	50,035	.0	(434)	.0	(434)	.0	49,601	.0	.0	.0	.758	09/01/2043
3138X6-V9-3	FN AU6939 - RMBS		12/01/2023	Paydown	XXX	2,334	2,334	2,518	2,505	.0	(171)	.0	(171)	.0	2,334	.0	.0	.0	.053	10/01/2043
3138XG-S9-5	FN AV5043 - RMBS		12/01/2023	Paydown	XXX	3,471	3,471	3,700	3,696	.0	(225)	.0	(225)	.0	3,471	.0	.0	.0	.071	02/01/2044
3138XJ-AU-1	FN AV6318 - RMBS		12/01/2023	Paydown	XXX	80,326	80,326	85,121	82,949	.0	(2,622)	.0	(2,622)	.0	80,326	.0	.0	.0	1,426	12/01/2028
3138XW-NA-2	FN AW6684 - RMBS		12/01/2023	Paydown	XXX	5,535	5,535	5,900	5,895	.0	(360)	.0	(360)	.0	5,535	.0	.0	.0	.193	06/01/2044
3138XY-T6-1	FN AW8672 - RMBS		12/01/2023	Paydown	XXX	9,515	9,515	9,946	9,760	.0	(246)	.0	(246)	.0	9,515	.0	.0	.0	.160	07/01/2029
3138Y4-PB-9	FN AX3117 - RMBS		12/01/2023	Paydown	XXX	10,914	10,914	11,391	11,347	.0	(434)	.0	(434)	.0	10,914	.0	.0	.0	.196	10/01/2044
3138Y8-HE-3	FN AX6528 - RMBS		12/01/2023	Paydown	XXX	10,644	10,644	10,960	10,949	.0	(305)	.0	(305)	.0	10,644	.0	.0	.0	.230	12/01/2044
3138YA-H2-4	FN AX8348 - RMBS		12/01/2023	Paydown	XXX	66,947	66,947	67,901	67,822	.0	(876)	.0	(876)	.0	66,947	.0	.0	.0	1,704	03/01/2045
3138YA-JJ-5	FN AX8364 - RMBS		12/01/2023	Paydown	XXX	26,659	26,659	27,039	27,004	.0	(345)	.0	(345)	.0	26,659	.0	.0	.0	.435	05/01/2045
3138YA-RR-8	FN AX8595 - RMBS		12/01/2023	Paydown	XXX	1,611	1,611	1,717	1,716	.0	(105)	.0	(105)	.0	1,611	.0	.0	.0	.055	12/01/2044
3138YB-DW-0	FN AX9116 - RMBS		12/01/2023	Paydown	XXX	43,602	43,602	46,078	45,917	.0	(2,315)	.0	(2,315)	.0	43,602	.0	.0	.0	.879	12/01/2044
3138YC-AN-1	FN AX9912 - RMBS		12/01/2023	Paydown	XXX	668	668	706	704	.0	(36)	.0	(36)	.0	668	.0	.0	.0	.015	12/01/2044
3138YC-CV-1	FN AX9983 - RMBS		12/01/2023	Paydown	XXX	5,130	5,130	5,469	5,465	.0	(335)	.0	(335)	.0	5,130	.0	.0	.0	.131	01/01/2045
3138YF-JN-5	FN AY2068 - RMBS		12/01/2023	Paydown	XXX	7,937	7,937	8,219	8,199	.0	(262)	.0	(262)	.0	7,937	.0	.0	.0	.150	01/01/2045
3138YS-FB-7	FN AZ1061 - RMBS		12/01/2023	Paydown	XXX	44,154	44,154	46,900	45,921	.0	(1,767)	.0	(1,767)	.0	44,154	.0	.0	.0	.664	06/01/2030
3138YY-DL-4	FN AZ6406 - RMBS		12/01/2023	Paydown	XXX	912	912	920	920	.0	(8)	.0	(8)	.0	912	.0	.0	.0	.017	11/01/2045
31391G-PW-0	FN 666537 - RMBS		12/01/2023	Paydown	XXX	217	217	220	219	.0	(2)	.0	(2)	.0	217	.0	.0	.0	.007	11/01/2032
31391H-CR-3	FN 667080 - RMBS		12/01/2023	Paydown	XXX	33	33	34	34	.0	(1)	.0	(1)	.0	33	.0	.0	.0	.001	07/01/2032
31400R-R9-4	FN 695412 - RMBS		12/01/2023	Paydown	XXX	6,123	6,123	6,402	6,309	.0	(186)	.0	(186)	.0	6,123	.0	.0	.0	.167	06/01/2033
31401N-3N-7	FN 713705 - RMBS		12/01/2023	Paydown	XXX	231	231	256	256	.0	(18)	.0	(18)	.0	231	.0	.0	.0	.007	08/01/2033
31402C-4B-5	FN 725418 - RMBS		12/01/2023	Paydown	XXX	179	179	184	182	.0	(4)	.0	(4)	.0	179	.0	.0	.0	.006	05/01/2034
31402C-4H-2	FN 725424 - RMBS		12/01/2023	Paydown	XXX	7,917	7,917	8,700	8,502	.0	(585)	.0	(585)	.0	7,917	.0	.0	.0	.234	04/01/2034
31402C-PL-0	FN 725027 - RMBS		12/01/2023	Paydown	XXX	4,053	4,053	4,339	4,265	.0	(211)	.0	(211)	.0	4,053	.0	.0	.0	.107	11/01/2033
31402C-U6-7	FN 725205 - RMBS		12/01/2023	Paydown	XXX	8,947	8,947	9,354	9,229	.0	(282)	.0	(282)	.0	8,947	.0	.0	.0	.240	03/01/2034
31402C-VZ-2	FN 725232 - RMBS		12/01/2023	Paydown	XXX	1,009	1,009	1,055	1,041	.0	(32)	.0	(32)	.0	1,009	.0	.0	.0	.028	03/01/2034
31402D-JS-0	FN 725773 - RMBS		12/01/2023	Paydown	XXX	11,000	11,000	11,671	11,487	.0	(486)	.0	(486)	.0	11,000	.0	.0	.0	.320	09/01/2034
31402D-M5-6	FN 725880 - RMBS		12/01/2023	Paydown	XXX	90	90	93	92	.0	(2)	.0	(2)	.0	90	.0	.0	.0	.004	09/01/2034
31402R-JL-4	FN 735667 - RMBS		12/01/2023	Paydown	XXX	98,836	98,836	105,445	103,718	.0	(4,882)	.0	(4,882)	.0	98,836	.0	.0	.0	2,628	07/01/2035
31402V-GU-8	FN 739211 - RMBS		12/01/2023	Paydown	XXX	88	88	91	90	.0	(2)	.0	(2)	.0	88	.0	.0	.0	.003	09/01/2033

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ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
31403D-DX-4	FN 745418 - RMBS		12/01/2023	Paydown	XXX	13,036	13,036	14,380	14,145	.0	(1,110)	.0	(1,110)	.0	13,036	.0	.0	.0	.382	04/01/2036
31403K-J7-9	FN 750986 - RMBS		12/01/2023	Paydown	XXX	731	731	155	735	.0	(5)	.0	(5)	.0	731	.0	.0	.0	.24	11/01/2033
31403M-E9-6	FN 752660 - RMBS		12/01/2023	Paydown	XXX	1,157	1,157	1,287	1,259	.0	(101)	.0	(101)	.0	1,157	.0	.0	.0	.33	02/01/2034
31403V-S8-3	FN 759343 - RMBS		12/01/2023	Paydown	XXX	297	297	305	302	.0	(6)	.0	(6)	.0	297	.0	.0	.0	.11	01/01/2034
31404E-C7-9	FN 766094 - RMBS		12/01/2023	Paydown	XXX	334	334	342	340	.0	(6)	.0	(6)	.0	334	.0	.0	.0	.12	02/01/2034
31404L-X5-4	FN 772100 - RMBS		12/01/2023	Paydown	XXX	3,154	3,154	1,128	3,158	.0	(4)	.0	(4)	.0	3,154	.0	.0	.0	.92	10/01/2033
31405H-GX-0	FN 789614 - RMBS		12/01/2023	Paydown	XXX	55	55	57	57	.0	(1)	.0	(1)	.0	55	.0	.0	.0	.2	08/01/2034
31405L-SY-6	FN 792635 - RMBS		12/01/2023	Paydown	XXX	2,156	2,156	1,564	2,175	.0	(19)	.0	(19)	.0	2,156	.0	.0	.0	.115	08/01/2034
31405S-L4-4	FN 797847 - RMBS		12/01/2023	Paydown	XXX	2,097	2,097	576	2,099	.0	(2)	.0	(2)	.0	2,097	.0	.0	.0	.60	02/01/2035
31406N-4K-7	FN 815426 - RMBS		12/01/2023	Paydown	XXX	809	809	165	765	.0	45	.0	45	.0	809	.0	.0	.0	.23	02/01/2035
31406W-HT-4	FN 822042 - RMBS		12/01/2023	Paydown	XXX	1,754	1,754	1,541	1,699	.0	55	.0	55	.0	1,754	.0	.0	.0	.48	04/01/2035
31406X-FP-2	FN 822874 - RMBS		12/01/2023	Paydown	XXX	134	134	(359)	129	.0	4	.0	4	.0	134	.0	.0	.0	.2	05/01/2035
31407B-TX-7	FN 825966 - RMBS		12/01/2023	Paydown	XXX	1,132	1,132	624	1,094	.0	38	.0	38	.0	1,132	.0	.0	.0	.36	07/01/2035
31407E-VQ-3	FN 828723 - RMBS		12/01/2023	Paydown	XXX	788	788	410	786	.0	1	.0	1	.0	788	.0	.0	.0	.26	07/01/2035
31407H-EX-0	FN 830950 - RMBS		12/01/2023	Paydown	XXX	1,538	1,538	48	1,482	.0	56	.0	56	.0	1,538	.0	.0	.0	.44	08/01/2035
31407J-JH-4	FN BA2963 - RMBS		12/01/2023	Paydown	XXX	78,534	78,534	81,191	81,011	.0	(2,476)	.0	(2,476)	.0	78,534	.0	.0	.0	1,965	11/01/2045
31407K-JW-1	FN BA2976 - RMBS		12/01/2023	Paydown	XXX	1,925	1,925	1,990	1,986	.0	(61)	.0	(61)	.0	1,925	.0	.0	.0	.30	11/01/2045
3140E8-F2-9	FN BA3784 - RMBS		12/01/2023	Paydown	XXX	6,356	6,356	6,415	6,410	.0	(54)	.0	(54)	.0	6,356	.0	.0	.0	.79	01/01/2046
3140E8-LV-8	FN BA3939 - RMBS		12/01/2023	Paydown	XXX	30,402	30,402	30,683	30,656	.0	(254)	.0	(254)	.0	30,402	.0	.0	.0	.577	01/01/2046
3140EB-DV-0	FN BA6415 - RMBS		12/01/2023	Paydown	XXX	20,228	20,228	20,416	20,399	.0	(171)	.0	(171)	.0	20,228	.0	.0	.0	.353	01/01/2046
3140EB-V6-5	FN BA6936 - RMBS		12/01/2023	Paydown	XXX	33,649	33,649	35,187	34,657	.0	(1,008)	.0	(1,008)	.0	33,649	.0	.0	.0	.558	03/01/2031
3140EB-VM-0	FN BA6919 - RMBS		12/01/2023	Paydown	XXX	8,790	8,790	9,370	9,335	.0	(544)	.0	(544)	.0	8,790	.0	.0	.0	.191	02/01/2046
3140EU-C6-4	FN BC0092 - RMBS		12/01/2023	Paydown	XXX	5,476	5,476	5,662	5,649	.0	(173)	.0	(173)	.0	5,476	.0	.0	.0	.143	12/01/2045
3140EU-X3-8	FN BC0697 - RMBS		12/01/2023	Paydown	XXX	37,322	37,322	39,013	38,376	.0	(1,054)	.0	(1,054)	.0	37,322	.0	.0	.0	.758	02/01/2031
3140EV-5K-9	FN BC1749 - RMBS		12/01/2023	Paydown	XXX	15,324	15,324	15,902	15,862	.0	(539)	.0	(539)	.0	15,324	.0	.0	.0	.305	01/01/2046
3140EV-GP-6	FN BC1105 - RMBS		12/01/2023	Paydown	XXX	743	743	780	777	.0	(34)	.0	(34)	.0	743	.0	.0	.0	.12	02/01/2046
3140EV-PA-9	FN BC1316 - RMBS		12/01/2023	Paydown	XXX	3,918	3,918	4,096	4,032	.0	(114)	.0	(114)	.0	3,918	.0	.0	.0	.64	01/01/2031
3140EW-SQ-9	FN BC2326 - RMBS		12/01/2023	Paydown	XXX	28,012	28,012	28,754	28,694	.0	(682)	.0	(682)	.0	28,012	.0	.0	.0	.602	03/01/2046
3140EY-3T-6	FN BC4409 - RMBS		12/01/2023	Paydown	XXX	2,511	2,511	2,624	2,584	.0	(74)	.0	(74)	.0	2,511	.0	.0	.0	.41	03/01/2031
3140F2-A3-4	FN BC6325 - RMBS		12/01/2023	Paydown	XXX	2,099	2,099	2,170	2,166	.0	(66)	.0	(66)	.0	2,099	.0	.0	.0	.39	04/01/2046
3140F3-7A-0	FN BC8088 - RMBS		12/01/2023	Paydown	XXX	17,669	17,669	18,469	18,185	.0	(517)	.0	(517)	.0	17,669	.0	.0	.0	.299	06/01/2031
3140F3-VR-6	FN BC7823 - RMBS		12/01/2023	Paydown	XXX	27,844	27,844	29,219	29,111	.0	(1,266)	.0	(1,266)	.0	27,844	.0	.0	.0	.617	05/01/2046
3140F5-CV-3	FN BC9083 - RMBS		12/01/2023	Paydown	XXX	25,069	25,069	25,285	25,267	.0	(198)	.0	(198)	.0	25,069	.0	.0	.0	.396	12/01/2046
3140FE-D8-4	FN BD6426 - RMBS		12/01/2023	Paydown	XXX	114,273	114,273	115,259	115,176	.0	(903)	.0	(903)	.0	114,273	.0	.0	.0	1,562	10/01/2046
3140FP-FH-7	FN BE3767 - RMBS		12/01/2023	Paydown	XXX	57,699	57,699	59,327	59,230	.0	(1,530)	.0	(1,530)	.0	57,699	.0	.0	.0	1,023	07/01/2047
3140FP-U3-1	FN BE4201 - RMBS		12/01/2023	Paydown	XXX	226,099	226,099	228,131	228,697	.0	(2,598)	.0	(2,598)	.0	226,099	.0	.0	.0	5,050	01/01/2045
3140GP-UJ-2	FN BH1179 - RMBS		12/01/2023	Paydown	XXX	3,161	3,161	3,317	3,309	.0	(148)	.0	(148)	.0	3,161	.0	.0	.0	.74	06/01/2047
3140GT-X8-8	FN BH5202 - RMBS		12/01/2023	Paydown	XXX	92,194	92,194	92,205	92,198	.0	(4)	.0	(4)	.0	92,194	.0	.0	.0	1,608	07/01/2047
3140GU-MS-3	FN BH5768 - RMBS		12/01/2023	Paydown	XXX	14,873	14,873	15,361	15,348	.0	(476)	.0	(476)	.0	14,873	.0	.0	.0	.320	11/01/2047
3140GW-JM-6	FN BH7467 - RMBS		12/01/2023	Paydown	XXX	55,887	55,887	57,459	57,367	.0	(1,480)	.0	(1,480)	.0	55,887	.0	.0	.0	1,177	08/01/2047
3140GY-GZ-6	FN BH9215 - RMBS		12/01/2023	Paydown	XXX	17,724	17,724	18,832	18,812	.0	(1,087)	.0	(1,087)	.0	17,724	.0	.0	.0	.329	01/01/2048
3140GY-JX-8	FN BH9277 - RMBS		12/01/2023	Paydown	XXX	21,763	21,763	23,100	23,073	.0	(1,310)	.0	(1,310)	.0	21,763	.0	.0	.0	.409	02/01/2048
3140HS-FR-7	FN BJ3775 - RMBS		12/01/2023	Paydown	XXX	21,601	21,601	22,928	22,901	.0	(1,300)	.0	(1,300)	.0	21,601	.0	.0	.0	.463	01/01/2048
3140HB-JA-7	FN BJ9256 - RMBS		12/01/2023	Paydown	XXX	68,379	68,379	69,784	69,749	.0	(1,370)	.0	(1,370)	.0	68,379	.0	.0	.0	1,468	06/01/2048
3140HG-L2-1	FN BK3044 - RMBS		12/01/2023	Paydown	XXX	37,209	37,209	5,306	5,306	.0	5,306	.0	5,306	.0	37,209	.0	.0	.0	.206	09/01/2050
3140J6-CU-9	FN BM1882 - RMBS		12/01/2023	Paydown	XXX	60,348	60,348	62,621	62,629	.0	(2,280)	.0	(2,280)	.0	60,348	.0	.0	.0	1,507	06/01/2044
3140J6-DQ-7	FN BM1910 - RMBS		12/01/2023	Paydown	XXX	291,985	291,985	301,908	301,429	.0	(9,444)	.0	(9,444)	.0	291,985	.0	.0	.0	6,404	10/01/2045
3140J6-GM-3	FN BM2003 - RMBS		12/01/2023	Paydown	XXX	7,056	7,056	7,405	7,387	.0	(331)	.0	(331)	.0	7,056	.0	.0	.0	.158	10/01/2047
3140J9-G2-1	FN BM4716 - RMBS		12/01/2023	Paydown	XXX	12,192	12,192	12,204	12,194	.0	(2)	.0	(2)	.0	12,192	.0	.0	.0	.228	12/01/2030
3140J9-Z3-8	FN BM5261 - RMBS		12/01/2023	Paydown	XXX	9,689	9,689	9,913	9,937	.0	(248)	.0	(248)	.0	9,689	.0	.0	.0	.209	01/01/2048
3140JB-BV-3	FN BM7183 - CMBS/RMBS		12/01/2023	Paydown	XXX	3,966	3,966	4,157	4,157	.0	(191)	.0	(191)	.0	3,966	.0	.0	.0	.72	03/01/2033
3140JQ-RY-1	FN BN7702 - RMBS		12/01/2023	Paydown	XXX	352,088	352,088	373,502	373,334	.0	(21,246)	.0	(21,246)	.0	352,088	.0	.0	.0	6,423	08/01/2049
3140K3-HT-2	FN BO7441 - RMBS		12/01/2023	Paydown	XXX	41,821	41,821	42,681	42,666	.0	(845)	.0	(845)	.0	41,821	.0	.0	.0	.600	11/01/2049
3140KE-K8-0	FN BP6618 - RMBS		12/01/2023	Paydown	XXX	23,348	23,348	23,983	23,960	.0	(612)	.0	(612)	.0	23,348	.0	.0	.0	.311	08/01/2050
3140L1-QK-4	FN BR3157 - RMBS		12/01/2023	Paydown	XXX	4,729	4,729	4,652	4,656	.0	73	.0	73	.0	4,729	.0	.0	.0	.38	02/01/2051
3140M4-UV-8	FN BU3295 - RMBS		12/01/2023	Paydown	XXX	16,984	16,984	14,012	14,023	.0	2,961	.0	2,961	.0	16,984	.0	.0	.0	.141	10/01/2051
3140M7-SF-9	FN BU5917 - RMBS		12/01/2023	Paydown	XXX	26,771	26,771	25,215	25,275	.0	1,495	.0	1,495	.0	26,771	.0	.0	.0	.334	12/01/2051
3140M9-LG-0	FN BU7526 - RMBS		12/01/2023	Paydown	XXX	68,433	68,433	57,510	57,520	.0	10,913	.0	10,913	.0	68,433	.0	.0	.0	1,475	12/01/2051
3140MA-SF-7	FN BU8945 - RMBS		12/01/2023	Paydown	XXX	44,999	44,999	37,817	37,829	.0	7,170	.0	7,170	.0	44,999	.0	.0	.0	.755	04/01/2052

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ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
3140MF-WN-9	FN BV2452 - RMBS		12/01/2023	Paydown	XXX	23,631	23,631	19,859	19,866	.0	3,765	.0	3,765	.0	23,631	.0	.0	.0	.449	06/01/2052
3140MG-EZ-0	FN BV2851 - RMBS		12/01/2023	Paydown	XXX	5,849	5,849	4,826	4,832	.0	1,018	.0	1,018	.0	5,849	.0	.0	.0	.80	03/01/2052
3140MM-RU-4	FN BV7698 - RMBS		12/01/2023	Paydown	XXX	30,528	30,528	24,480	24,513	.0	6,015	.0	6,015	.0	30,528	.0	.0	.0	.499	04/01/2052
3140MQ-BA-6	FN BV9932 - RMBS		12/01/2023	Paydown	XXX	32,098	32,098	27,337	.0	.0	4,761	.0	4,761	.0	32,098	.0	.0	.0	.187	06/01/2052
3140MS-7A-7	FN BW1788 - RMBS		12/01/2023	Paydown	XXX	59,831	59,831	50,282	50,299	.0	9,532	.0	9,532	.0	59,831	.0	.0	.0	1,568	06/01/2052
3140MU-XN-5	FN BW3384 - RMBS		12/01/2023	Paydown	XXX	13,513	13,513	11,356	11,360	.0	2,152	.0	2,152	.0	13,513	.0	.0	.0	.221	07/01/2052
3140N5-MY-7	FN BX1274 - RMBS		12/01/2023	Paydown	XXX	44,111	44,111	43,684	43,686	.0	426	.0	426	.0	44,111	.0	.0	.0	1,179	11/01/2052
314008-FP-5	FN CA1073 - RMBS		12/01/2023	Paydown	XXX	15,027	15,027	15,949	15,931	.0	(905)	.0	(905)	.0	15,027	.0	.0	.0	.222	01/01/2048
31400L-MK-9	FN CB1261 - RMBS		12/01/2023	Paydown	XXX	64,443	64,443	65,843	65,751	.0	(1,307)	.0	(1,307)	.0	64,443	.0	.0	.0	.728	08/01/2051
31400L-R6-5	FN CB1408 - RMBS		12/01/2023	Paydown	XXX	201,144	201,144	179,364	.0	.0	21,780	.0	21,780	.0	201,144	.0	.0	.0	1,860	08/01/2051
31400L-RC-2	FN CB1382 - RMBS		12/01/2023	Paydown	XXX	155,891	155,891	142,433	142,804	.0	13,087	.0	13,087	.0	155,891	.0	.0	.0	.2	08/01/2051
31400M-O5-6	FN CB2275 - RMBS		12/01/2023	Paydown	XXX	553,848	553,848	546,233	546,553	.0	7,295	.0	7,295	.0	553,848	.0	.0	.0	8,010	12/01/2051
31400M-RH-9	FN CB2287 - RMBS		12/01/2023	Paydown	XXX	40,998	40,998	34,272	34,328	.0	6,670	.0	6,670	.0	40,998	.0	.0	.0	.581	12/01/2051
31400M-Z0-0	FN CB2550 - RMBS		08/30/2023	Various	XXX	3,935,498	4,629,612	3,796,282	3,799,895	.0	60,263	.0	60,263	.0	3,860,158	.0	75,340	75,340	84,985	01/01/2052
31400N-W2-4	FN CB3364 - RMBS		12/01/2023	Paydown	XXX	74,599	74,599	62,692	62,710	.0	11,889	.0	11,889	.0	74,599	.0	.0	.0	1,288	04/01/2052
31400R-KF-9	FN CB5693 - RMBS		12/01/2023	Paydown	XXX	65,054	65,054	63,509	.0	.0	1,545	.0	1,545	.0	65,054	.0	.0	.0	.470	02/01/2053
31400S-GZ-8	FN CB6515 - RMBS		12/01/2023	Paydown	XXX	67,492	67,492	64,571	.0	.0	2,921	.0	2,921	.0	67,492	.0	.0	.0	.579	06/01/2053
3140X4-DE-3	FN FM1000 - RMBS		12/01/2023	Paydown	XXX	8,410	8,410	8,546	8,540	.0	(130)	.0	(130)	.0	8,410	.0	.0	.0	.136	04/01/2047
3140X4-KL-9	FN FM1198 - RMBS		12/01/2023	Paydown	XXX	158,563	158,563	167,582	167,367	.0	(8,804)	.0	(8,804)	.0	158,563	.0	.0	.0	3,638	07/01/2049
3140X5-BC-6	FN FM1834 - RMBS		12/01/2023	Paydown	XXX	47,749	47,749	48,726	48,708	.0	(959)	.0	(959)	.0	47,749	.0	.0	.0	.947	10/01/2049
3140X5-R7-0	FN FM2309 - RMBS		12/01/2023	Paydown	XXX	33,232	33,232	34,686	34,667	.0	(1,435)	.0	(1,435)	.0	33,232	.0	.0	.0	.624	03/01/2049
3140X6-UC-3	FN FM3278 - RMBS		12/01/2023	Paydown	XXX	13,988	13,988	14,847	14,830	.0	(842)	.0	(842)	.0	13,988	.0	.0	.0	.268	11/01/2048
3140X7-B6-5	FN FM3660 - RMBS		12/01/2023	Paydown	XXX	296,517	296,517	312,640	309,679	.0	(13,162)	.0	(13,162)	.0	296,517	.0	.0	.0	3,954	10/01/2031
3140X7-VJ-5	FN FM4216 - RMBS		12/01/2023	Paydown	XXX	12,668	12,668	13,197	13,192	.0	(523)	.0	(523)	.0	12,668	.0	.0	.0	.229	06/01/2049
3140X7-YR-4	FN FM4319 - RMBS		12/01/2023	Paydown	XXX	673,399	673,399	725,796	723,030	.0	(49,631)	.0	(49,631)	.0	673,399	.0	.0	.0	10,071	09/01/2050
3140X8-JU-9	FN FM5094 - RMBS		12/01/2023	Paydown	XXX	12,429	12,429	13,192	13,178	.0	(749)	.0	(749)	.0	12,429	.0	.0	.0	.225	06/01/2049
3140XC-AU-2	FN FMB118 - RMBS		12/01/2023	Paydown	XXX	49,335	49,335	50,353	50,285	.0	(950)	.0	(950)	.0	49,335	.0	.0	.0	.495	08/01/2051
3140XC-AX-6	FN FMB121 - RMBS		12/01/2023	Paydown	XXX	38,300	38,300	39,174	39,123	.0	(823)	.0	(823)	.0	38,300	.0	.0	.0	.397	06/01/2051
3140XD-QW-9	FN FM9468 - RMBS		12/01/2023	Paydown	XXX	78,054	78,054	73,578	73,741	.0	4,313	.0	4,313	.0	78,054	.0	.0	.0	1,028	11/01/2051
3140XD-RC-2	FN FM9482 - RMBS		12/01/2023	Paydown	XXX	119,035	119,035	95,712	.0	.0	23,323	.0	23,323	.0	119,035	.0	.0	.0	.454	11/01/2051
3140XD-VJ-2	FN FM9616 - RMBS		12/01/2023	Paydown	XXX	276,124	276,124	263,267	263,718	.0	12,407	.0	12,407	.0	276,124	.0	.0	.0	3,673	11/01/2051
3140XF-HM-6	FN FSO235 - RMBS		05/08/2023	Various	XXX	431,336	498,322	421,510	421,849	.0	1,540	.0	1,540	.0	423,388	.0	7,947	7,947	5,508	01/01/2052
3140XF-MJ-7	FN FSO360 - RMBS		12/01/2023	Paydown	XXX	294,319	294,319	277,304	277,966	.0	16,353	.0	16,353	.0	294,319	.0	.0	.0	3,922	01/01/2052
3140XG-FZ-7	FN FS1083 - RMBS		12/01/2023	Paydown	XXX	90,978	90,978	87,186	87,346	.0	3,632	.0	3,632	.0	90,978	.0	.0	.0	1,236	03/01/2052
3140XH-BN-2	FN FS2676 - RMBS		12/01/2023	Paydown	XXX	206,815	206,815	186,037	.0	.0	20,778	.0	20,778	.0	206,815	.0	.0	.0	1,867	06/01/2052
3140XH-BE-6	FN FS1836 - RMBS		12/01/2023	Paydown	XXX	71,757	71,757	66,336	66,488	.0	5,269	.0	5,269	.0	71,757	.0	.0	.0	1,052	05/01/2052
3140XJ-GM-0	FN FS3575 - RMBS		12/01/2023	Paydown	XXX	126,100	126,100	117,667	.0	.0	8,433	.0	8,433	.0	126,100	.0	.0	.0	.842	09/01/2052
3140XK-KX-7	FN FS3909 - RMBS		12/01/2023	Paydown	XXX	94,754	94,754	93,984	.0	.0	770	.0	770	.0	94,754	.0	.0	.0	1,639	02/01/2053
3140XK-PC-8	FN FS4018 - RMBS		12/01/2023	Paydown	XXX	110,010	110,010	99,146	.0	.0	10,863	.0	10,863	.0	110,010	.0	.0	.0	1,382	07/01/2052
3140XK-RW-2	FN FS4100 - RMBS		12/01/2023	Paydown	XXX	86,854	86,854	87,546	(692)	.0	.0	.0	(692)	.0	86,854	.0	.0	.0	1,670	03/01/2053
3140XK-XR-6	FN FS4287 - RMBS		12/01/2023	Paydown	XXX	27,955	27,955	27,107	.0	.0	847	.0	847	.0	27,955	.0	.0	.0	.399	02/01/2053
3140XL-3D-8	FN FSS295 - RMBS		12/01/2023	Paydown	XXX	201,235	201,235	171,231	.0	.0	30,005	.0	30,005	.0	201,235	.0	.0	.0	1,306	06/01/2053
3140XL-KR-8	FN FS4803 - RMBS		12/01/2023	Paydown	XXX	33,928	33,928	33,080	.0	.0	848	.0	848	.0	33,928	.0	.0	.0	.239	06/01/2038
314106-YN-7	FN 889117 - RMBS		12/01/2023	Paydown	XXX	9,375	9,375	10,229	9,992	.0	(617)	.0	(617)	.0	9,375	.0	.0	.0	.237	10/01/2035
31410K-6E-9	FN 890169 - RMBS		12/01/2023	Paydown	XXX	908	908	954	.0	.0	(1)	.0	(1)	.0	908	.0	.0	.0	.14	03/01/2024
31410K-6G-4	FN 890171 - RMBS		12/01/2023	Paydown	XXX	3	3	3	.0	.0	.0	.0	.0	.0	3	.0	.0	.0	.0	02/01/2024
31410K-XY-5	FN 889995 - RMBS		12/01/2023	Paydown	XXX	16,371	16,371	17,826	17,631	.0	(1,259)	.0	(1,259)	.0	16,371	.0	.0	.0	.474	09/01/2038
31410L-NM-0	FN 890596 - RMBS		12/01/2023	Paydown	XXX	540	540	600	592	.0	(52)	.0	(52)	.0	540	.0	.0	.0	.15	09/01/2041
31410R-JQ-3	FN 894971 - RMBS		12/01/2023	Paydown	XXX	29	29	30	.0	.0	.0	.0	.0	.0	29	.0	.0	.0	.1	09/01/2036
31410T-4N-2	FN 897329 - RMBS		12/01/2023	Paydown	XXX	61	61	61	.0	.0	.0	.0	.0	.0	61	.0	.0	.0	.2	08/01/2036
31410X-HG-4	FN 900331 - RMBS		12/01/2023	Paydown	XXX	957	957	966	964	.0	(6)	.0	(6)	.0	957	.0	.0	.0	.20	09/01/2036
31410Y-EF-7	FN 901134 - RMBS		12/01/2023	Paydown	XXX	751	751	757	756	.0	(5)	.0	(5)	.0	751	.0	.0	.0	.25	09/01/2036
31411C-PD-7	FN 904120 - RMBS		12/01/2023	Paydown	XXX	52	52	51	.0	.0	1	.0	1	.0	52	.0	.0	.0	.2	11/01/2036
31411E-FN-2	FN 905673 - RMBS		12/01/2023	Paydown	XXX	10	10	6	.0	.0	.0	.0	.0	.0	10	.0	.0	.0	.0	12/01/2036
31411F-RA-4	FN 906881 - RMBS		12/01/2023	Paydown	XXX	591	591	(261)	577	.0	14	.0	14	.0	591	.0	.0	.0	.21	12/01/2036
31412A-W9-2	FN 919384 - RMBS		12/01/2023	Paydown	XXX	20	20	20	.0	.0	.0	.0	.0	.0	20	.0	.0	.0	.1	05/01/2037
31412N-BH-8	FN 929840 - RMBS		12/01/2023	Paydown	XXX	1,906	1,906	1,911	1,909	.0	(4)	.0	(4)	.0	1,906	.0	.0	.0	.57	08/01/2038
31412N-ZG-4	FN 930543 - RMBS		12/01/2023	Paydown	XXX	183	183	197	192	.0	(9)	.0	(9)	.0	183	.0	.0	.0	.4	02/01/2029
31412S-D2-8	FN 933121 - RMBS		12/01/2023	Paydown	XXX	30	30	33	32	.0	(2)	.0	(2)	.0	30	.0	.0	.0	.1	01/01/2038

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
31412T-Z6-3	FN 934665 - RMBS		12/01/2023	Paydown	XXX	180	180	197	194	.0	(14)	.0	(14)	.0	180	.0	.0	.0	.5	11/01/2038
31412T-ZL-0	FN 934647 - RMBS		12/01/2023	Paydown	XXX	15	15	17	17	.0	(1)	.0	(1)	.0	15	.0	.0	.0	.0	11/01/2038
31413C-FJ-3	FN 941269 - RMBS		12/01/2023	Paydown	XXX	1,340	1,340	1,497	1,475	.0	(134)	.0	(134)	.0	1,340	.0	.0	.0	.55	07/01/2037
31413T-JR-4	FN 954872 - RMBS		12/01/2023	Paydown	XXX	20,612	20,612	20,625	20,610	.0	.2	.0	.2	.0	20,612	.0	.0	.0	.806	11/01/2037
31413Y-MB-4	FN 959454 - RMBS		12/01/2023	Paydown	XXX	2,038	2,038	2,275	2,253	.0	(216)	.0	(216)	.0	2,038	.0	.0	.0	.74	12/01/2037
31414E-EJ-9	FN 963737 - RMBS		12/01/2023	Paydown	XXX	2,210	2,210	2,406	2,379	.0	(169)	.0	(169)	.0	2,210	.0	.0	.0	.66	06/01/2038
31414E-J8-8	FN 963887 - RMBS		12/01/2023	Paydown	XXX	91	91	101	100	.0	(9)	.0	(9)	.0	91	.0	.0	.0	.3	07/01/2038
31414J-BX-0	FN 967254 - RMBS		12/01/2023	Paydown	XXX	45	45	50	49	.0	(4)	.0	(4)	.0	45	.0	.0	.0	.1	12/01/2037
31414K-GM-7	FN 968976 - RMBS		12/01/2023	Paydown	XXX	173	173	194	191	.0	(18)	.0	(18)	.0	173	.0	.0	.0	.3	01/01/2038
31414P-YK-9	FN 972414 - RMBS		12/01/2023	Paydown	XXX	213	213	238	235	.0	(23)	.0	(23)	.0	213	.0	.0	.0	.6	02/01/2038
31414R-WH-4	FN 974148 - RMBS		12/01/2023	Paydown	XXX	2,826	2,826	3,077	3,040	.0	(215)	.0	(215)	.0	2,826	.0	.0	.0	.83	02/01/2038
31414S-2T-9	FN 975186 - RMBS		12/01/2023	Paydown	XXX	598	598	653	643	.0	(45)	.0	(45)	.0	598	.0	.0	.0	.18	03/01/2038
31414S-X8-1	FN 975103 - RMBS		12/01/2023	Paydown	XXX	236	236	257	254	.0	(18)	.0	(18)	.0	236	.0	.0	.0	.7	06/01/2038
31414S-YB-3	FN 975106 - RMBS		12/01/2023	Paydown	XXX	18,852	18,852	20,554	20,308	.0	(1,456)	.0	(1,456)	.0	18,852	.0	.0	.0	.428	06/01/2038
31415L-QY-6	FN 983471 - RMBS		12/01/2023	Paydown	XXX	1,320	1,320	1,473	1,456	.0	(136)	.0	(136)	.0	1,320	.0	.0	.0	.38	05/01/2038
31415R-FA-7	FN 986761 - RMBS		12/01/2023	Paydown	XXX	8,825	8,825	9,693	9,558	.0	(733)	.0	(733)	.0	8,825	.0	.0	.0	.241	07/01/2038
31415V-V3-6	FN 990834 - RMBS		08/30/2023	Various	XXX	251,807	243,928	260,622	258,320	.0	(681)	.0	(681)	.0	257,639	.0	(5,832)	(5,832)	10,830	09/01/2038
31416B-RY-6	FN 995203 - RMBS		12/01/2023	Paydown	XXX	17,203	17,203	18,805	18,460	.0	(1,257)	.0	(1,257)	.0	17,203	.0	.0	.0	.462	07/01/2035
31416V-SZ-8	FN AB0535 - RMBS		12/01/2023	Paydown	XXX	354	354	391	386	.0	(32)	.0	(32)	.0	354	.0	.0	.0	.11	01/01/2039
31416W-P5-5	FN AB1343 - RMBS		12/01/2023	Paydown	XXX	29,604	29,604	31,131	30,887	.0	(1,283)	.0	(1,283)	.0	29,604	.0	.0	.0	.720	08/01/2040
31416W-TS-1	FN AB1460 - RMBS		12/01/2023	Paydown	XXX	2,272	2,272	2,398	2,305	.0	(34)	.0	(34)	.0	2,272	.0	.0	.0	.46	09/01/2025
31416X-MH-9	FN AB2159 - RMBS		12/01/2023	Paydown	XXX	172	172	192	189	.0	(18)	.0	(18)	.0	172	.0	.0	.0	.5	09/01/2040
31416Y-RN-0	FN AB3192 - RMBS		12/01/2023	Paydown	XXX	3,719	3,719	3,876	3,854	.0	(135)	.0	(135)	.0	3,719	.0	.0	.0	.108	06/01/2041
31417G-6A-9	FN AB9864 - RMBS		12/01/2023	Paydown	XXX	49,404	49,404	49,992	49,919	.0	(515)	.0	(515)	.0	49,404	.0	.0	.0	.971	07/01/2043
31417G-H5-8	FN AB9251 - RMBS		12/01/2023	Paydown	XXX	8,450	8,450	8,833	8,766	.0	(316)	.0	(316)	.0	8,450	.0	.0	.0	.186	05/01/2043
31417G-LV-6	FN AB9339 - RMBS		12/01/2023	Paydown	XXX	8,243	8,243	8,368	8,354	.0	(111)	.0	(111)	.0	8,243	.0	.0	.0	.137	05/01/2043
31417L-M3-6	FN AC2177 - RMBS		12/01/2023	Paydown	XXX	14,296	14,296	14,847	14,702	.0	(406)	.0	(406)	.0	14,296	.0	.0	.0	.351	07/01/2039
31417Q-KK-9	FN AC4797 - RMBS		12/01/2023	Paydown	XXX	17,048	17,048	17,990	17,247	.0	(199)	.0	(199)	.0	17,048	.0	.0	.0	.338	10/01/2024
31417Y-QF-3	FN AC8553 - RMBS		12/01/2023	Paydown	XXX	329	329	362	359	.0	(30)	.0	(30)	.0	329	.0	.0	.0	.8	01/01/2040
31417Y-7B-7	FN MA0889 - RMBS		12/01/2023	Paydown	XXX	3,621	3,621	3,692	3,679	.0	(58)	.0	(58)	.0	3,621	.0	.0	.0	.60	10/01/2041
31417Y-ZA-8	FN MA0736 - RMBS		12/01/2023	Paydown	XXX	57,224	57,224	60,881	60,387	.0	(3,163)	.0	(3,163)	.0	57,224	.0	.0	.0	1,290	05/01/2041
31418A-3Q-9	FN MA1706 - RMBS		12/01/2023	Paydown	XXX	3,709	3,709	3,752	3,748	.0	(39)	.0	(39)	.0	3,709	.0	.0	.0	.65	12/01/2043
31418A-4S-4	FN MA1732 - RMBS		12/01/2023	Paydown	XXX	20,391	20,391	21,206	20,502	.0	(111)	.0	(111)	.0	20,391	.0	.0	.0	.332	01/01/2024
31418B-W9-3	FN MA2471 - RMBS		12/01/2023	Paydown	XXX	3,478	3,478	3,595	3,587	.0	(109)	.0	(109)	.0	3,478	.0	.0	.0	.65	12/01/2045
31418B-WF-9	FN MA2445 - RMBS		12/01/2023	Paydown	XXX	761	761	795	792	.0	(30)	.0	(30)	.0	761	.0	.0	.0	.14	04/01/2045
31418B-XZ-4	FN MA2495 - RMBS		12/01/2023	Paydown	XXX	6,751	6,751	6,979	6,964	.0	(214)	.0	(214)	.0	6,751	.0	.0	.0	.122	01/01/2046
31418B-Y8-3	FN MA2534 - RMBS		12/01/2023	Paydown	XXX	12,811	12,811	13,394	13,203	.0	(393)	.0	(393)	.0	12,811	.0	.0	.0	.241	02/01/2031
31418B-ZG-4	FN MA2542 - RMBS		12/01/2023	Paydown	XXX	2,655	2,655	2,680	2,678	.0	(22)	.0	(22)	.0	2,655	.0	.0	.0	.48	02/01/2046
31418C-AG-9	FN MA2706 - RMBS		12/01/2023	Paydown	XXX	7,761	7,761	7,970	7,981	.0	(220)	.0	(220)	.0	7,761	.0	.0	.0	.137	08/01/2046
31418C-CH-5	FN MA2771 - RMBS		12/01/2023	Paydown	XXX	25,179	25,179	22,703	22,703	.0	2,476	.0	2,476	.0	25,179	.0	.0	.0	.309	10/01/2046
31418C-HS-6	FN MA2940 - RMBS		12/01/2023	Paydown	XXX	11,027	11,027	11,468	11,242	.0	(215)	.0	(215)	.0	11,027	.0	.0	.0	.209	03/01/2027
31418C-MG-6	FN MA3058 - RMBS		12/01/2023	Paydown	XXX	3,507	3,507	3,680	3,671	.0	(165)	.0	(165)	.0	3,507	.0	.0	.0	.75	07/01/2047
31418C-R8-9	FN MA3210 - RMBS		12/01/2023	Paydown	XXX	8,996	8,996	9,249	9,234	.0	(238)	.0	(238)	.0	8,996	.0	.0	.0	.169	12/01/2047
31418C-S4-7	FN MA3238 - RMBS		12/01/2023	Paydown	XXX	33,000	33,000	32,597	32,703	.0	297	.0	297	.0	33,000	.0	.0	.0	.621	01/01/2048
31418C-V2-7	FN MA3332 - RMBS		12/01/2023	Paydown	XXX	64,580	64,580	64,002	64,019	.0	561	.0	561	.0	64,580	.0	.0	.0	1,170	04/01/2048
31418C-XM-1	FN MA3383 - RMBS		12/01/2023	Paydown	XXX	24,251	24,251	25,263	25,253	.0	(1,002)	.0	(1,002)	.0	24,251	.0	.0	.0	.450	06/01/2048
31418C-XN-9	FN MA3384 - RMBS		12/01/2023	Paydown	XXX	30,166	30,166	31,161	31,154	.0	(987)	.0	(987)	.0	30,166	.0	.0	.0	.631	06/01/2048
31418C-YL-2	FN MA3414 - RMBS		12/01/2023	Paydown	XXX	14,613	14,613	14,473	14,477	.0	136	.0	136	.0	14,613	.0	.0	.0	.273	07/01/2048
31418D-2L-5	FN MA4378 - RMBS		12/01/2023	Paydown	XXX	210,829	210,829	204,981	205,214	.0	5,615	.0	5,615	.0	210,829	.0	.0	.0	2,336	07/01/2051
31418D-3G-5	FN MA4398 - RMBS		12/01/2023	Paydown	XXX	262,446	262,446	262,580	246,174	.0	112	.0	112	.0	262,446	.0	.0	.0	2,813	04/01/2051
31418D-3N-0	FN MA4404 - RMBS		12/01/2023	Paydown	XXX	16,439	16,439	14,759	14,759	.0	1,680	.0	1,680	.0	16,439	.0	.0	.0	.68	08/01/2036
31418D-4X-7	FN MA4437 - RMBS		12/01/2023	Paydown	XXX	221,971	221,971	183,012	23,110	.0	38,876	.0	38,876	.0	221,971	.0	.0	.0	1,288	10/01/2051
31418D-P4-8	FN MA4042 - RMBS		12/01/2023	Paydown	XXX	756,279	756,279	773,443	772,204	.0	(15,924)	.0	(15,924)	.0	756,279	.0	.0	.0	8,101	06/01/2035
31418D-Q7-0	FN MA4077 - RMBS		12/01/2023	Paydown	XXX	35,617	35,617	36,569	36,527	.0	(909)	.0	(909)	.0	35,617	.0	.0	.0	.387	07/01/2050
31418D-QZ-8	FN MA4071 - RMBS		12/01/2023	Paydown	XXX	7,059	7,059	7,293	7,275	.0	(216)	.0	(216)	.0	7,059	.0	.0	.0	.77	07/01/2040
31418D-RW-4	FN MA4100 - RMBS		12/01/2023	Paydown	XXX	13,832	13,832	13,825	13,825	.0	7	.0	7	.0	13,832	.0	.0	.0	.150	08/01/2050
31418D-TQ-5	FN MA4158 - RMBS		12/01/2023	Paydown	XXX	453,873	453,873	400,401	401,211	.0	52,662	.0	52,662	.0	453,873	.0	.0	.0	5,004	10/01/2050
31418D-TR-3	FN MA4159 - RMBS		12/01/2023	Paydown	XXX	42,785	42,785	44,859	44,756	.0	(1,971)	.0	(1,971)	.0	42,785	.0	.0	.0	.580	10/01/2050
31418D-Y2-5	FN MA4232 - RMBS		12/01/2023	Paydown	XXX	31,442	31,442	32,665	32,562	.0	(1,120)	.0	(1,120)	.0	31,442	.0	.0	.0	.341	01/01/2041

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ANNUAL STATEMENT FOR THE YEAR 2023 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31418D-V6-6	FN MA4236 - RMBS		12/01/2023	Paydown	XXX	39,131	39,131	34,344	19,574	.0	4,762	.0	4,762	.0	39,131	.0	.0	.0	.237	01/01/2051
31418D-YC-0	FN MA4306 - RMBS		12/01/2023	Paydown	XXX	159,684	159,684	146,003	68,611	.0	13,818	.0	13,818	.0	159,684	.0	.0	.0	1,395	04/01/2051
31418D-ZU-9	FN MA4354 - RMBS		12/01/2023	Paydown	XXX	25,565	25,565	24,119	24,174	.0	1,390	.0	1,390	.0	25,565	.0	.0	.0	.208	06/01/2051
31418E-AM-2	FN MA4511 - RMBS		12/01/2023	Paydown	XXX	963,431	963,431	960,270	960,388	.0	3,043	.0	3,043	.0	963,431	.0	.0	.0	10,740	01/01/2052
31418E-AN-0	FN MA4512 - RMBS		12/01/2023	Paydown	XXX	549,599	549,599	568,148	566,745	.0	(17,146)	.0	(17,146)	.0	549,599	.0	.0	.0	7,573	01/01/2052
31418E-AP-5	FN MA4513 - RMBS		12/01/2023	Paydown	XXX	23,076	23,076	23,927	23,853	.0	(776)	.0	(776)	.0	23,076	.0	.0	.0	.365	01/01/2052
31418E-B9-0	FN MA4563 - RMBS		12/01/2023	Paydown	XXX	55,582	55,582	45,785	0	.0	9,797	.0	9,797	.0	55,582	.0	.0	.0	.277	03/01/2052
31418E-CS-7	FN MA4580 - RMBS		12/01/2023	Paydown	XXX	60,401	60,401	60,541	60,519	.0	(118)	.0	(118)	.0	60,401	.0	.0	.0	1,185	04/01/2052
31418E-DD-9	FN MA4599 - RMBS		12/01/2023	Paydown	XXX	104,106	104,106	93,382	93,481	.0	10,625	.0	10,625	.0	104,106	.0	.0	.0	1,751	05/01/2052
31418E-E3-0	FN MA4653 - RMBS		12/01/2023	Paydown	XXX	29,526	29,526	24,813	24,822	.0	4,704	.0	4,704	.0	29,526	.0	.0	.0	.492	07/01/2052
31418E-E4-8	FN MA4654 - RMBS		12/01/2023	Paydown	XXX	3,781	3,781	3,455	0	.0	326	.0	326	.0	3,781	.0	.0	.0	.26	07/01/2052
31418E-E6-3	FN MA4656 - RMBS		12/01/2023	Paydown	XXX	41,458	41,458	40,558	0	.0	900	.0	900	.0	41,458	.0	.0	.0	.681	07/01/2052
31418E-ES-5	FN MA4644 - RMBS		12/01/2023	Paydown	XXX	522,277	522,277	521,298	521,277	.0	999	.0	999	.0	522,277	.0	.0	.0	11,518	05/01/2052
31418E-F2-1	FN MA4684 - RMBS		12/01/2023	Paydown	XXX	18,267	18,267	17,970	0	.0	297	.0	297	.0	18,267	.0	.0	.0	.233	06/01/2052
31418E-GJ-3	FN MA4700 - RMBS		12/01/2023	Paydown	XXX	58,463	58,463	55,153	0	.0	3,310	.0	3,310	.0	58,463	.0	.0	.0	.538	08/01/2052
31418E-GT-1	FN MA4709 - RMBS		12/01/2023	Paydown	XXX	20,048	20,048	20,023	25	.0	25	.0	25	.0	20,048	.0	.0	.0	.324	07/01/2052
31418E-HH-6	FN MA4731 - RMBS		12/01/2023	Paydown	XXX	106,368	106,368	100,597	97,680	.0	5,665	.0	5,665	.0	106,368	.0	.0	.0	2,068	09/01/2052
31418E-J3-5	FN MA4781 - RMBS		12/01/2023	Paydown	XXX	41,729	41,729	39,069	39,123	.0	2,606	.0	2,606	.0	41,729	.0	.0	.0	.686	10/01/2052
31418E-J4-3	FN MA4782 - RMBS		12/01/2023	Paydown	XXX	35,959	35,959	34,128	34,167	.0	1,792	.0	1,792	.0	35,959	.0	.0	.0	.686	10/01/2052
31418E-J7-6	FN MA4785 - RMBS		12/01/2023	Paydown	XXX	53,767	53,767	53,515	0	.0	252	.0	252	.0	53,767	.0	.0	.0	.972	10/01/2052
31418E-JG-6	FN MA4762 - RMBS		12/01/2023	Paydown	XXX	59,902	59,902	59,954	0	.0	(52)	.0	(52)	.0	59,902	.0	.0	.0	.794	09/01/2052
31418E-KT-6	FN MA4805 - RMBS		12/01/2023	Paydown	XXX	26,657	26,657	25,125	25,138	.0	1,519	.0	1,519	.0	26,657	.0	.0	.0	.639	11/01/2052
31418E-QL-7	FN MA4958 - RMBS		12/01/2023	Various	XXX	1,859,463	2,003,153	1,888,773	0	.0	3,409	.0	3,409	.0	1,892,181	.0	(32,719)	(32,719)	16,283	03/01/2053
31418E-SR-2	FN MA5027 - RMBS		12/01/2023	Paydown	XXX	18,410	18,410	16,554	0	.0	1,856	.0	1,856	.0	18,410	.0	.0	.0	.61	05/01/2053
31418E-TN-0	FN MA5056 - RMBS		12/01/2023	Paydown	XXX	184,955	184,955	171,358	0	.0	13,597	.0	13,597	.0	184,955	.0	.0	.0	2,295	05/01/2053
31418E-XQ-8	FN MA5186 - RMBS		12/01/2023	Paydown	XXX	28,444	28,444	24,289	0	.0	4,156	.0	4,156	.0	28,444	.0	.0	.0	.83	09/01/2053
31418N-B9-0	FN AD0963 - RMBS		12/01/2023	Paydown	XXX	14,393	14,393	15,709	15,505	.0	(1,112)	.0	(1,112)	.0	14,393	.0	.0	.0	.347	09/01/2038
31418R-HJ-3	FN AD3832 - RMBS		12/01/2023	Paydown	XXX	25,744	25,744	27,385	26,132	.0	(388)	.0	(388)	.0	25,744	.0	.0	.0	.607	04/01/2025
31418R-P7-0	FN AD4045 - RMBS		12/01/2023	Paydown	XXX	496	496	545	540	.0	(44)	.0	(44)	.0	496	.0	.0	.0	.11	04/01/2040
31418W-OP-8	FN AD8561 - RMBS		12/01/2023	Paydown	XXX	15,827	15,827	16,611	16,018	.0	(191)	.0	(191)	.0	15,827	.0	.0	.0	.312	08/01/2025
31418X-X6-0	FN AD9700 - RMBS		12/01/2023	Paydown	XXX	6,611	6,611	6,979	6,703	.0	(92)	.0	(92)	.0	6,611	.0	.0	.0	.138	08/01/2025
31419A-E4-5	FN AEO154 - RMBS		12/01/2023	Paydown	XXX	9,922	9,922	11,068	10,954	.0	(1,032)	.0	(1,032)	.0	9,922	.0	.0	.0	.287	07/01/2040
31419A-MS-3	FN AEO368 - RMBS		12/01/2023	Paydown	XXX	77,323	77,323	81,800	78,863	.0	(1,539)	.0	(1,539)	.0	77,323	.0	.0	.0	1,387	12/01/2025
35563P-HF-9	SCRT 2018-4 MA - CMO/RMBS		12/01/2023	Paydown	XXX	218,523	218,523	213,479	214,682	.0	3,842	.0	3,842	.0	218,523	.0	.0	.0	3,998	03/25/2058
35563P-KG-3	SCRT 2019-2 MA - CMO/RMBS		12/01/2023	Paydown	XXX	108,409	108,409	110,960	110,271	.0	(1,862)	.0	(1,862)	.0	108,409	.0	.0	.0	1,995	08/26/2058
35563P-LH-0	SCRT 2019-3 MA - CMO/RMBS		12/01/2023	Paydown	XXX	83,479	83,479	86,286	85,485	.0	(2,006)	.0	(2,006)	.0	83,479	.0	.0	.0	1,631	10/25/2058
38122N-B7-6	CALIF. GREAT LAKES WTR AUTH MICH WTR		05/15/2023	Call @ 100.00	XXX	240,000	240,000	240,000	240,000	.0	.0	.0	.0	.0	240,000	.0	.0	.0	.391	06/01/2046
39081J-DZ-8	SUPPLY SYS.		11/03/2023	Call @ 81.51	XXX	244,542	300,000	257,388	258,180	.0	(13,638)	.0	(13,638)	.0	244,542	.0	.0	.0	14,876	07/01/2041
407272-Y4-9	HAMILTON CNTY OHIO HOSP FACS REV.		10/31/2023	Wells Fargo	XXX	645,135	750,000	789,264	787,284	.0	(3,767)	.0	(3,767)	.0	783,517	.0	(138,382)	(138,382)	42,396	09/15/2050
45204E-FC-7	ILLINOIS FIN AUTH REV.		11/16/2023	RBCMK	XXX	1,005,850	1,000,000	1,036,190	1,017,115	.0	(3,418)	.0	(3,418)	.0	1,013,697	.0	(7,847)	(7,847)	63,194	02/15/2041
45506D-GW-9	INDIANA ST FIN AUTH REV.		06/27/2023	Call @ 100.00	XXX	1,000,000	1,000,000	909,455	970,825	.0	29,175	.0	29,175	.0	1,000,000	.0	.0	.0	52,500	01/01/2051
45506D-GX-7	INDIANA ST FIN AUTH REV.		06/27/2023	Call @ 100.00	XXX	1,000,000	1,000,000	933,340	983,400	.0	16,560	.0	16,560	.0	1,000,000	.0	.0	.0	50,000	07/01/2035
462590-NG-1	IOWA STUDENT LN LIQUIDITY CORP		11/16/2023	Call @ 100.00	XXX	45,000	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	.0	.0	.533	12/01/2039
472682-RN-5	JEFFERSON CNTY ALA SWR REV. KENTUCKY PUB TRANSN INFRASTRUCTURE		07/13/2023	BARCLAY INVESTMENTS, INC	XXX	2,107,980	2,000,000	2,108,800	2,067,411	.0	(429)	.0	(429)	.0	2,066,982	.0	40,998	40,998	111,222	10/01/2051
491397-AB-1	AUTH.		06/27/2023	Call @ 100.00	XXX	1,500,000	1,500,000	1,501,050	1,500,070	.0	(70)	.0	(70)	.0	1,500,000	.0	.0	.0	86,250	07/01/2049
57563R-SU-4	MASSACHUSETTS EDL FING AUTH.		12/12/2023	Call @ 100.00	XXX	15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	.759	07/01/2038
59333K-AT-4	MIAMI-DADE CNTY FLA SEAPORT REV.		09/26/2023	Call @ 100.00	XXX	1,000,000	1,000,000	1,045,190	1,004,293	.0	(4,293)	.0	(4,293)	.0	1,000,000	.0	.0	.0	80,000	10/01/2038
607120-FL-1	MOBILE ALA ARPT AUTH ARPT REV.		11/09/2023	Redemption @ 100.00	XXX	41,801	41,801	41,801	41,801	.0	.0	.0	.0	.0	41,801	.0	.0	.0	834	05/09/2039
607120-FN-7	MOBILE ALA ARPT AUTH ARPT REV.		11/09/2023	Redemption @ 100.00	XXX	41,801	41,801	41,801	41,801	.0	.0	.0	.0	.0	41,801	.0	.0	.0	834	05/09/2039
62620H-EL-2	MUNICIPAL ELEC AUTH GA		11/16/2023	MARKETS.	XXX	181,541	185,000	190,413	190,207	.0	(396)	.0	(396)	.0	189,811	.0	(8,270)	(8,270)	12,539	07/01/2052
64577B-TV-0	NEW JERSEY ECONOMIC DEV AUTH REV.		12/14/2023	ICE BONDS SECURITIES.	XXX	304,689	275,000	320,936	308,142	.0	(4,175)	.0	(4,175)	.0	303,967	.0	722	722	13,865	06/15/2034
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUTH.		11/16/2023	SunTrust Bank.	XXX	524,945	500,000	53												

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
64990B-YR-8	NEW YORK STATE DORMITORY AUTHORITY...		05/01/2023	Call @ 100.00	XXX	15,000	15,000	14,552	14,931	0	69	0	69	0	15,000	0	0	0	375	05/01/2028
64990F-0Z-0	NEW YORK STATE DORMITORY AUTHORITY...		08/15/2023	Call @ 88.10	XXX	1,762,040	2,000,000	2,053,000	2,042,596	0	(280,556)	0	(280,556)	0	1,762,040	0	0	0	60,540	02/15/2033
65617J-EJ-5	NORMAN OKLA REGL HOSP AUTH HOSP REV		06/01/2023	D A Davidson	XXX	292,875	300,000	310,753	310,182	0	(564)	0	(564)	0	309,618	0	(16,743)	(16,743)	11,417	09/01/2045
66285W-F4-3	NORTH TEX TWY AUTH REV		03/09/2023	JANNEY MONTGOMERY SCOTT INC	XXX	323,814	285,000	314,914	314,185	0	(626)	0	(626)	0	313,560	0	10,254	10,254	9,975	01/01/2031
70878C-AU-9	PENNSYLVANIA HIGHER ED ASSISTANCE AGY ED		11/02/2023	Call @ 100.00	XXX	45,000	45,000	45,788	45,069	0	(69)	0	(69)	0	45,000	0	0	0	535	06/01/2043
74440D-AR-5	KENTUCKY INC KY PUB ENERGY AUTH GAS SUPP		05/03/2023	Morgan Stanley	XXX	229,437	230,000	228,850	229,045	0	255	0	255	0	229,301	0	136	136	5,469	04/01/2048
744434-CW-9	PUBLIC PWIR GENERATION AGY NEB REV		12/04/2023	Call @ 100.00	XXX	30,000	30,000	37,268	30,200	0	(200)	0	(200)	0	30,000	0	0	0	2,245	01/01/2041
795576-KB-2	SALT LAKE CITY UTAH ARPT REV		12/14/2023	Morgan Stanley	XXX	362,940	350,000	374,549	373,707	0	(2,297)	0	(2,297)	0	371,411	0	(8,471)	(8,471)	25,618	07/01/2046
861398-BE-4	STOCKTON CALIF PUB FING AUTH WTR REV		09/26/2023	Call @ 100.00	XXX	2,150,000	2,150,000	2,307,551	2,165,033	0	(15,033)	0	(15,033)	0	2,150,000	0	0	0	134,375	10/01/2040
880461-JN-6	TENNESSEE HOUSING DEVELOPMENT AGENCY		12/14/2023	Various	XXX	235,001	240,000	261,432	255,765	0	(4,045)	0	(4,045)	0	251,721	0	(16,720)	(16,720)	11,704	01/01/2031
92428C-LB-8	VTSHGR 12IND A632 - ABS		11/08/2023	Call @ 100.00	XXX	35,000	35,000	37,599	35,421	0	(421)	0	(421)	0	35,000	0	0	0	1,146	06/15/2032
92818N-R3-4	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		12/14/2023	SWBC Investment Services LLC	XXX	109,369	100,000	126,761	121,309	0	(3,408)	0	(3,408)	0	117,901	0	(8,532)	(8,532)	5,653	11/01/2028
92818N-R4-2	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		12/14/2023	Wells Fargo	XXX	115,875	105,000	135,751	130,286	0	(3,421)	0	(3,421)	0	126,864	0	(10,989)	(10,989)	5,935	11/01/2029
92818N-R5-9	VIRGINIA ST RES AUTH INFRASTRUCTURE REV		12/14/2023	Wells Fargo	XXX	123,145	110,000	144,808	139,337	0	(3,429)	0	(3,429)	0	135,907	0	(12,762)	(12,762)	6,218	11/01/2030
0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					153,561,142	154,838,254	154,902,946	149,002,933	0	(91,732)	0	(91,732)	0	153,893,255	0	(332,112)	(332,112)	2,866,788	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
000000-00-0	NEXTERA ENERGY TRANSMISSION HO...		12/21/2023	Direct	XXX	6,650	6,650	6,650	6,650	0	0	0	0	6,650	0	0	0	0	305	12/21/2042
00109A-AB-3	AES PANAMA GENERATION HOLDINGS S DE RL		11/30/2023	Paydown	XXX	24,727	24,727	24,848	24,822	0	(95)	0	(95)	0	24,727	0	0	0	811	05/31/2030
00175P-AB-9	AMN HEALTHCARE INC		09/21/2023	JEFF	XXX	113,065	125,000	125,000	115,251	9,749	0	9,749	0	125,000	0	(11,935)	(11,935)	5,685	10/01/2027	
00175P-AC-7	AMN HEALTHCARE INC		09/21/2023	JEFF	XXX	106,496	125,000	122,425	107,832	14,711	0	14,952	0	122,784	0	(16,288)	(16,288)	4,722	04/15/2029	
00176P-AG-7	AMMC 19 D - CDO		02/15/2023	Paydown	XXX	1,000,000	1,000,000	968,500	983,490	0	16,510	0	16,510	0	1,000,000	0	0	0	27,364	10/16/2028
001877-AA-7	API GROUP DE INC		09/21/2023	JEFF	XXX	301,256	350,000	350,000	290,938	59,063	0	59,063	0	350,000	0	(48,745)	(48,745)	17,245	07/15/2029	
00206R-HW-5	AT&T INC		08/02/2023	SUSQUEHANNA	XXX	189,178	200,000	204,660	202,578	0	(371)	0	(371)	0	202,207	0	(13,029)	(13,029)	7,368	02/15/2027
00206R-JX-1	AT&T INC		08/02/2023	Stifel Nicolaus & Co	XXX	147,374	165,000	174,374	171,398	0	(866)	0	(866)	0	170,532	0	(23,198)	(23,198)	2,562	06/01/2027
00206R-KG-6	AT&T INC		08/02/2023	GOLDMAN	XXX	331,219	390,000	379,189	380,985	0	1,001	0	1,001	0	381,986	0	(50,766)	(50,766)	6,489	02/01/2028
00217L-AA-0	AREIT 2019-CRES A - CMBS		06/16/2023	Paydown	XXX	61,037	61,037	61,037	61,037	0	0	0	0	61,037	0	0	0	0	1,653	09/16/2036
00217Q-AC-5	ARIFL 2022-A A3 - ABS		08/15/2023	JP MORGAN	XXX	198,591	207,000	206,973	206,979	0	6	0	6	0	206,984	0	(8,394)	(8,394)	4,773	01/15/2031
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		10/20/2023	Various	XXX	205,659	208,333	204,581	204,581	0	2,242	0	2,242	0	206,823	0	(1,165)	(1,165)	4,520	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		09/21/2023	Various	XXX	(148,115)	(146,500)	(146,500)	(152,463)	5,963	0	0	5,963	0	(146,500)	0	(1,615)	(1,615)	(14,629)	04/20/2029
00287Y-BX-6	ABBVIE INC		02/13/2023	JANE STREET EXECUTION SERVICES LLC	XXX	1,394,316	1,540,000	1,524,011	1,519,754	0	261	0	261	0	1,520,015	0	(125,699)	(125,699)	11,499	11/21/2029
00287Y-CX-5	ABBVIE INC		12/05/2023	Various	XXX	166,894	170,000	178,452	175,436	0	(2,373)	0	(2,373)	0	173,063	0	(6,169)	(6,169)	7,534	03/15/2025
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC		09/19/2023	Jane Street	XXX	40,066	44,000	44,125	40,645	3,452	(10)	0	3,442	0	44,088	0	(4,021)	(4,021)	2,053	04/15/2029
00623P-AB-7	ADAMS HOMES INC		12/14/2023	JEFF	XXX	50,625	50,000	50,000	50,000	0	0	0	0	50,000	0	625	625	925	10/15/2028	
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		09/21/2023	JEFF	XXX	308,607	325,000	270,918	293,448	2,080	5,218	0	7,298	0	300,746	0	7,861	7,861	17,604	08/15/2026
00737W-AA-7	ADTALEM GLOBAL EDUCATION INC		03/31/2023	JEFF	XXX	23,719	25,000	24,250	22,844	1,502	28	0	1,530	0	24,373	0	(655)	(655)	814	03/01/2028
00774C-AB-3	AECOM		07/12/2023	Merrill Lynch	XXX	221,625	225,000	229,781	217,125	10,934	(163)	0	10,771	0	227,896	0	(6,271)	(6,271)	6,075	03/15/2027
00810G-AC-8	AETHON UNITED BR LP		08/25/2023	BARCLAYS CAPITAL INC	XXX	24,875	25,000	25,000	24,813	188	0	0	188	0	25,000	0	(125)	(125)	2,143	02/15/2026
00817Y-AV-0	AETNA INC		06/15/2023	Maturity @ 100.00	XXX	250,000	250,000	236,785	248,563	0	1,437	0	1,437	0	250,000	0	0	0	3,500	06/15/2023
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS		12/15/2023	Paydown	XXX	48,221	48,221	42,435	42,435	0	5,787	0	5,787	0	48,221	0	0	0	1,492	06/15/2029
009088-AC-9	AIR CANADA 2015-2 PASS THROUGH TRUSTS		12/15/2023	Various	XXX	275,333	275,333	279,330	265,696	10,198	(562)	0	9,637	0	275,333	0	0	0	12,949	06/15/2025
009089-AA-1	TRUST - A		11/15/2023	Paydown	XXX	66,772	66,772	67,900	67,263	0	(491)	0	(491)	0	66,772	0	0	0	2,066	11/15/2026
00912X-AN-4	AIR LEASE CORP		06/02/2023	Morgan Stanley	XXX	196,106	200,000	199,194	199,757	0	59	0	59	0	199,817	0	(3,711)	(3,711)	6,163	09/15/2024
00912X-BC-7	AIR LEASE CORP		06/02/2023	GOLDMAN	XXX	593,994	595,000	590,121	594,467	0	454	0	454	0	594,921	0	(927)	(927)	21,327	07/03/2023
013092-AB-7	ALBERTSONS COMPANIES INC		09/18/2023	Merrill Lynch	XXX	73,031	75,000	75,000	71,438	3,563	0	0	3,563	0	75,000	0	(1,969)	(1,969)	4,835	02/15/2028
013092-AF-8	ALBERTSONS COMPANIES INC		09/21/2023	JEFF	XXX	137,742	150,000	150,000	135,938	14,063	0	0	14,063	0	150,000	0	(12,258)	(12,258)	5,010	03/15/2026
013090-AA-6	ALBERTSONS COMPANIES INC		09/19/2023	Jane Street	XXX	104,454	105,000	105,000	105,000	0	0	0	0	105,000	0	(546)	(546)	4,133	02/15/2028	
015398-AB-6	ALFA SAB DE CV		03/27/2023	Call @ 100.34	XXX	1,204,080	1,200,000	1,201,270	1,200,200	0	3,880	0	3,880	0	1,204,080	0	0	0	31,500	03/25/2024
01750L-AA-1	ALLEG 8 A - CDO		10/16/2023	Paydown	XXX	36,225	36,225	35,689	36,046	0	179	0	179	0	36,225	0	0	0	2,206	07/15/2031

E14.11

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
019736-AG-2	ALLISON TRANSMISSION INC.		11/29/2023	Various	XXX	132,888	157,000	157,000	128,740	28,260			28,260		157,000		(24,112)	(24,112)	5,833	01/30/2031
020564-AB-6	ALPEK SAB DE CV		08/08/2023	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,979,200	1,998,404		1,596		1,596		2,000,000				107,500	08/08/2023
02126L-AA-4	ALTA EQUIPMENT GROUP INC.		09/21/2023	JEFF	XXX	300,476	325,000	329,313	294,125	33,812			33,199		327,324		(26,849)	(26,849)	17,266	04/15/2026
02151W-AA-0	CWALT 2007-0A11 A1A - CMO/RMBS		12/01/2023	Paydown	XXX	42,724	44,682	108,154	34,954		7,770		7,770		42,724				1,186	11/25/2047
02154C-AF-0	ALTICE FINANCING SA		03/08/2023	Goldman Sachs	XXX	164,000	200,000	153,000	154,711		1,304		1,304		156,015		7,985	7,985	6,528	01/15/2028
02156L-AA-9	ALTICE FRANCE SA		09/21/2023	JEFF	XXX	174,148	200,000	217,480	181,750	24,711	(2,997)		21,714		203,464		(29,316)	(29,316)	18,688	02/01/2027
02311#-AB-2	AMAROK HOLDINGS LLC		10/01/2023	Paydown	XXX	6,001	6,001	6,001							6,001				230	03/31/2038
02376*-AA-0	AAL 2018-1 A - ABS		12/29/2023	Paydown	XXX	473,035	473,035	473,035	473,035						473,035				16,798	06/15/2027
023771-SS-8	AMERICAN AIRLINES INC.		12/04/2023	Call @ 109.47	XXX	109,470	100,000	123,375	107,250	7,223	(5,003)		2,220		109,470				16,287	07/15/2025
023772-AB-2	AMERICAN AIRLINES 2013-1 PASS THROUGH TR		07/15/2023	Paydown	XXX	32,116	32,116	31,893	24,063	3,559	456		4,015		32,116				915	01/15/2027
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2023	Paydown	XXX	23,694	23,694	24,632	24,148		(454)		(454)		23,694				640	03/22/2029
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC.		09/21/2023	JEFF	XXX	308,201	325,000	319,963	294,125	27,508	513		28,020		322,145		(13,945)	(13,945)	20,773	04/01/2027
02660T-GN-7	AHM 2005-4 1A1 - RMBS		12/26/2023	Paydown	XXX	93,200	93,200	80,618	89,819		3,382		3,382		93,200				2,113	11/25/2045
026935-AJ-5	AHMA 2007-3 22A - CMO/RMBS		12/01/2023	Paydown	XXX	95,325	108,374	66,513	69,882		25,444		25,444		95,325				2,156	06/25/2037
030981-AK-0	AMERIGAS PARTNERS LP		09/21/2023	Various	XXX	559,339	575,000	582,188	552,000	26,449	(980)		25,469		577,469		(18,130)	(18,130)	23,852	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP		09/21/2023	Various	XXX	163,393	175,000	195,738	162,969	27,224	(1,995)		25,229		188,198		(24,805)	(24,805)	6,964	05/20/2027
031162-DJ-6	AMGEN INC.		02/03/2023	Merrill Lynch	XXX	59,629	60,000	59,663	59,673		3		3		59,676		(2,046)	(2,046)	1,183	03/01/2033
031162-DO-0	AMGEN INC.		02/16/2023	WELLS FARGO SECURITIES LLC	XXX	90,331	90,000	89,792							89,792		539	539		03/02/2030
03328T-BA-2	ANHC 7RR AR2 - CDO		10/30/2023	Various	XXX	851,569	856,655	856,545	701,067		901		901		857,638		(6,069)	(6,069)	32,013	01/28/2031
03328Y-AA-2	ANHC 1-R A1 - CDO		10/13/2023	Paydown	XXX	101,150	101,150	101,201	101,181		(31)		(31)		101,150				5,317	04/14/2031
03464L-AA-4	AOMT 2020-4 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	218,243	218,243	219,786	219,689		(1,446)		(1,446)		218,243				1,873	05/26/2065
03464N-AB-8	AOMT 2018-3 A2 - CMO/RMBS		02/27/2023	Paydown	XXX	672	672	672	672						672				3	09/25/2048
03464U-AA-4	AOMT 236 A1 - RMBS		12/01/2023	Paydown	XXX	109,697	109,697	109,300			397		397		109,697				1,434	12/27/2067
03674X-AQ-9	ANTERO RESOURCES CORP		09/21/2023	JEFF	XXX	100,335	100,000	100,000	100,000						100,000		335	335	8,769	02/01/2029
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP		09/19/2023	Jane Street	XXX	61,787	67,000	67,105	61,138	5,946	(8)		5,938		67,076		(5,288)	(5,288)	2,761	06/15/2029
03740L-AF-9	AON CORP		05/30/2023	Deutsche Bank	XXX	183,415	185,000	184,856	184,859		5		5		184,864		(1,449)	(1,449)	6,655	09/12/2032
03835J-BA-0	APRES 1 A1R - CDO		10/16/2023	Paydown	XXX	581,679	581,679	581,679	581,809		(125)		(125)		581,679				25,563	10/16/2028
03842V-AA-5	AQFIT 2021-A A - ABS		12/17/2023	Paydown	XXX	263,960	263,960	263,352	263,360		600		600		263,960				2,121	07/17/2046
039524-AA-1	ARCHES BUYER INC.		09/19/2023	Jane Street	XXX	168,638	196,000	192,298	152,880	39,925	380		40,305		193,185		(24,547)	(24,547)	6,710	06/01/2028
039524-AB-9	ARCHES BUYER INC.		09/19/2023	Jane Street	XXX	109,436	127,000	116,595	100,330	17,324	930		18,254		118,584		(9,148)	(9,148)	6,266	12/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		09/21/2023	JEFF	XXX	228,320	250,000	251,250	216,875	33,776	(158)		33,619		250,494		(22,174)	(22,174)	8,880	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC		09/21/2023	JEFF	XXX	616,348	630,000	630,000	599,288	30,713			30,713		630,000		(13,652)	(13,652)	29,859	04/30/2025
04002P-AA-2	AREIT 2021-CRE5 A - CMBS		06/20/2023	Paydown	XXX	117,402	117,402	117,402	117,402						117,402				2,546	11/17/2038
04018B-AS-6	ARES LV CR - CDO		08/22/2023	NOMURA SECS	XXX	1,973,400	2,000,000	2,000,000	2,000,000						2,000,000		(26,600)	(26,600)	119,020	07/17/2034
04019D-AA-0	ARES LX1 A - CDO		03/07/2023	BNP Paribas	XXX	1,033,337	1,050,000	1,050,000	1,050,000						1,050,000		(16,664)	(16,664)	22,811	10/20/2034
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LLC		09/21/2023	Various	XXX	368,780	375,000	404,218	299,259		11,427		11,427		310,686		58,094	58,094	23,363	11/01/2026
045054-AJ-2	ASHEARD CAPITAL INC.		05/19/2023	LINDING	XXX	184,760	200,000	179,500	181,027		1,193		1,193		182,219		2,541	2,541	4,489	05/01/2028
04650Y-AA-8	AMBIENCE MERGER SUB INC.		11/29/2023	Morgan Stanley	XXX	127,500	425,000	167,875	301,750	118,981	11,214	259,446	(129,251)		172,499		(44,999)	(44,999)	28,546	07/15/2028
04682R-AE-7	ATHABASCA OIL CORP		09/21/2023	Various	XXX	122,941	118,000	121,983	122,444		(315)		(315)		122,129		812	812	12,996	11/01/2026
053499-AL-3	AVAYA INC.		05/12/2023	Adjustment	XXX	15,513	170,000	15,513	15,850	33,216	1,965	71,518	(36,338)		15,513				1,330	09/15/2028
05368V-AA-4	AVIENT CORP		09/19/2023	Jane Street	XXX	53,719	54,000	54,000	52,920	1,080			1,080		54,000		(281)	(281)	4,286	08/01/2030
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		09/19/2023	Jane Street	XXX	90,592	95,000	95,000	85,500	9,500			9,500		95,000		(4,408)	(4,408)	6,464	07/15/2027
05377R-DC-5	AESOP 182 A - ABS		12/20/2023	Paydown	XXX	50,000	50,000	49,987	49,955		45		45		50,000				1,833	03/20/2025
05377R-DO-4	AESOP 193 A - ABS		10/03/2023	MITSUBISHI UFJ SEC	XXX	190,328	200,000	199,996	199,873		(134)		(134)		199,739		(9,411)	(9,411)	3,737	03/20/2026
05492V-AM-7	BBCMS 2020-C7 D - CMBS		08/10/2023	FENNER & SM/BAS	XXX	101,641	250,000	200,243	209,699		2,789		2,789		212,488		(110,848)	(110,848)	6,401	04/17/2053
05493A-AL-4	BFLD 2020-EY D - CMBS		05/24/2023	Wells Fargo	XXX	189,120	394,000	394,000	394,000						394,000		(204,880)	(204,880)	13,443	10/15/2035
05493E-AU-6	BBCMS 2021-C9 A1 - CMBS		12/01/2023	Paydown	XXX	80,777	80,777	75,778			4,999		4,999		80,777				198	10/17/2054
05508R-AE-6	B&G FOODS INC.		09/13/2023	Call @ 100.00	XXX	194,000	194,000	199,335	170,235	24,401	(636)		23,765		194,000				5,294	04/01/2025
05552A-BF-4	BBCMS 2020-C8 C - CMBS		11/02/2023	BARCLAY INVESTMENTS, INC.	XXX	258,344	400,000	411,970	410,316		(1,061)		(1,061)		409,255		(150,911)	(150,911)	12,499	10/20/2053
05578Q-AA-1	BPCE SA		10/22/2023	Maturity @ 100.00	XXX	250,000	250,000	279,858	257,959		(7,959)		(7,959)		250,000				14,250	10/22/2023
05601P-AA-4	BSST 2021-SSCP A - CMBS		06/09/2023	HARRIS NESBITT CORP BONDS	XXX	1,323,075	1,380,000	1,380,000	1,380,000						1,380,000		(56,925)	(56,925)	37,601	04/15/2036
05606F-AL-7	BX 2019-0C11 D - CMBS		11/01/2023	FENNER & SM/BAS	XXX	749,600	931,000	946,856	942,737		(1,401)		(1,401)		941,336		(191,735)	(191,735)	34,373	

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
058498-AY-2	BALL CORP.		09/19/2023	Jane Street	XXX	44,299	44,000	44,000	44,000	.0	.0	.0	.0	.0	44,000	.0	299	299	2,487	03/15/2028
05946X-UB-7	BAFC 2005-C A1 - RMBS		12/20/2023	Paydown	XXX	143,249	143,249	129,282	143,193	.56	.0	.0	.56	.0	143,249	.0	.0	.0	3,635	05/20/2035
05971V-2D-6	BANCO DE CREDITO DEL PERU BANGKOK BANK PUBLIC CO LTD (HONG KONG BR.		03/24/2023	Various	XXX	1,933,613	2,235,000	2,177,570	2,182,189	.0	1,185	.0	1,185	.0	2,183,373	.0	(249,761)	(249,761)	34,846	09/30/2031
059895-AT-9	KONG BR.		03/20/2023	BARCLAYS CAPITAL INC.	XXX	840,013	1,003,000	1,012,950	838,624	171,527	(208)	.0	171,319	.0	1,009,944	.0	(169,931)	(169,931)	18,409	09/25/2034
06051G-FU-8	BANK OF AMERICA CORP.		11/03/2023	JP MORGAN	XXX	463,445	480,000	509,117	491,947	.0	(3,064)	.0	(3,064)	.0	488,883	.0	(25,439)	(25,439)	25,157	03/03/2026
06051G-HF-9	BANK OF AMERICA CORP.		03/06/2023	Call @ 100.00	XXX	2,925,000	2,925,000	2,917,844	2,923,561	.0	1,439	.0	1,439	.0	2,925,000	.0	.0	.0	51,919	03/05/2024
06054M-AC-7	BACW 2016-UBS10 ASB - CMBS		12/01/2023	Paydown	XXX	27,984	27,984	30,804	23,363	.0	4,620	.0	4,620	.0	27,984	.0	.0	.0	431	07/16/2049
06326B-AA-7	BANK LEUMI LE ISRAEL BM		09/08/2023	UBS AG	XXX	1,008,665	1,127,000	1,160,367	1,150,970	.0	(5,303)	.0	(5,303)	.0	1,145,666	.0	(137,001)	(137,001)	41,420	01/29/2031
06406R-BK-2	BANK OF NEW YORK MELLON CORP.		02/01/2023	CitiGroup	XXX	146,195	145,000	145,000	145,000	.0	.0	.0	.0	.0	145,000	.0	1,195	1,195	3,462	07/26/2030
065405-AC-6	BANK 2019-BNK16 ASB - CMBS		12/01/2023	Paydown	XXX	51,938	51,938	53,496	52,834	.0	(896)	.0	(896)	.0	51,938	.0	.0	.0	1,944	02/16/2052
06540V-BG-9	BANK 2019-BNK24 C - CMBS		11/07/2023	FENNER & SMITH/BAS	XXX	563,578	857,000	863,182	861,291	.0	(677)	.0	(677)	.0	860,614	.0	(297,036)	(297,036)	28,721	11/17/2062
06541C-BY-1	BANK 2021-BNK33 B - CMBS		11/02/2023	Wells Fargo	XXX	107,156	160,000	164,795	164,105	.0	(393)	.0	(393)	.0	163,712	.0	(56,555)	(56,555)	4,307	05/16/2064
07132A-CC-5	BATLN BRR A1R - CDO		07/13/2023	Various	XXX	689,966	695,331	695,748	695,648	.0	14	.0	14	.0	695,663	.0	(5,697)	(5,697)	29,940	07/18/2030
07133R-AA-3	BATLN X11 A1 - CDO		07/13/2023	Wells Fargo	XXX	297,624	300,000	300,375	300,241	.0	127	.0	127	.0	300,369	.0	(2,745)	(2,745)	12,049	05/19/2031
07556Q-BM-6	BEAZER HOMES USA INC.		09/19/2023	Jane Street	XXX	88,813	89,000	93,843	85,885	3,422	(307)	.0	3,115	.0	89,000	.0	(187)	(187)	6,108	03/15/2025
07556Q-BR-5	BEAZER HOMES USA INC.		09/21/2023	JEFF	XXX	392,930	425,000	425,000	373,469	51,531	.0	.0	51,531	.0	425,000	.0	(32,071)	(32,071)	23,582	10/15/2027
075887-BF-5	BECTON DICKINSON AND CO		11/01/2023	SUS	XXX	36,104	37,000	37,000	37,000	.0	.0	.0	.0	.0	37,000	.0	(896)	(896)	1,220	12/15/2024
08160J-AF-4	BMARK 2019-B9 AAB - CMBS		12/01/2023	Paydown	XXX	4,625	4,625	4,763	4,706	.0	(81)	.0	(81)	.0	4,625	.0	.0	.0	182	03/15/2052
08160J-AK-3	BMARK 2019-B9 C - CMBS		11/07/2023	Deutsche Bank	XXX	328,909	471,000	485,127	481,379	.0	(1,418)	.0	(1,418)	.0	479,960	.0	(151,051)	(151,051)	21,981	03/15/2052
08162P-AW-1	BMARK 2018-B1 A4 - CMBS		11/01/2023	Paydown	XXX	205,371	205,371	192,599	.0	.0	12,771	.0	12,771	.0	205,371	.0	.0	.0	1,164	01/18/2051
08162V-BJ-6	BMARK 2019-B10 3CA - CMBS		11/09/2023	Wells Fargo	XXX	1,882,615	2,831,000	2,772,811	2,785,994	.0	4,917	.0	4,917	.0	2,790,911	.0	(908,296)	(908,296)	106,408	03/17/2062
08162W-BH-8	BMARK 2020-B19 C - CMBS		08/10/2023	Deutsche Bank	XXX	348,211	600,000	617,987	614,859	.0	(1,131)	.0	(1,131)	.0	613,729	.0	(265,518)	(265,518)	13,540	09/17/2053
08179X-BA-2	BSP 11 A22 - CDO		12/18/2023	USA, INC	XXX	1,000,200	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	200	200	77,074	07/16/2029
084670-BR-8	BERKSHIRE HATHAWAY INC		03/15/2023	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,165,750	3,002,753	.0	(2,753)	.0	(2,753)	.0	3,000,000	.0	.0	.0	41,250	03/15/2023
08949L-AB-6	BIG RIVER STEEL LLC		09/21/2023	JEFF	XXX	97,958	100,000	108,625	94,125	10,848	(1,704)	.0	9,144	.0	103,269	.0	(5,311)	(5,311)	7,637	01/31/2029
092174-AA-9	BLACK KNIGHT INFOSERV LLC		09/21/2023	JEFF	XXX	225,193	250,000	250,000	216,875	33,125	.0	.0	33,125	.0	250,000	.0	(24,808)	(24,808)	9,667	09/01/2028
09221H-AK-3	BLACKSTONE PRIVATE CREDIT FUND		05/25/2023	Various	XXX	561,158	655,000	653,055	653,448	.0	122	.0	122	.0	653,570	.0	(92,413)	(92,413)	13,884	03/15/2027
09226H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		04/18/2023	Various	XXX	51,212	61,000	60,574	60,627	.0	16	.0	16	.0	60,643	.0	(9,431)	(9,431)	1,855	01/15/2029
097751-BT-7	BOMBARDIER INC.		11/24/2023	Various	XXX	602,356	611,000	407,751	495,169	.0	31,402	.0	31,402	.0	526,571	.0	75,785	75,785	46,765	04/15/2027
097751-BV-2	BOMBARDIER INC.		11/15/2023	Not Available	XXX	218,400	224,000	206,226	207,099	.0	3,868	.0	3,868	.0	210,967	.0	7,433	7,433	7,980	06/15/2026
099724-AL-0	BORGWARNER INC		05/30/2023	DSP MERRILL LYNCH LIMITED	XXX	232,973	255,000	254,283	254,527	.0	42	.0	42	.0	254,568	.0	(21,595)	(21,595)	6,194	07/01/2027
10112R-BF-0	BOSTON PROPERTIES LP		04/24/2023	Morgan Stanley	XXX	153,155	215,000	214,912	214,924	.0	2	.0	2	.0	214,926	.0	(61,771)	(61,771)	3,000	10/01/2033
101137-AV-9	BOSTON SCIENTIFIC CORP		11/01/2023	Morgan Stanley	XXX	87,296	88,000	87,947	87,989	.0	.8	.0	.8	.0	87,997	.0	(701)	(701)	3,559	03/01/2024
103186-AB-8	BOXER PARENT COMPANY INC		09/21/2023	JEFF	XXX	225,473	225,000	242,156	218,813	11,887	(2,918)	.0	8,969	.0	227,781	.0	(2,309)	(2,309)	15,764	10/02/2025
103304-BU-4	BOYD GAMING CORP.		09/11/2023	INC	XXX	82,170	88,000	87,730	81,840	5,890	34	.0	5,924	.0	87,764	.0	(5,594)	(5,594)	3,268	12/01/2027
103304-BV-2	BOYD GAMING CORP		09/19/2023	Jane Street	XXX	68,145	79,000	79,000	68,730	10,270	.0	.0	10,270	.0	79,000	.0	(10,855)	(10,855)	3,815	06/15/2031
105696-AA-4	BRAVO 23RPL1 A1 - RMBS		12/01/2023	Paydown	XXX	15,204	15,204	14,654	.0	.0	550	.0	550	.0	15,204	.0	.0	.0	128	05/25/2063
109641-AG-5	BRINKER INTERNATIONAL INC		05/15/2023	Maturity @ 100.00	XXX	325,000	325,000	245,375	313,565	.0	11,435	.0	11,435	.0	325,000	.0	.0	.0	6,297	05/15/2023
109696-AA-2	BRINKS CO		09/21/2023	JEFF	XXX	183,406	200,000	190,500	183,000	10,414	899	.0	11,314	.0	194,314	.0	(10,908)	(10,908)	8,736	10/15/2027
110122-CP-1	BRISTOL-MYERS SQUIBB CO		02/13/2023	DSP MERRILL LYNCH LIMITED	XXX	762,948	819,000	812,243	814,400	.0	77	.0	77	.0	814,477	.0	(51,529)	(51,529)	15,393	07/26/2029
110122-CY-2	BRISTOL-MYERS SQUIBB CO		02/15/2023	Maturity @ 100.00	XXX	1,625,000	1,625,000	1,720,583	1,626,503	.0	(1,503)	.0	(1,503)	.0	1,625,000	.0	.0	.0	22,344	02/15/2023
11043Y-AA-9	BRITIS-221-A - ABS		12/15/2023	Paydown	XXX	15,379	15,379	15,286	15,379	.0	93	.0	93	.0	15,379	.0	.0	.0	880	09/15/2037
11134L-AP-4	BROADCOM CORP MAUSER PACKAGING SOLUTIONS HOLDING CO		06/02/2023	DSP MERRILL LYNCH LIMITED	XXX	742,611	770,000	713,274	749,981	.0	4,084	.0	4,084	.0	754,064	.0	(11,453)	(11,453)	21,456	01/15/2025
12429T-AD-6	CO		02/24/2023	Call @ 100.00	XXX	197,000	197,000	194,538	191,090	5,293	617	.0	5,910	.0	197,000	.0	.0	.0	3,883	04/15/2024
12434F-AA-5	BX 2021-C1P A - CMBS		06/08/2023	Wells Fargo	XXX	97,266	100,000	97,063	97,949	.0	941	.0	941	.0	98,890	.0	(1,624)	(1,624)	2,784	12/15/2038
12464Y-AB-5	CBASS 2007-CB5 A2 - RMBS		12/26/2023	Paydown	XXX	84,950	84,950	40,697	52,898	.0	44,721	12,669	32,052	.0	84,950	.0	.0	.0	1,522	04/25/2037
12467A-AF-5	C&S GROUP ENTERPRISES LLC		09/21/2023	JEFF	XXX	95,550	125,000	124,875	94,375	30,529	10	.0	30,540	.0	124,915	.0	(29,365)	(29,365)	4,861	12/15/2028
1248EP-BR-3	CCO HOLDINGS LLC		09/19/2023	Jane Street	XXX	121,138	125,000	123,748	120,938	3,465	120	.0	3,585	.0	124,522	.0	(3,385)	(3,385)	6,111	05/01/2026
1248EP-BX-0	CCO HOLDINGS LLC		09/21/2023	JEFF	XXX	296,816	325,000	342,713	292,500	39,511	(1,994)	.0	37,517	.0	330,017	.0	(33,201)	(33,201)	18,688	02/01/2028
1248EP-CD-3	CCO HOLDINGS LLC		09/21/2																	

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
125136-BE-8	CDW LLC		09/21/2023	JEFF	XXX	96,207	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(3,793)	(3,793)	3,713	05/01/2025
125156-AH-0	CD 2017-CD3 C - CMBS		11/07/2023	OPPENHEIMER & CO. INC	XXX	785,420	2,000,000	2,057,792	2,024,742	.0	(5,184)	.0	(5,184)	.0	2,019,558	.0	(1,234,138)	(1,234,138)	86,607	02/11/2050
12531Y-AM-0	CFCRE 2016-C4 A3 - CMBS		10/01/2023	Paydown	XXX	197,216	197,216	185,281	.0	.0	11,935	.0	11,935	.0	197,216	.0	.0	.0	1,486	05/10/2058
12543D-BJ-8	CHS/COMMUNITY HEALTH SYSTEMS INC		09/19/2023	Jane Street	XXX	14,836	26,000	12,480	12,738	.0	.781	.0	.781	.0	13,519	.0	.0	.0	1,668	04/15/2029
12548M-BF-1	CIFC 2015-1 ARR - CDO		09/25/2023	Various	XXX	649,519	650,000	650,650	650,137	.0	.76	.0	.76	.0	650,213	.0	(694)	(694)	36,816	01/22/2031
125523-AZ-3	CIGNA GROUP		06/15/2023	MARKETAXESS CORPORATION	XXX	407,713	440,000	487,687	473,221	.0	(3,322)	.0	(3,322)	.0	469,900	.0	(62,187)	(62,187)	9,133	10/15/2027
125523-BZ-2	CIGNA GROUP		12/05/2023	CITIGROUP GLOBAL MARKETS INC	XXX	403,809	410,000	444,318	427,439	.0	(5,415)	.0	(5,415)	.0	422,024	.0	(18,215)	(18,215)	23,626	02/25/2026
125523-CB-4	CIGNA GROUP		06/15/2023	FENNER & SMITH/BAS	XXX	454,776	480,000	506,654	496,030	.0	(1,822)	.0	(1,822)	.0	494,208	.0	(39,432)	(39,432)	13,101	03/01/2027
125523-CM-0	CIGNA GROUP		06/15/2023	GOLDMAN	XXX	250,872	300,000	287,798	288,873	.0	.560	.0	.560	.0	289,434	.0	(38,562)	(38,562)	5,443	03/15/2031
12555D-AB-1	CJM 2019-INV1 A2 - CMO/RMBS		12/25/2023	Paydown	XXX	17,991	17,991	17,955	17,834	.0	.157	.0	.157	.0	17,991	.0	.0	.0	519	02/25/2049
12565D-AA-1	CLNC 19FL1 A - CMBS	C	12/19/2023	Paydown	XXX	792,634	792,634	792,634	794,480	.0	(1,846)	.0	(1,846)	.0	792,634	.0	.0	.0	20,333	08/20/2035
12566B-AL-0	CRPT 2021-RETL C - CMBS		03/15/2023	Paydown	XXX	38,985	38,985	38,985	38,985	.0	.0	.0	.0	.0	38,985	.0	.0	.0	511	08/15/2036
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		07/26/2023	Morgan Stanley	XXX	239,309	240,000	238,438	238,543	.0	.280	.0	.280	.0	238,823	.0	486	486	10,319	10/14/2025
12593J-BK-1	COMM 2015-CCRE24 C - CMBS		11/07/2023	Deutsche Bank	XXX	1,286,602	1,500,000	1,445,840	1,484,387	.0	4,290	.0	4,290	.0	1,488,677	.0	(202,075)	(202,075)	62,108	08/12/2048
12595E-AH-8	COMM 2017-COR2 C - CMBS		11/07/2023	BANK OF NOVA SCOTIA, NEW YORK	XXX	1,445,333	1,910,000	1,923,473	1,915,352	.0	(1,679)	.0	(1,679)	.0	1,913,673	.0	(468,340)	(468,340)	83,559	09/12/2050
12597N-AX-1	CSAIL 2020-C19 B - CMBS		11/02/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	711,648	1,001,000	1,031,027	1,023,961	.0	(2,585)	.0	(2,585)	.0	1,021,375	.0	(309,727)	(309,727)	32,378	03/17/2053
126117-AS-9	CNA FINANCIAL CORP		07/26/2023	SUS	XXX	344,565	350,000	346,511	349,072	.0	.381	.0	.381	.0	349,453	.0	(4,888)	(4,888)	9,716	05/15/2024
12625X-AL-1	COMM 2013-300P D - CMBS		11/09/2023	BAY CREST STRUCTURED	XXX	820,000	1,000,000	1,058,750	1,003,648	.0	(3,648)	.0	(3,648)	.0	1,000,000	.0	(180,000)	(180,000)	42,348	08/12/2030
126281-AY-0	CSAIL 2015-C1 A3 - CMBS		01/01/2023	Paydown	XXX	4,804	4,804	4,631	4,753	.0	.52	.0	.52	.0	4,804	.0	.0	.0	13	04/15/2050
12629N-AE-5	COMM 2015-DC1 A4 - CMBS		04/10/2023	BREAN MURRAY ARHET	XXX	534,359	550,000	550,000	550,000	.0	.0	.0	.0	.0	550,000	.0	(15,641)	(15,641)	6,160	02/12/2048
126307-AH-0	CSC HOLDINGS LLC		09/21/2023	JEFF	XXX	33,103	35,000	35,919	32,550	2,726	(141)	.0	2,586	.0	35,136	.0	(2,033)	(2,033)	1,501	06/01/2024
126307-AY-3	CSC HOLDINGS LLC		12/05/2023	Various	XXX	448,468	663,000	727,485	447,525	239,032	(7,792)	.0	231,241	.0	678,766	.0	(230,298)	(230,298)	54,076	04/01/2028
126307-BA-4	CSC HOLDINGS LLC		09/21/2023	JEFF	XXX	113,096	200,000	94,000	113,500	92,520	1,894	111,957	(17,542)	.0	95,958	.0	17,138	17,138	13,736	01/15/2030
126307-BD-8	CSC HOLDINGS LLC		09/21/2023	JEFF	XXX	193,540	350,000	171,500	192,500	160,833	6,059	181,798	(14,906)	.0	177,594	.0	15,945	15,945	13,220	12/01/2030
126307-BK-2	CSC HOLDINGS LLC		09/21/2023	JEFF	XXX	111,094	200,000	93,000	111,000	81,560	1,772	99,889	(16,558)	.0	94,442	.0	16,652	16,652	8,611	11/15/2031
12653C-AC-2	CNX RESOURCES CORP		09/21/2023	JEFF	XXX	98,459	100,000	97,125	98,062	.0	293	.0	293	.0	98,355	.0	104	104	7,472	03/14/2027
12653V-AG-1	CSMC 2019-ICE4 D - CMBS		12/13/2023	Various	XXX	2,159,336	2,175,000	2,180,438	2,175,000	.0	.0	.0	.0	.0	2,175,000	.0	(15,664)	(15,664)	106,162	05/15/2036
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		07/21/2023	BARCLAYS CAPITAL INC	XXX	43,375	50,000	50,000	41,250	8,750	.0	.0	8,750	.0	50,000	.0	(6,625)	(6,625)	1,847	04/15/2030
12656* -AG-7	CSLB HOLDINGS INC		03/26/2023	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	32,178	03/26/2023
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2023	Paydown	XXX	1,064	1,064	1	1,001	.63	.0	.0	.63	.0	1,064	.0	.0	.0	31	01/11/2027
126650-BP-4	CVSPAS 06 CRT - ABS		12/10/2023	Paydown	XXX	170,215	170,216	149,233	167,673	.0	2,542	.0	2,542	.0	170,215	.0	.0	.0	5,617	12/10/2028
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2023	Paydown	XXX	7,363	7,363	9,280	8,899	.0	(1,536)	.0	(1,536)	.0	7,363	.0	.0	.0	303	01/10/2032
126650-BY-1	CVSPAS 2010 CTF - CMBS		12/10/2023	Paydown	XXX	36,421	36,421	40,101	39,855	.0	(3,434)	.0	(3,434)	.0	36,421	.0	.0	.0	1,149	01/10/2033
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2023	Paydown	XXX	56,558	56,558	61,810	61,309	.0	(4,751)	.0	(4,751)	.0	56,558	.0	.0	.0	1,832	01/10/2034
126650-CW-8	CVS HEALTH CORP		06/02/2023	DSP MERRILL LYNCH LIMITED	XXX	959,223	970,000	968,952	969,659	.0	.63	.0	.63	.0	969,722	.0	(10,499)	(10,499)	27,729	03/25/2025
126682-AA-1	CWHEL 2007-A A - RMBS		12/15/2023	Paydown	XXX	77,450	77,451	73,844	74,081	.0	3,369	.0	3,369	.0	77,450	.0	.0	.0	1,940	04/15/2037
12674C-AA-1	CA MAGNUM HOLDINGS	C	09/21/2023	JEFF	XXX	174,398	200,000	200,000	182,000	18,000	.0	.0	18,000	.0	200,000	.0	(25,602)	(25,602)	9,705	10/31/2026
127696-AB-6	CAESARS ENTERTAINMENT INC		12/13/2023	Various	XXX	270,416	275,000	275,000	.0	.0	.0	.0	.0	275,000	.0	(4,584)	(4,584)	13,412	02/15/2030	
131347-CM-6	CALPINE CORP		08/30/2023	Various	XXX	69,344	75,000	78,049	66,938	9,819	(350)	.0	9,469	.0	76,406	.0	(7,062)	(7,062)	3,388	02/15/2028
131347-CN-4	CALPINE CORP		09/21/2023	JEFF	XXX	89,201	100,000	102,000	89,375	11,920	(163)	.0	11,758	.0	101,133	.0	(11,932)	(11,932)	5,267	03/15/2028
131347-CP-9	CALPINE CORP		09/21/2023	JEFF	XXX	105,559	125,000	125,000	107,188	17,813	.0	.0	17,813	.0	125,000	.0	(19,441)	(19,441)	6,648	02/01/2029
131347-CQ-7	CALPINE CORP		09/21/2023	JEFF	XXX	618,338	750,000	750,000	630,000	120,000	.0	.0	120,000	.0	750,000	.0	(131,663)	(131,663)	43,125	02/01/2031
13323A-AB-6	CAMELOT FINANCE SA		09/21/2023	JEFF	XXX	138,681	150,000	134,625	135,487	.0	2,464	.0	2,464	.0	137,951	.0	730	730	6,075	11/01/2026
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC		09/19/2023	Jane Street	XXX	57,200	58,000	52,802	52,819	255	487	.0	53,561	.0	53,561	.0	3,639	3,639	5,864	08/01/2028
136385-AT-8	CANADIAN NATURAL RESOURCES LTD	C	07/26/2023	JP Morgan	XXX	295,626	300,000	295,416	298,833	.0	510	.0	510	.0	299,343	.0	(3,717)	(3,717)	8,962	04/15/2024
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO	C	04/10/2023	SERVICIS LLC	XXX	74,893	85,000	84,970	84,974	.0	.1	.0	.1	.0	84,975	.0	(10,082)	(10,082)	752	12/02/2031
141312-AA-6	CRBN 1 A1 - CDO	C	10/20/2023	Paydown	XXX	32,709	32,709	32,753	32,735	.0	(26)	.0	(26)	.0	32,709	.0	.0	.0	1,583	01/21/2031
141781-BZ-6	CARGILL INC		02/01/2023	JP MORGAN	XXX	31,570	30,000	29,963	29,963	.0	.0	.0	.0	.0	29,964	.0	1,606	1,606	478	10/11/2032
143133-AA-4	CGMS 216 A1 - CDO	C	03/06/2023	Morgan Stanley	XXX	1,233,613	1,250,000	1,250,000	1,250,000	.0	.0	.0	.0	.0	1,250,000	.0	(16,388)	(16,388)	27,070	07/17/2034
14315L-AA-2	CGMS 2014-3-R A1A - CDO	C	09/26/2023	FENNER & SMITH/BAS	XXX	2,032,407	2,038,216	2,027,296	2,029,029											

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
144577-AJ-2	CALLON PETROLEUM CO.		08/02/2023	Call @ 100.00	XXX	263,000	263,000	42,080	84,112	.0	178,888	.0	178,888	.0	263,000	.0	.0	.0	22,722	07/15/2025
14739L-AB-8	CASCADES INC.		09/19/2023	Various	XXX	179,564	189,000	197,033	165,611	28,506	(826)	.0	27,680	.0	193,291	.0	(13,727)	(13,727)	8,271	01/15/2028
15032F-AA-4	CEDF VII A1 - CDO	C	10/20/2023	Paydown	XXX	57,035	57,035	56,807	56,969	.0	.66	.0	.66	.0	57,035	.0	.0	.0	3,099	01/21/2031
15033E-AA-6	CEDF IX A1 - CDO		09/25/2023	Morgan Stanley	XXX	3,491,250	3,500,000	3,482,500	3,490,121	.0	3,015	.0	3,015	.0	3,493,136	.0	(1,886)	(1,886)	196,536	04/21/2031
15135B-AR-2	CENTENE CORP.		05/15/2023	Barclays Bank	XXX	72,065	76,000	75,362	75,583	.0	28	.0	28	.0	75,612	.0	(3,546)	(3,546)	1,364	12/15/2027
15135B-AT-8	CENTENE CORP.		05/15/2023	PERSHING DIV OF DLJ SEC LINDING	XXX	51,508	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	(3,492)	(3,492)	1,074	12/15/2029
15135B-AV-3	CENTENE CORP.		05/15/2023	Merrill Algo.	XXX	26,980	31,000	31,000	31,000	.0	.0	.0	.0	.0	31,000	.0	(4,020)	(4,020)	791	02/15/2030
156504-AL-6	CENTURY COMMUNITIES INC.		09/21/2023	JEFF	XXX	420,576	425,000	451,031	403,750	32,823	(3,505)	.0	29,318	.0	433,068	.0	(12,492)	(12,492)	23,428	06/01/2027
156504-AM-4	CENTURY COMMUNITIES INC.		09/21/2023	JEFF	XXX	103,525	125,000	123,219	98,281	25,136	155	.0	25,290	.0	123,571	.0	(20,046)	(20,046)	5,382	08/15/2029
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		12/20/2023	MORGAN STANLEY & COMPANY	XXX	49,275	54,000	54,000	47,520	6,480	.0	.0	6,480	.0	54,000	.0	(4,725)	(4,725)	2,571	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		12/20/2023	J P MORGAN SECURITIES	XXX	48,668	54,000	54,000	46,845	7,155	.0	.0	7,155	.0	54,000	.0	(5,333)	(5,333)	2,742	03/15/2031
161150-AG-5	CHART INDUSTRIES INC.		09/19/2023	Various	XXX	55,025	52,000	50,933	50,936	.0	55	.0	55	.0	50,991	.0	4,034	4,034	2,966	01/01/2031
161175-BQ-6	LLC.		06/02/2023	JP MORGAN	XXX	830,390	840,000	847,787	841,636	.0	(701)	.0	(701)	.0	840,935	.0	(10,545)	(10,545)	32,025	02/01/2024
16159R-AC-9	CHASE 23RPL2 A1 - RMBS		12/01/2023	Paydown	XXX	21,494	21,494	18,368	.0	.0	3,125	.0	3,125	.0	21,494	.0	.0	.0	113	09/25/2063
16163Y-AD-6	CHASE 2016-1 M3 - CMO/RMBS		12/01/2023	Paydown	XXX	55,492	55,492	56,472	56,431	.0	(939)	.0	(939)	.0	55,492	.0	.0	.0	1,053	04/25/2045
163851-AF-5	CHEMOURS CO.		09/05/2023	Various	XXX	134,813	150,000	150,000	133,875	16,125	.0	.0	16,125	.0	150,000	.0	(15,188)	(15,188)	6,964	11/15/2028
163851-AH-1	CHEMOURS CO.		08/31/2023	Various	XXX	166,250	200,000	194,982	162,000	33,986	372	.0	33,958	.0	195,958	.0	(29,708)	(29,708)	7,451	11/15/2029
16411R-AK-5	CHENIERE ENERGY INC.		09/21/2023	JEFF	XXX	160,480	175,000	175,000	158,813	16,188	.0	.0	16,188	.0	175,000	.0	(14,520)	(14,520)	7,644	10/15/2028
17027N-AB-8	CHOBANI LLC		09/21/2023	Various	XXX	112,757	125,000	128,750	107,969	19,347	(158)	.0	19,189	.0	127,158	.0	(14,401)	(14,401)	3,344	11/15/2028
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION, INC.		03/15/2023	Direct	XXX	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	4,010	03/15/2032
171265-#F-6	CHUGACH ELECTRIC ASSOCIATION, INC.		10/30/2023	Call @ 100.00	XXX	41,904	41,904	41,904	41,904	.0	.0	.0	.0	.0	41,904	.0	.0	.0	915	10/30/2050
171484-AG-3	CHURCHILL DOWNS INC.		09/21/2023	JEFF	XXX	94,831	100,000	104,100	94,750	7,312	(667)	.0	6,645	.0	101,395	.0	(6,564)	(6,564)	5,408	04/01/2027
171484-AJ-7	CHURCHILL DOWNS INC.		09/19/2023	Various	XXX	75,938	78,000	78,000	.0	.0	.0	.0	.0	.0	78,000	.0	(2,062)	(2,062)	1,554	05/01/2031
17290Y-AR-9	CGCMT 2016-C1 A4 - CMBS		09/18/2023	Morgan Stanley	XXX	1,381,453	1,484,000	1,431,306	1,458,582	.0	5,041	.0	5,041	.0	1,463,622	.0	(82,169)	(82,169)	38,230	05/12/2049
17296F-LZ-2	CITIGROUP INC.		06/01/2023	Call @ 100.00	XXX	1,250,000	1,250,000	1,262,738	1,251,212	.0	(1,212)	.0	(1,212)	.0	1,250,000	.0	.0	.0	25,275	06/01/2024
17324D-AY-0	CGCMT 2015-P1 C - CMBS		06/13/2023	BMO CAPITAL MARKETS	XXX	1,282,500	1,500,000	1,444,494	1,480,746	.0	2,846	.0	2,846	.0	1,483,591	.0	(201,091)	(201,091)	35,675	09/17/2048
17401Q-AQ-4	CITIZENS BANK NA		02/27/2023	Call @ 100.00	XXX	980,000	980,000	976,937	979,836	.0	164	.0	164	.0	980,000	.0	.0	.0	14,907	03/29/2023
178772-AA-7	CLMT 2016-CLNE A - CMBS		11/10/2023	Paydown	XXX	1,000,000	1,000,000	993,711	998,101	.0	1,899	.0	1,899	.0	1,000,000	.0	.0	.0	25,852	11/12/2031
17888H-AB-9	CIVITAS RESOURCES INC.		09/19/2023	Jane Street	XXX	51,660	50,000	50,000	.0	.0	.0	.0	.0	.0	50,000	.0	.0	.0	997	07/01/2031
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		11/17/2023	Various	XXX	218,499	245,000	228,140	211,925	21,492	1,787	.0	23,279	.0	235,204	.0	(16,704)	(16,704)	14,588	08/15/2027
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		09/19/2023	Jane Street	XXX	67,507	85,000	63,325	61,944	2,066	2,021	.0	4,087	.0	66,031	.0	1,476	1,476	6,148	04/15/2028
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC.		09/19/2023	Jane Street	XXX	48,864	64,000	46,400	45,840	999	1,277	.0	2,276	.0	48,116	.0	748	748	3,867	06/01/2029
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC		09/19/2023	Jane Street	XXX	50,133	55,000	57,888	50,806	6,247	(428)	.0	5,819	.0	56,625	.0	(6,492)	(6,492)	2,656	03/15/2028
185512-AA-8	CNL 2022-A A1 - ABS		09/01/2023	Paydown	XXX	43,886	43,886	43,881	43,882	.0	4	.0	4	.0	43,886	.0	.0	.0	1,805	03/01/2033
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO.		11/01/2023	MILL	XXX	263,664	265,000	303,054	278,119	.0	(6,731)	.0	(6,731)	.0	271,388	.0	(7,723)	(7,723)	17,733	08/15/2024
193051-AA-7	COLD 2020-ICE5 A - CMBS		07/06/2023	JP MORGAN	XXX	145,283	147,449	143,947	144,987	.0	1,451	.0	1,451	.0	146,438	.0	(1,155)	(1,155)	4,787	11/16/2037
19425A-AA-2	CASL 2021-B A1 - ABS		12/26/2023	Paydown	XXX	11,721	11,721	11,721	11,755	.0	(34)	.0	(34)	.0	11,721	.0	.0	.0	279	06/25/2052
19425A-AB-0	CASL 2021-B A2 - ABS		12/25/2023	Paydown	XXX	210,976	210,976	210,970	210,970	.0	6	.0	6	.0	210,976	.0	.0	.0	1,573	06/25/2052
19425A-AC-8	CASL 2021-B B - ABS		12/25/2023	Paydown	XXX	30,011	30,011	29,999	29,999	.0	13	.0	13	.0	30,011	.0	.0	.0	486	06/25/2052
19425A-AD-6	CASL 2021-B C - ABS		12/25/2023	Paydown	XXX	10,389	10,389	10,387	10,388	.0	1	.0	1	.0	10,389	.0	.0	.0	261	06/25/2052
19688G-AA-1	COLT 2021-4 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	216,129	216,129	216,126	216,120	.0	9	.0	9	.0	216,129	.0	.0	.0	1,775	10/25/2066
197677-AJ-6	HCA INC.		09/21/2023	JEFF	XXX	178,500	175,000	201,469	183,313	10,363	(2,526)	.0	7,838	.0	191,150	.0	(12,650)	(12,650)	10,076	12/01/2027
200474-BB-9	COMM 2015-LC19 A3 - CMBS		04/05/2023	BREAN CAPITAL, LLC	XXX	83,508	85,987	82,054	85,173	.0	116	.0	116	.0	85,289	.0	(1,780)	(1,780)	900	02/12/2048
201723-AR-4	COMMERCIAL METALS CO.		08/23/2023	Merrill Lynch	XXX	21,500	25,000	25,000	21,625	3,375	.0	.0	3,375	.0	25,000	.0	(3,500)	(3,500)	1,033	03/15/2032
20267W-AA-3	CBSLT 20AGS A - ABS		12/25/2023	Paydown	XXX	6,014	6,014	6,013	6,012	.0	2	.0	2	.0	6,014	.0	.0	.0	63	08/25/2050
20269D-AA-3	CBSLT 2018-A-GS A1 - ABS		12/25/2023	Paydown	XXX	6,963	6,963	6,816	6,725	.0	238	.0	238	.0	6,963	.0	.0	.0	121	02/25/2044
20337Y-AA-5	COMSCOPE TECHNOLOGIES LLC		02/16/2023	CITIBANK	XXX	202,765	214,000	209,517	194,740	16,601	90	.0	16,690	.0	211,400	.0	(8,635)	(8,635)	2,277	06/15/2025
205768-AS-3	COMSTOCK RESOURCES INC.		09/21/2023	JEFF	XXX	90,202	100,000	105,875	90,000	14,578	(745)	.0	13,833	.0	103,833	.0	(13,631)	(13,631)	7,200	03/01/2029
20752T-AA-2	CONNECT FINCO SARL	C	09/12/2023	WELLS FARGO SECURITIES LLC	XXX	1,918	2,000	2,045	1,848	174	(4)	.0	174	.0	2,018	.0	(100)	(100)	129	10/01/2026
20755C-AA-6	CAS 2023-R08 1M1 - CMO/RMBS		12/26/2023	Paydown	XXX	7,792	7,792	7,792	.0	.0	.0	.0	.0	7,792	.0	.0	.0	33	10/25/2043	
210383-AG-0	CONSTELLUM SE	C	09/21/2023	JEFF	XXX	294,624														

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
22282E-AJ-1	COVANTA HOLDING CORP		09/19/2023	Jane Street	XXX	86,478	105,000	82,950	83,458	.0	1,475	.0	1,475	.0	84,934	.0	1,544	1,544	5,542	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP		09/19/2023	Jane Street	XXX	111,635	134,000	135,785	108,540	27,069	(145)	.0	26,924	.0	135,464	.0	(23,828)	(23,828)	5,262	12/01/2029
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	06/09/2023	Maturity @ 100.00	XXX	275,000	275,000	270,457	274,535	.0	465	.0	465	.0	275,000	.0	.0	.0	5,196	06/09/2023
22546D-AA-4	CREDIT SUISSE AG	C	08/08/2023	Maturity @ 100.00	XXX	2,200,000	2,200,000	2,424,663	2,122,919	102,265	(25,184)	.0	77,081	.0	2,200,000	.0	.0	.0	143,000	08/08/2023
22576C-EF-4	CRESCENT POINT ENERGY CORP	C	06/12/2023	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	37,800	06/12/2023
22616C-AJ-2	DEN15 XV AR - CDO	C	10/20/2023	Paydown	XXX	92,183	92,183	92,183	92,183	.0	.0	.0	.0	.0	92,183	.0	.0	.0	3,328	04/22/2030
22822V-AJ-0	CROWN CASTLE INC		07/15/2023	Maturity @ 100.00	XXX	225,000	225,000	219,164	224,244	.0	756	.0	756	.0	225,000	.0	.0	.0	7,088	07/15/2023
228701-AF-5	CROWNROCK LP		10/11/2023	Various	XXX	219,697	225,000	117,000	175,827	.0	11,045	.0	11,045	.0	186,872	.0	32,825	32,825	12,023	10/15/2025
22945D-AU-7	CSAIL 2019-C15 C - CMBS		11/07/2023	FENNER & SMITH/BAS	XXX	897,773	1,249,755	1,285,583	1,277,308	.0	(3,814)	.0	(3,814)	.0	1,273,494	.0	(375,721)	(375,721)	59,349	03/15/2052
23307D-AY-9	DBGS 18-C1 - CMBS		12/01/2023	Paydown	XXX	58,001	58,001	56,063	.0	.0	1,939	.0	1,939	.0	58,001	.0	.0	.0	2,080	10/17/2051
23311R-AA-4	DCP MIDSTREAM OPERATING LP		09/21/2023	JEFF	XXX	101,461	100,000	54,000	56,238	.0	731	.0	731	.0	56,969	.0	44,492	44,492	6,938	09/15/2037
23311V-AG-2	DCP MIDSTREAM OPERATING LP		09/21/2023	JEFF	XXX	246,773	250,000	170,700	212,790	.0	9,656	.0	9,656	.0	222,446	.0	24,326	24,326	16,050	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP		09/21/2023	JEFF	XXX	190,162	200,000	125,990	140,863	.0	4,802	.0	4,802	.0	145,665	.0	44,497	44,497	8,826	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		09/21/2023	JEFF	XXX	98,600	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(1,400)	(1,400)	6,719	07/15/2027
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	05/11/2023	Call @ 100.00	XXX	158,000	158,000	154,248	157,429	.0	571	.0	571	.0	158,000	.0	.0	.0	5,910	04/15/2025
235825-AF-3	DANA INC		09/21/2023	Various	XXX	218,594	233,000	222,578	215,816	9,740	982	.0	10,722	.0	226,538	.0	(7,944)	(7,944)	9,365	11/15/2027
235825-AG-1	DANA INC		09/21/2023	JEFF	XXX	91,328	100,000	104,967	92,000	10,511	(814)	.0	9,697	.0	101,697	.0	(10,369)	(10,369)	4,375	06/15/2028
23918K-AS-7	DAVITA INC		09/19/2023	Various	XXX	107,709	128,000	128,438	103,404	25,314	(30)	.0	25,284	.0	128,324	.0	(20,616)	(20,616)	3,786	06/01/2030
23918K-AT-5	DAVITA INC		09/21/2023	JEFF	XXX	211,585	275,000	270,375	204,875	66,327	294	.0	66,621	.0	271,496	.0	(59,911)	(59,911)	11,458	02/15/2031
24380L-AC-7	DCRK 1 A - CDO		09/26/2023	Various	XXX	849,259	850,000	850,765	850,463	.0	(181)	.0	(181)	.0	850,282	.0	(1,023)	(1,023)	43,312	10/21/2030
24703T-AA-4	DELL INTERNATIONAL LLC		04/14/2023	Call @ 100.00	XXX	200,000	200,000	210,646	200,676	.0	(676)	.0	(676)	.0	200,000	.0	.0	.0	3,694	06/15/2023
251526-CC-1	DEUTSCHE BANK AG (NEW YORK BRANCH)		09/15/2023	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	22,220	09/18/2024
25160P-AJ-6	DEUTSCHE BANK AG (NEW YORK BRANCH)		03/01/2023	Deutsche Bank AG London	XXX	1,792,746	1,800,000	1,810,467	1,809,078	.0	(563)	.0	(563)	.0	1,808,514	.0	(15,768)	(15,768)	70,063	07/14/2026
25179M-BE-2	DEVON ENERGY CORP		05/19/2023	Jane Street	XXX	59,332	59,000	64,900	61,686	.0	(820)	.0	(820)	.0	60,866	.0	(1,534)	(1,534)	1,521	06/15/2028
25255L-AA-0	DCLO 2 A1 - CDO		07/11/2023	AMHERST PIERPONT SECURITIES	XXX	686,182	700,000	700,000	700,000	.0	.0	.0	.0	.0	700,000	.0	(13,818)	(13,818)	30,964	10/15/2036
25461L-AA-0	DIRECTV FINANCING LLC		05/15/2023	Various	XXX	334,219	379,000	385,748	337,784	46,865	(396)	.0	46,468	.0	384,252	.0	(50,033)	(50,033)	16,609	08/15/2027
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC		04/18/2023	BARCLAY INVESTMENTS, INC	XXX	216,154	220,000	219,877	219,980	.0	4	.0	4	.0	219,983	.0	(3,829)	(3,829)	5,039	03/13/2024
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		07/19/2023	CITADEL SECURITIES LLC	XXX	461,535	500,000	516,774	510,903	.0	(1,107)	.0	(1,107)	.0	509,796	.0	(48,261)	(48,261)	14,094	05/15/2029
25470M-AG-4	DISH NETWORK CORP		09/21/2023	Various	XXX	301,670	300,000	302,171	98,207	.0	(324)	.0	(324)	.0	301,883	.0	(213)	(213)	23,728	11/15/2027
25470X-AY-1	DISH DBS CORP		12/28/2023	Various	XXX	268,014	359,000	312,841	289,893	43,225	4,980	.0	48,205	.0	338,097	.0	(70,083)	(70,083)	34,630	07/01/2026
25470X-BB-0	DISH DBS CORP		09/21/2023	JEFF	XXX	97,583	150,000	150,063	106,125	43,928	(6)	.0	43,922	.0	150,047	.0	(52,465)	(52,465)	13,644	07/01/2028
25470X-BD-6	DISH DBS CORP		09/21/2023	JEFF	XXX	56,673	100,000	46,500	64,000	36,000	1,146	53,500	(16,354)	.0	47,646	.0	9,027	9,027	4,185	06/01/2029
25470X-BE-4	DISH DBS CORP		11/27/2023	JP Morgan	XXX	116,065	146,000	146,000	121,910	24,090	.0	.0	24,090	.0	146,000	.0	(29,935)	(29,935)	7,563	12/01/2026
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		12/01/2023	Various	XXX	493,416	500,000	557,783	480,000	37,809	(9,175)	.0	28,633	.0	508,633	.0	(15,217)	(15,217)	38,824	06/15/2025
26863L-AJ-3	ELP 2021-ELP D - CMBS		11/15/2023	Paydown	XXX	1,674	1,674	1,674	1,672	.0	3	.0	3	.0	1,674	.0	.0	.0	102	11/15/2038
26884T-AT-9	ERAC USA FINANCE LLC		11/01/2023	Maturity @ 100.00	XXX	225,000	225,000	212,189	222,702	.0	2,298	.0	2,298	.0	225,000	.0	.0	.0	6,075	11/01/2023
278865-BP-4	ECOLAB INC		02/01/2023	HSCB BANK USA, NATIONAL ASSOCIATION	XXX	240,145	230,000	228,625	228,659	.0	25	.0	25	.0	228,685	.0	11,460	11,460	2,549	01/15/2028
28165A-AA-7	EDVES 22A A - ABS		12/25/2023	Paydown	XXX	50,089	50,089	48,850	48,861	.0	1,228	.0	1,228	.0	50,089	.0	.0	.0	1,395	11/26/2040
28166L-AA-2	EDVES 2021-A A - ABS		12/25/2023	Paydown	XXX	32,650	32,650	32,614	32,614	.0	32	.0	32	.0	32,650	.0	.0	.0	312	11/27/2045
28228P-AA-9	EG GLOBAL FINANCE PLC	C	11/30/2023	Various	XXX	1,005,200	1,016,000	1,032,040	878,840	141,925	(4,757)	.0	137,168	.0	1,016,008	.0	(10,808)	(10,808)	62,223	02/07/2025
28228P-AC-5	EG GLOBAL FINANCE PLC	C	12/14/2023	SEA	XXX	213,500	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	13,500	13,500	1,867	11/30/2028	
28470R-AH-5	CAESARS ENTERTAINMENT INC		09/21/2023	JEFF	XXX	122,604	125,000	125,000	121,563	3,438	.0	.0	3,438	.0	125,000	.0	(2,396)	(2,396)	9,635	07/01/2025
28932M-AG-0	ELM ROAD GENERATING STATION SUPERCRITICAL		07/19/2023	Paydown	XXX	80,733	80,733	80,733	80,734	.0	(2)	.0	(2)	.0	80,733	.0	.0	.0	2,840	01/19/2031
289907-AJ-6	ELM21 21 C - CDO	C	10/20/2023	Paydown	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	19,842	11/20/2035
290015-AJ-5	ELMW1 1R AR - CDO		01/20/2023	NOMURA SECS	XXX	495,750	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	(4,250)	(4,250)	7,621	10/20/2033
29082K-AA-3	EMBECTA CORP		12/20/2023	Various	XXX	291,625	350,000	335,719	297,500	39,271	1,461	.0	40,732	.0	338,232	.0	(46,607)	(46,607)	19,448	02/15/2030
29163V-AC-7	EMPIRE COMMUNITIES CORP		09/21/2023	JEFF	XXX	119,164	125,000	105,938	107,006	.0	3,872	.0	3,872	.0	110,878	.0	8,286	8,286	6,806	12/15/2025
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP		09/21/2023	Various	XXX	193,311	200,000	208,750	190,750	13,289	(1,067)	.0	12,221	.0	202,971	.0	(9,661)	(9,661)	13,009	01/30/2028
29272W-AD-1	ENERGIZER HOLDINGS INC		09/21/2023	JEFF	XXX	211,743	250,000	248,750	214,375	34,616	104	.0	34,720	.0	249,995	.0	(37,353)	(37,353)	10,786	03/31/2029
29273R-BD-0	ENERGY TRANSFER LP		06/02/2023	JP MORGAN	XXX	732,923	750,000	738,008	745,615	.0	819	.0	819							

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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	
29441W-AC-9	EQUATE PETROCHEMICAL BV...	C.	12/14/2023	CITIGROUP GLOBAL MARKETS LTD, LONDON	XXX	1,449,375	1,500,000	1,488,385	1,495,010	0	1,172	0	1,172	0	1,496,183	0	(46,808)	(46,808)	71,719	11/03/2026
29977L-AA-9	SK INVICTUS INTERMEDIATE II SARL	C.	09/21/2023	JEFF	XXX	101,180	125,000	125,000	100,156	24,844	0	24,844	0	125,000	0	(23,820)	(23,820)	5,642	10/30/2029	
30040W-AS-7	EVERSOURCE ENERGY		10/06/2023	WELLS FARGO SECURITIES LLC	XXX	1,283,802	1,300,000	1,299,532	1,299,649	181	0	181	0	1,299,830	0	(16,028)	(16,028)	43,073	06/27/2024	
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD	C.	01/13/2023	Merrill Lynch	XXX	217,406	225,000	225,000	208,406	16,594	0	16,594	0	225,000	0	(7,594)	(7,594)	3,560	04/15/2032	
302985-AA-4	FWD 2020-INV1 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	42,828	42,828	42,827	42,841	0	(12)	(12)	0	42,828	0	0	0	520	01/25/2050	
30321C-AS-1	FRESB 2021-SB88 AOF - CMBS		12/15/2023	0	XXX	0	0	0	0	0	0	0	0	1,723	0	(1,723)	(1,723)	0	04/25/2031	
335934-AP-0	FIRST QUANTUM MINERALS LTD	C.	02/27/2023	Call @ 100.00	XXX	200,000	200,000	197,500	195,250	2,499	2,251	4,750	0	200,000	0	0	0	6,284	03/01/2024	
335934-AU-9	FIRST QUANTUM MINERALS LTD		11/02/2023	BARCLAYS CAPITAL INC	XXX	166,500	200,000	200,000	0	0	0	0	0	200,000	0	(33,500)	(33,500)	7,475	06/01/2031	
33834Y-AA-6	FIVE POINT OPERATING COMPANY LP		11/02/2023	Various	XXX	188,245	200,000	159,000	161,704	0	8,517	8,517	0	170,221	0	18,024	18,024	14,011	11/15/2025	
34532R-AA-4	FORDR 2018-REV1 A - ABS		08/02/2023	MITSUBISHI UFJ SEC	XXX	192,547	200,000	199,492	199,808	54	0	54	0	199,862	0	(7,315)	(7,315)	4,058	07/15/2031	
345370-CQ-1	FORD MOTOR CO		09/21/2023	JEFF	XXX	200,577	275,000	187,688	190,470	1,421	1,328	2,749	0	193,219	0	7,357	7,357	15,602	01/15/2043	
345370-CS-7	FORD MOTOR CO		09/21/2023	JEFF	XXX	396,711	525,000	358,066	363,395	0	1,663	1,663	0	365,059	0	31,652	31,652	22,145	12/08/2046	
345370-DA-5	FORD MOTOR CO		09/21/2023	JEFF	XXX	171,990	225,000	177,188	0	0	1,820	1,820	0	179,007	0	(7,017)	(7,017)	4,530	02/12/2032	
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC		09/19/2023	Jane Street	XXX	236,148	264,000	264,000	228,408	35,592	0	35,592	0	264,000	0	(27,852)	(27,852)	7,940	08/10/2026	
34960P-AD-3	INFRASTRUCTURE		09/21/2023	JEFF	XXX	89,951	100,000	100,125	85,000	15,104	(13)	15,091	0	100,091	0	(10,140)	(10,140)	4,950	05/01/2028	
35564K-H3-6	STACR 2022-DNA6 IMA - CMO/RMBS		12/26/2023	Paydown	XXX	24,140	24,140	24,140	24,140	0	0	0	0	24,140	0	0	0	908	09/25/2042	
35640Y-AF-4	FREEDOM MORTGAGE CORP		07/28/2023	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	(5,000)	05/01/2026	
35640Y-AH-0	FREEDOM MORTGAGE CORP		09/21/2023	JEFF	XXX	92,579	100,000	100,000	100,000	0	0	0	0	100,000	0	(7,421)	(7,421)	3,050	05/01/2026	
35671D-CF-0	FREEPORT-MCMORAN INC		09/21/2023	Various	XXX	173,313	190,000	190,000	190,000	0	0	0	0	190,000	0	(16,688)	(16,688)	7,175	03/01/2030	
35671D-CH-6	FREEPORT-MCMORAN INC		06/14/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	134,763	143,000	143,000	143,000	0	0	0	0	143,000	0	(8,237)	(8,237)	5,787	08/01/2030	
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/05/2023	Barclays Bank	XXX	92,958	103,000	103,000	89,481	13,519	0	13,519	0	103,000	0	(10,043)	(10,043)	5,665	05/01/2028	
35906A-BG-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/06/2023	Various	XXX	134,382	159,000	159,146	130,976	28,142	(12)	28,130	0	159,106	0	(24,725)	(24,725)	11,682	05/01/2029	
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS LLC		11/07/2023	Various	XXX	127,643	168,000	168,143	132,510	35,643	(15)	35,628	0	168,138	0	(40,495)	(40,495)	12,499	01/15/2030	
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		09/19/2023	Jane Street	XXX	77,408	80,000	80,000	80,000	0	0	0	0	80,000	0	(2,592)	(2,592)	5,950	05/15/2030	
36167H-AC-9	GCAT 21N0M3 A2 - CMO/RMBS		12/01/2023	Paydown	XXX	184,399	184,399	184,396	184,396	3	0	3	0	184,399	0	0	0	1,166	05/25/2066	
36245A-AD-8	GSAMP 2006-HE6 A4 - RMBS		12/26/2023	Paydown	XXX	69,718	69,718	44,096	51,434	15,733	2,550	18,283	0	69,718	0	0	0	1,000	08/25/2036	
36250P-AL-9	GSMS 2015-GC32 C - CMBS		11/07/2023	PERSHING LLC	XXX	888,086	1,000,000	983,094	993,070	1,633	0	1,633	0	995,440	0	(107,354)	(107,354)	42,011	07/10/2048	
36258R-BG-7	GSMS 2020-GC47 C - CMBS		11/02/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	22,771	34,000	31,507	32,070	187	0	187	0	32,257	0	(9,487)	(9,487)	1,109	05/14/2053	
36258W-AH-5	GSMS 20P3 A8 - CMO/RMBS		12/01/2023	Paydown	XXX	15,200	15,200	15,624	15,511	0	(311)	(311)	0	15,200	0	0	0	347	10/25/2050	
36263D-AA-5	GCAR 214 A - ABS		09/15/2023	Paydown	XXX	66,560	66,560	66,559	66,559	1	0	1	0	66,560	0	0	0	223	07/15/2025	
36264B-AA-8	GPMT 21FL3 A - CMBS	C.	12/18/2023	Paydown	XXX	283,536	283,536	283,536	283,544	(8)	0	(8)	0	283,536	0	0	0	8,658	07/18/2035	
36361U-AL-4	GALL 2017-1 A1R - CDO		10/16/2023	Paydown	XXX	5,911	5,911	5,907	5,905	6	0	6	0	5,911	0	0	0	359	07/15/2031	
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		12/01/2023	Paydown	XXX	568	568	568	568	1	0	1	0	568	0	0	0	9	07/25/2056	
364760-AP-3	GAP INC		11/22/2023	Morgan Stanley	XXX	240,000	300,000	292,531	216,000	77,418	779	78,197	0	294,197	0	(54,197)	(54,197)	12,567	10/01/2029	
364760-AQ-1	GAP INC		12/12/2023	Morgan Stanley	XXX	80,250	100,000	99,688	70,250	29,471	26	29,497	0	99,747	0	(19,497)	(19,497)	4,661	10/01/2031	
36485M-AK-5	GARDA WORLD SECURITY CORP		09/19/2023	Jane Street	XXX	90,882	99,000	99,124	87,615	11,455	(11)	11,444	0	99,059	0	(8,177)	(8,177)	5,037	02/15/2027	
366651-AC-1	GARTNER INC		09/19/2023	Jane Street	XXX	74,982	81,000	81,637	75,330	6,065	(47)	6,018	0	81,348	0	(6,366)	(6,366)	4,455	07/01/2028	
370334-BZ-6	GENERAL MILLS INC		02/01/2023	Deutsche Bank	XXX	345,774	355,000	326,540	340,184	294	0	294	0	340,478	0	5,296	5,296	5,459	02/10/2027	
37045V-AE-0	GENERAL MOTORS CO		02/28/2023	Call @ 100.00	XXX	500,000	500,000	515,190	502,456	0	(2,456)	(2,456)	0	500,000	0	0	0	10,089	10/02/2023	
37045X-BW-5	GENERAL MOTORS FINANCIAL COMPANY INC		06/02/2023	JP MORGAN	XXX	738,030	750,000	729,308	744,769	0	1,716	1,716	0	746,485	0	(8,455)	(8,455)	19,174	04/13/2024	
37045X-CD-6	GENERAL MOTORS FINANCIAL COMPANY INC		06/02/2023	JP MORGAN	XXX	242,808	250,000	232,610	244,115	0	1,321	1,321	0	245,437	0	(2,629)	(2,629)	5,080	11/07/2024	
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC		01/31/2023	Merrill Lynch	XXX	248,022	300,000	293,304	293,828	0	52	52	0	293,880	0	(45,858)	(45,858)	5,167	01/12/2032	
380355-AD-9	GOEASY LTD		12/01/2023	Call @ 100.00	XXX	125,000	125,000	130,313	119,375	7,163	(1,538)	5,625	0	125,000	0	0	0	6,719	12/01/2024	
38119H-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE, INC		08/10/2023	Direct	XXX	155,241	155,241	155,241	155,242	0	0	0	0	155,241	0	0	0	5,083	08/10/2031	
38136M-AW-8	GLM 2R BR - CDO	C.	11/01/2023	Various	XXX	2,956,380	3,000,000	2,907,000	2,913,674	0	10,328	10,328	0	2,924,003	0	32,377	32,377	122,199	11/20/2030	
38138D-AN-6	GLM 5R AR - CDO	C.	09/25/2023	Morgan Stanley	XXX	996,090	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	(3,910)	(3,910)	57,008	10/20/2032	
38237C-AA-6	GOOD 233 A - ABS		12/20/2023	Paydown	XXX	27,615	27,615	27,502	27,502	0	114	114	0	27,615	0	0	0	245	07/20/2055	
38237G-AA-7	GOOD 2021-4 A - ABS		12/20/2023	Paydown	XXX	259,208	259,208	273,683	258,992	0	217	217	0	259,208	0	0	0	2,499	07/20/2048	
38237H-AA-5	GOOD 2021-5 A - ABS		12/20/2023	Paydown	XXX	34,933	34,933	34,928	34,933	0	0	0	0	34,933	0	0	0	421	10/20/2048	
38237J-AA-1	GOOD 2022-1 A - ABS		12/20/2023	Paydown	XXX	36,093	36,093	36,085	36,093	0	0	0	0	36,093	0	0	0	518	01/20/2049	

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ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
38237K-AA-8	GOOD 2022-2 A - ABS		12/20/2023	Paydown	XXX	29,349	29,349	28,960	28,965	.0	.384	.0	.384	.0	29,349	.0	.0	.0	.640	04/20/2049
38237T-AA-9	GOOD 223 A - ABS		12/20/2023	Paydown	XXX	26,151	26,151	26,140	26,140	.0	.11	.0	.11	.0	26,151	.0	.0	.0	.759	07/20/2049
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC		09/21/2023	JEFF	XXX	319,176	319,176	312,813	315,399	.0	4,230	.0	4,230	.0	319,630	.0	(454)	(454)	14,896	08/15/2024
389284-AA-8	GRAY TELEVISION INC.		10/31/2023	Various	XXX	948,991	1,108,000	1,201,176	980,580	173,466	(15,003)	.0	158,463	.0	1,139,043	.0	(190,052)	(190,052)	70,130	05/15/2027
39729R-AB-4	GRNPK 1 A2 - CDO		10/16/2023	Paydown	XXX	15,887	15,887	15,906	15,891	.0	(4)	.0	(4)	.0	15,887	.0	.0	.0	.953	04/15/2031
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS LLC		08/31/2023	Call @ 100.00	XXX	327,000	327,000	316,285	318,825	3,146	5,029	.0	8,175	.0	327,000	.0	.0	.0	14,102	12/01/2025
39809L-AA-2	GSTNE 19FL2 A - CDO		08/15/2023	Paydown	XXX	335,210	335,210	335,210	335,210	.0	.0	.0	.0	.0	335,210	.0	.0	.0	7,865	09/15/2037
39809L-AA-2	GSTNE 19FL2 A - CMBS		11/15/2023	Paydown	XXX	297,550	297,550	297,550	297,550	.0	.0	.0	.0	.0	297,550	.0	.0	.0	13,978	09/15/2037
398433-AP-7	GRIFFON CORP.		09/21/2023	Various	XXX	207,171	225,000	213,469	205,875	10,900	.805	.0	11,704	.0	217,579	.0	(10,409)	(10,409)	11,983	03/01/2028
39843U-AA-0	GRIFOLS SA		10/31/2023	BNP PARIBAS	XXX	235,338	281,000	268,893	243,416	26,827	1,341	.0	28,169	.0	271,585	.0	(36,248)	(36,248)	13,978	10/15/2028
40009V-AA-6	GROWTHPOINT PROPERTIES INTERNATIONAL (PT. GRUPO DE INVERSIONES SURAMERICANA SA		05/02/2023	Maturity @ 100.00	XXX	1,500,000	1,500,000	1,533,463	1,492,496	10,068	(2,564)	.0	7,505	.0	1,500,000	.0	.0	.0	51,869	05/02/2023
40052X-AB-6	GSM 6 A1 - CDO		02/14/2023	JP MORGAN	XXX	1,250,321	1,287,000	1,272,405	1,248,390	32,925	.198	.0	33,123	.0	1,281,513	.0	(31,193)	(31,193)	21,039	04/29/2026
402566-AA-9	H&E EQUIPMENT SERVICES INC.		03/01/2023	Deutsche Bank	XXX	883,134	900,000	900,000	900,000	.0	.0	.0	.0	.0	900,000	.0	(16,866)	(16,866)	18,849	01/15/2037
404030-AJ-7	H&E EQUIPMENT SERVICES INC.		09/21/2023	JEFF	XXX	257,094	300,000	300,000	255,375	44,625	.0	.0	44,625	.0	300,000	.0	(42,906)	(42,906)	9,042	12/15/2028
404119-BW-8	HCA INC.		09/19/2023	Jane Street	XXX	62,654	63,000	63,000	63,000	.0	.0	.0	.0	.0	63,000	.0	(347)	(347)	4,215	02/01/2029
404688-AA-7	HA ECON 101 TRUST		08/17/2023	Redemption @ 100.00	XXX	159,207	159,207	159,207	159,207	.0	.0	.0	.0	.0	159,207	.0	.0	.0	2,789	05/11/2043
404818-AA-0	HA FEDERAL FUNDING X TRUST		04/07/2023	Direct	XXX	101,510	101,510	101,510	101,510	.0	.0	.0	.0	.0	101,510	.0	.0	.0	1,311	03/07/2043
410345-AL-6	HANESBRANDS INC		09/21/2023	Various	XXX	583,680	625,000	588,281	560,938	30,493	5,971	.0	36,465	.0	597,402	.0	(13,723)	(13,723)	23,935	05/15/2026
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD.		12/04/2023	Various	XXX	165,577	180,000	179,008	160,650	18,702	.142	.0	18,844	.0	179,494	.0	(13,917)	(13,917)	9,916	01/20/2026
42239P-AB-5	HEARTLAND DENTAL LLC		09/19/2023	Jane Street	XXX	25,260	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	260	260	911	04/30/2028
42704L-AA-2	HERC HOLDINGS INC.		09/21/2023	JEFF	XXX	308,607	325,000	337,508	301,844	30,421	(2,066)	.0	28,356	.0	330,200	.0	(21,593)	(21,593)	21,351	07/15/2027
42704R-AA-9	HERA 2021-FL1 A - CMBS		12/18/2023	Paydown	XXX	515,308	515,308	515,308	515,308	.0	.0	.0	.0	.0	515,308	.0	.0	.0	17,606	02/19/2038
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC.		09/19/2023	Jane Street	XXX	125,528	136,000	136,000	122,910	13,090	.0	.0	13,090	.0	136,000	.0	(10,472)	(10,472)	7,846	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC.		09/19/2023	Jane Street	XXX	16,786	17,000	17,000	16,788	213	.0	.0	213	.0	17,000	.0	(214)	(214)	812	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC.		09/19/2023	Jane Street	XXX	31,235	32,000	32,000	30,960	1,040	.0	.0	1,040	.0	32,000	.0	(765)	(765)	1,636	05/01/2028
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC.		09/21/2023	JEFF	XXX	203,610	250,000	250,000	200,313	49,688	.0	.0	49,688	.0	250,000	.0	(46,390)	(46,390)	10,069	02/15/2032
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LLC		09/19/2023	Jane Street	XXX	87,719	101,000	98,791	87,259	11,660	.184	.0	11,844	.0	99,103	.0	(11,384)	(11,384)	4,068	06/01/2029
43284M-AB-4	HILTON GRAND VACATIONS BORROWER		09/19/2023	Jane Street	XXX	157,155	191,000	190,994	155,904	35,091	.0	.0	35,091	.0	190,995	.0	(33,840)	(33,840)	11,380	07/01/2031
432885-AL-5	HILT 2018-ORL D - CMBS		11/01/2023	JP MORGAN	XXX	1,566,000	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	.0	1,600,000	.0	(34,000)	(34,000)	99,170	12/15/2034
435765-AJ-1	HOLLY ENERGY PARTNERS LP		12/04/2023		XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(133)	04/15/2027
437076-CP-5	HOME DEPOT INC.		02/13/2023	JP MORGAN	XXX	610,994	680,000	676,471	676,708	.0	38	.0	38	.0	676,746	.0	(65,752)	(65,752)	7,367	04/15/2032
437076-CS-9	HOME DEPOT INC.		02/01/2023	GOLDMAN	XXX	234,457	230,000	229,726	229,732	.0	.0	.0	.0	.0	229,734	.0	4,724	4,724	3,853	09/15/2032
43734L-AA-4	HOME POINT CAPITAL INC.		02/23/2023	Cantor Fitzgerald	XXX	192,500	275,000	225,326	187,000	46,570	1,786	.0	48,356	.0	235,356	.0	(42,856)	(42,856)	7,868	02/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP.		11/28/2023	Various	XXX	131,210	166,000	182,326	153,965	22,888	(2,610)	.0	20,278	.0	174,243	.0	(43,032)	(43,032)	14,632	08/01/2026
446150-AM-6	HUNTINGTON BANCSHARES INC.		09/14/2023	Morgan Stanley	XXX	841,278	875,000	872,253	874,009	.0	288	.0	288	.0	874,297	.0	(33,019)	(33,019)	29,458	05/15/2025
449691-AA-2	ILIAD HOLDING SAS		04/20/2023	GOLDMAN	XXX	335,563	350,000	350,063	322,438	27,618	(4)	.0	27,614	.0	350,052	.0	(14,489)	(14,489)	11,944	10/15/2026
45031U-CJ-8	SAFEHOLD INC.		03/31/2023	Call @ 102.75	XXX	207,555	202,000	202,750	201,073	1,605	4,877	.0	6,482	.0	207,555	.0	.0	.0	6,944	02/15/2026
45174H-BE-6	IHEARTCOMMUNICATIONS INC.		11/14/2023	DBSI	XXX	234,045	315,000	321,300	265,388	53,416	(1,298)	.0	52,118	.0	317,505	.0	(83,460)	(83,460)	20,718	08/15/2027
45827M-AA-5	INTELLIGENT PACKAGING FINCO INC LTD.		09/21/2023	JEFF	XXX	305,197	350,000	360,906	283,500	73,991	(2,389)	.0	71,602	.0	355,102	.0	(49,905)	(49,905)	21,583	09/15/2028
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC.		09/21/2023	JEFF	XXX	195,916	200,000	211,750	198,000	9,384	(1,427)	.0	7,956	.0	205,956	.0	(10,040)	(10,040)	14,931	01/15/2027
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC.		06/20/2023	Merrill Lynch	XXX	309,563	325,000	314,188	303,875	11,737	1,253	.0	12,990	.0	316,865	.0	(7,302)	(7,302)	9,198	04/15/2026
46115H-AW-7	INTESA SANPAOLO SPA		09/19/2023	Jane Street	XXX	191,380	200,000	212,442	192,042	13,266	(1,197)	.0	12,069	.0	204,111	.0	(12,731)	(12,731)	13,514	01/15/2026
46188B-AA-0	INVITATION HOMES OPERATING PARTNERSHIP L		05/30/2023	Morgan Stanley	XXX	75,906	100,000	98,396	98,602	.0	.62	.0	.62	.0	98,664	.0	(22,758)	(22,758)	1,589	08/15/2031
46590L-AS-1	JPMDB 2016-C2 A3A - CMBS		03/01/2023	Paydown	XXX	14,605	14,605	13,634	14,216	.0	.389	.0	.389	.0	14,605	.0	.0	.0	105	06/17/2049
46590R-AD-1	JPMCC 2016-JP3 A4 - CMBS		10/01/2023	Paydown	XXX	259,286	259,286	236,842	250,632	.0	8,655	.0	8,655	.0	259,286	.0	.0	.0	3,865	08/17/2049
46591L-AC-5	JPMCC 2016-JP3 A4 - CMBS		12/01/2023	Paydown	XXX	54,121	54,121	55,474	55,131	.0	(1,010)	.0	(1,010)	.0	54,121	.0	.0	.0	1,130	05/25/2050
46591L-BF-7	JPMCC 2016-JP3 A4 - CMBS		12/25/2023	Paydown	XXX	85,004	85,004	87,076	85,241	.0	(237)	.0	(237)	.0	85,004	.0	.0	.0	1,775	05/25/2050
46591V-AC-3	JPMCC 2020-INV1 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	1,336	1,336	1,336	1,336	.0	.0	.0	.0	.0	1,336	.0	.0	.0	26	08/25/2050
46625H-JY-7	JPMORGAN CHASE & CO.		06/02/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	416,815	425,000	420,482	423,627	.0	339	.0	339	.0	423,966	.0	(7,152)	(7,152)	12,169	09/10/2024
466304-AL-6	JPMCC 22CGSS D - CMBS		12/15/2023	Paydown	XXX	24,579	24,579	24,517	24,517	.0	.61	.0	.61	.0</						

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
46644Y-AU-4	JPMBB 2015-C31 A3 - CMBS		12/01/2023	Paydown	XXX	33,740	33,740	33,880	33,764	.0	(24)	.0	(24)	.0	33,740	.0	.0	.0	1,229	08/17/2048
46645G-AZ-1	JPMMT 156 B2 - CMO/RMBS		12/01/2023	Paydown	XXX	6,646	6,646	6,646	6,642	.0	5	.0	5	.0	6,646	.0	.0	.0	135	10/25/2045
46648C-AL-8	JPMMT 2017-1 A11 - CMO/RMBS		12/01/2023	Paydown	XXX	4,254	4,254	4,254	4,463	.0	(209)	.0	(209)	.0	4,254	.0	.0	.0	76	01/25/2047
46648H-BA-0	JPMMT 2017-2 B3 - CMO/RMBS		12/01/2023	Paydown	XXX	96,599	96,599	99,739	99,433	.0	(2,834)	.0	(2,834)	.0	96,599	.0	.0	.0	1,949	05/28/2047
46649C-BH-5	JPMMT 2018-4 B4 - CMO/RMBS		12/01/2023	Paydown	XXX	71,050	71,050	72,649	72,435	.0	(1,385)	.0	(1,385)	.0	71,050	.0	.0	.0	1,464	10/26/2048
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	459	459	459	459	.0	.0	.0	.0	.0	459	.0	.0	.0	9	02/25/2049
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2023	Paydown	XXX	85,342	85,342	85,341	85,342	.0	.0	.0	.0	.0	85,342	.0	.0	.0	1,681	04/15/2044
466510-AA-5	JPMCC 2019-FL12 A - CMBS		04/15/2023	Paydown	XXX	297,886	297,886	297,886	297,890	.0	(4)	.0	(4)	.0	297,886	.0	.0	.0	5,968	12/15/2031
46651Y-BY-1	JPMMT 199 B3 - CMO/RMBS		12/25/2023	Paydown	XXX	55,538	55,538	57,690	56,467	.0	(930)	.0	(930)	.0	55,538	.0	.0	.0	1,154	03/25/2050
46652F-AC-4	JPMMT 2020-4 A3 - CMO/RMBS		12/01/2023	Paydown	XXX	757	757	757	757	.0	.0	.0	.0	.0	757	.0	.0	.0	11	11/25/2050
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS		12/25/2023	Paydown	XXX	378	378	378	373	.0	5	.0	5	.0	378	.0	.0	.0	6	11/25/2050
46653J-BK-6	JPMMT 2020-5 A13 - CMO/RMBS		12/01/2023	Paydown	XXX	1,087	1,087	1,087	1,087	.0	.0	.0	.0	.0	1,087	.0	.0	.0	18	12/26/2050
46653J-BM-2	JPMMT 2020-5 A15 - CMO/RMBS		12/01/2023	Paydown	XXX	1,087	1,087	1,087	1,072	.0	15	.0	15	.0	1,087	.0	.0	.0	15	12/26/2050
46656N-AA-7	JPMMT 23DSC1 A1 - CMO/RMBS		12/25/2023	Paydown	XXX	15,693	15,693	14,657	14,657	.0	1,036	.0	1,036	.0	15,693	.0	.0	.0	294	07/25/2063
47206V-AQ-7	JPARK 1R CR - CDO		08/16/2023	Paydown	XXX	750,000	750,000	694,688	697,212	.0	52,788	.0	52,788	.0	750,000	.0	.0	.0	46,634	10/20/2027
47216F-AA-5	JAZZ SECURITIES DAC	C	09/21/2023	JEFF	XXX	306,950	350,000	353,750	310,625	42,891	(110)	.0	42,781	.0	353,406	.0	(46,456)	(46,456)	18,290	01/15/2029
475795-AD-2	JELD-WEN INC.		09/21/2023	JEFF	XXX	199,294	225,000	177,469	169,313	11,403	5,290	.0	16,694	.0	186,006	.0	13,288	13,288	8,531	12/15/2027
48121@-AD-3	JETRO HOLDINGS, LLC		03/27/2023	Direct	XXX	143,000	143,000	143,000	143,001	.0	(1)	.0	(1)	.0	143,000	.0	.0	.0	2,953	03/27/2024
485170-BD-5	KANSAS CITY SOUTHERN		04/19/2023		XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(275)	11/15/2029
48666K-AY-5	KB HOME		09/21/2023	JEFF	XXX	88,700	100,000	99,750	86,500	13,312	17	.0	13,329	.0	99,829	.0	(11,129)	(11,129)	4,133	11/15/2029
48666K-AZ-2	KB HOME		09/21/2023	JEFF	XXX	164,390	200,000	199,995	160,000	39,996	.0	.0	39,996	.0	199,996	.0	(35,606)	(35,606)	6,222	06/15/2031
49456B-AM-3	KINDER MORGAN INC.		01/15/2023	Maturity @ 100.00	XXX	1,050,000	1,050,000	1,021,520	1,049,756	.0	244	.0	244	.0	1,050,000	.0	.0	.0	16,538	01/15/2023
500760-AE-6	KRAFT HEINZ FOODS CO.		09/19/2023	Jane Street	XXX	61,914	69,000	70,553	70,442	.0	(33)	.0	(33)	.0	70,409	.0	(8,495)	(8,495)	2,750	06/04/2042
500760-AR-7	KRAFT HEINZ FOODS CO.		09/19/2023	Jane Street	XXX	88,248	82,000	98,093	96,642	.0	(432)	.0	(432)	.0	96,211	.0	(7,962)	(7,962)	6,499	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO.		09/21/2023	JEFF	XXX	397,215	500,000	466,831	468,706	.0	477	.0	477	.0	469,183	.0	(71,968)	(71,968)	17,865	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO.		09/22/2023	Various	XXX	334,657	343,000	352,570	351,694	.0	(1,135)	.0	(1,135)	.0	350,559	.0	(15,902)	(15,902)	12,296	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO.		09/21/2023	JEFF	XXX	200,421	225,000	233,888	233,332	(158)	.0	.0	(158)	.0	233,174	.0	(32,753)	(32,753)	13,975	07/15/2045
50077L-AV-8	KRAFT HEINZ FOODS CO.		09/26/2023	BNP PARIBAS	XXX	76,254	85,000	85,889	85,648	.0	(61)	.0	(61)	.0	85,588	.0	(9,333)	(9,333)	3,161	04/01/2030
50077L-AZ-9	KRAFT HEINZ FOODS CO.		09/19/2023	Jane Street	XXX	83,078	96,000	96,240	96,236	.0	(3)	.0	(3)	.0	96,233	.0	(13,154)	(13,154)	4,550	10/01/2049
50077L-BJ-4	KRAFT HEINZ FOODS CO.		06/15/2023	BARCLAYS CAPITAL INC.	XXX	884,646	900,000	1,145,156	1,136,528	.0	(2,324)	.0	(2,324)	.0	1,134,204	.0	(249,558)	(249,558)	27,108	06/01/2050
501066-AE-2	KRONOS ACQUISITION HOLDINGS INC.		09/21/2023	JEFF	XXX	69,246	75,000	65,063	65,063	9,938	.0	.0	9,938	.0	75,000	.0	(5,754)	(5,754)	4,635	12/31/2026
501680-AC-9	LABL INC.		09/21/2023	JEFF	XXX	157,635	175,000	174,190	151,375	22,944	73	.0	23,017	.0	174,392	.0	(16,757)	(16,757)	9,253	11/01/2028
501797-AN-4	BATH & BODY WORKS INC.		09/19/2023	Jane Street	XXX	82,319	87,000	74,843	79,340	.0	926	.0	926	.0	80,266	.0	2,053	2,053	5,202	02/01/2028
50188W-AE-8	LCM XX AR - CDO		10/20/2023	Paydown	XXX	1,291,681	1,291,681	1,289,729	1,289,846	.0	1,834	.0	1,834	.0	1,291,681	.0	.0	.0	42,417	10/20/2027
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		09/21/2023	JEFF	XXX	148,439	175,000	175,500	143,500	31,921	(43)	.0	31,879	.0	175,379	.0	(26,940)	(26,940)	7,678	05/01/2029
50210L-AA-2	LMREC 2021-CRE4 A - CMBS		12/22/2023	Paydown	XXX	678,883	678,883	678,883	678,883	.0	.0	.0	.0	.0	678,883	.0	.0	.0	19,976	04/24/2037
50212Y-AD-6	LPL HOLDINGS INC.		09/21/2023	JEFF	XXX	199,013	225,000	225,000	195,750	29,250	.0	.0	29,250	.0	225,000	.0	(25,988)	(25,988)	9,250	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC.		09/21/2023	JEFF	XXX	107,363	125,000	126,525	106,719	19,591	(97)	.0	19,494	.0	126,213	.0	(18,850)	(18,850)	4,709	05/15/2031
50543L-AA-0	LAFL 2016 A1 - ABS	C	12/15/2023	Paydown	XXX	61,791	61,791	52,471	.0	.0	9,320	.0	9,320	.0	61,791	.0	.0	.0	882	01/15/2042
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		09/19/2023	Jane Street	XXX	90,259	94,000	80,605	86,362	.0	1,830	.0	1,830	.0	88,192	.0	2,067	2,067	4,798	10/01/2025
512807-AN-8	LAM RESEARCH CORP.		06/02/2023	ASSOCIATION	XXX	736,845	750,000	751,230	750,438	.0	(86)	.0	(86)	.0	750,351	.0	(13,506)	(13,506)	20,663	03/15/2025
513272-AC-8	LAMB WESTON HOLDINGS INC.		09/21/2023	JEFF	XXX	462,270	500,000	470,000	472,157	.0	3,286	.0	3,286	.0	475,443	.0	(13,173)	(13,173)	20,990	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC.		09/21/2023	Various	XXX	174,073	200,000	200,000	176,500	23,500	.0	.0	23,500	.0	200,000	.0	(25,927)	(25,927)	7,356	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC.		06/27/2023	Various	XXX	246,625	275,000	275,000	239,250	35,750	.0	.0	35,750	.0	275,000	.0	(28,375)	(28,375)	10,697	01/31/2032
51507K-AA-4	LFT 2020-2 A - ABS		02/21/2023	Wells Fargo	XXX	885,664	1,000,000	999,909	999,940	.0	2	.0	2	.0	999,942	.0	(114,278)	(114,278)	4,060	04/21/2031
516806-AJ-5	VITAL ENERGY INC.		09/19/2023	WELLS FARGO SECURITIES LLC	XXX	25,063	25,000	24,686	25,000	.0	.0	.0	.0	.0	24,686	.0	377	377	0	10/15/2030
517834-AF-4	LAS VEGAS SANDS CORP.		09/21/2023	JEFF	XXX	193,946	225,000	207,792	190,108	19,247	1,491	.0	20,737	.0	210,845	.0	(16,900)	(16,900)	9,921	08/08/2029
521088-AC-8	LD HOLDINGS GROUP LLC		09/21/2023	Various	XXX	128,846	200,000	90,000	128,000	.0	5,749	38,286	(32,538)	.0	95,462	.0	33,384	33,384	11,816	04/01/2028
526057-CY-4	LENNAR CORP.		09/21/2023	JEFF	XXX	228,256	235,000	237,350	236,164	(200)	.0	.0	(200)	.0	235,965	.0	(7,709)	(7,709)	9,139	06/15/2027
527298-BR-3	LEVEL 3 FINANCING INC.		09/21/2023	JEFF	XXX	93,267	150,000	144,300	118,125	26,890	591	.0	27,481	.0	145,606	.0	(52,339)	(52,339)	7,863	07/01/2028
527298-BU-6	LEVEL 3 FINANCING INC.		10/20/2023	Various	XXX	181,281	179,000	262,022	261,046	32,150	(11,599)	.0	20,							

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
552751-AA-7	MFRA 20NQM2 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	166,563	166,563	166,561	166,557	.0	.0	.0	.6	.0	166,563	.0	.0	.0	1,204	04/27/2065
55282X-AA-8	MF1 2021-FL5 A - CMBS		10/17/2023	Paydown	XXX	531,071	531,071	529,015	529,015	.0	2,056	.0	2,056	.0	531,071	.0	.0	.0	18,477	07/17/2036
55284P-AC-9	MFRA 2022-NOM1 A1 - RMBS		12/01/2023	Paydown	XXX	214,541	214,541	214,541	215,049	.0	(508)	.0	(508)	.0	214,541	.0	.0	.0	4,180	12/27/2066
552953-CF-6	MGM RESORTS INTERNATIONAL		09/21/2023	JEFF	XXX	69,903	75,000	81,938	69,469	10,586	(860)	.0	9,726	.0	79,195	.0	(9,292)	(9,292)	3,896	04/15/2027
552953-CH-2	MGM RESORTS INTERNATIONAL		09/21/2023	JEFF	XXX	266,853	300,000	300,000	261,750	38,250	.0	.0	38,250	.0	300,000	.0	(33,147)	(33,147)	13,458	10/15/2028
55305B-AS-0	M/I HOMES INC.		08/23/2023	SMRD	XXX	23,406	25,000	25,000	22,094	2,906	.0	.0	2,906	.0	25,000	.0	(1,594)	(1,594)	1,320	02/01/2028
55316P-AJ-6	MKT 2020-525M D - CMBS		09/06/2023	YORK	XXX	31,939	73,000	73,086	73,136	.0	(20)	.0	(20)	.0	73,116	.0	(41,177)	(41,177)	1,676	02/12/2040
55316V-AA-2	MHC 2021-MHC A - CMBS		06/09/2023	HARRIS NESBITT CORP BONDS	XXX	146,813	150,000	145,172	148,021	.0	1,979	.0	1,979	.0	150,000	.0	(3,188)	(3,188)	4,126	04/15/2038
55317A-AA-7	MKS 171R AR - CDO	C	10/20/2023	Paydown	XXX	741,748	741,748	741,748	741,748	.0	.0	.0	.0	.0	741,748	.0	.0	.0	34,518	07/20/2030
55821C-AA-2	ATRM 40R AR2 - CDO	C	11/28/2023	Paydown	XXX	31,424	31,424	31,424	31,424	.0	.0	.0	.0	.0	31,424	.0	.0	.0	1,118	05/28/2030
55821K-AC-0	MDPK XXXVIII A - CDO	C	01/20/2023	WELLS FARGO SECURITIES LLC	XXX	983,100	1,000,000	996,000	996,520	.0	1,699	.0	1,699	.0	998,218	.0	(15,118)	(15,118)	14,436	07/17/2034
56564R-AA-8	MAPSL 2018-1 A - ABS	C	12/15/2023	Paydown	XXX	135,742	135,742	135,738	135,740	.0	.3	.0	.3	.0	135,742	.0	.0	.0	3,208	05/15/2043
565760-AN-8	MCLO V A1R - CDO	C	02/21/2023	Paydown	XXX	16,600	16,600	16,600	16,605	.0	(5)	.0	(5)	.0	16,600	.0	.0	.0	235	11/22/2027
56577P-AL-3	MCLO 9R A1R - CDO	C	10/16/2023	Paydown	XXX	760,418	760,418	760,418	762,261	.0	(1,844)	.0	(1,844)	.0	760,418	.0	.0	.0	35,900	04/16/2029
56844Y-AA-5	SPEAK 5 A - CDO	C	10/25/2023	Paydown	XXX	178,831	178,831	175,255	177,182	.0	1,649	.0	1,649	.0	178,831	.0	.0	.0	10,030	04/25/2031
56848M-AA-7	MFIT 2020-A A - ABS	C	11/01/2023	Various	XXX	350,942	360,000	359,927	359,947	.0	13	.0	13	.0	359,961	.0	(9,019)	(9,019)	6,713	08/21/2034
575385-AD-1	MASONITE INTERNATIONAL CORP		09/21/2023	JEFF	XXX	92,829	100,000	106,625	92,375	10,465	(499)	.0	9,966	.0	102,341	.0	(9,512)	(9,512)	6,181	02/01/2028
576430-AE-5	MARP 2005-2 1AF - CMO/RMBS		12/25/2023	Paydown	XXX	78,038	81,043	39,305	38,999	.0	50,962	11,923	39,039	.0	78,038	.0	.0	.0	2,035	05/25/2035
577081-AU-6	MATTEL INC.		12/20/2023	PERSHING DIV OF DLJ SEC LINDING	XXX	34,694	36,000	44,460	31,005	13,180	(305)	.0	12,875	.0	43,880	.0	(9,187)	(9,187)	2,734	10/01/2040
577081-AW-2	MATTEL INC.		12/20/2023	MORGAN STANLEY & COMPANY	XXX	85,646	96,000	108,480	77,520	30,580	(427)	.0	30,153	.0	107,673	.0	(22,027)	(22,027)	5,973	11/01/2041
58003U-AA-6	MF1 2020-FL4 A - CMBS	C	12/15/2023	Paydown	XXX	425,618	425,618	425,618	425,618	.0	.0	.0	.0	.0	425,618	.0	.0	.0	11,476	12/17/2035
58403Y-AR-7	MED 2021-MDLN D - CMBS	C	05/15/2023	Paydown	XXX	1,911	1,911	1,911	1,911	.0	.0	.0	.0	.0	1,911	.0	.0	.0	27	11/15/2038
58933Y-BE-4	MERCK & CO INC.		02/13/2023	GOLDMAN	XXX	49,856	60,000	59,876	59,889	.0	1	.0	1	.0	59,890	.0	(10,034)	(10,034)	233	12/10/2031
59001A-AY-8	MERITAGE HOMES CORP		09/21/2023	Various	XXX	319,621	320,000	330,412	315,789	8,252	(1,467)	.0	6,785	.0	322,573	.0	(2,953)	(2,953)	13,590	06/01/2025
59001A-BA-9	MERITAGE HOMES CORP		04/11/2023	Cantor Fitzgerald	XXX	269,500	275,000	269,679	258,844	12,600	201	.0	12,801	.0	271,645	.0	(2,145)	(2,145)	4,972	06/06/2027
59111R-AA-0	METAL 2017-1 A - ABS	C	12/15/2023	Paydown	XXX	89,996	89,996	53,037	.0	.0	36,959	.0	36,959	.0	89,996	.0	.0	.0	1,313	10/15/2042
59319B-AA-5	MFRA 23INV2 A1 - RMBS		12/01/2023	Paydown	XXX	13,828	13,828	13,795	13,828	.0	32	.0	32	.0	13,828	.0	.0	.0	146	10/25/2058
595017-AZ-7	MICROCHIP TECHNOLOGY INC.		07/26/2023	DBSI	XXX	249,325	250,000	258,772	251,964	.0	(1,681)	.0	(1,681)	.0	250,282	.0	(957)	(957)	6,063	09/01/2023
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		09/21/2023	JEFF	XXX	69,622	75,000	76,331	67,875	8,260	(248)	.0	8,012	.0	75,887	.0	(6,265)	(6,265)	4,479	08/15/2027
59981T-AC-9	MCMLT 2019-GS2 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	106,091	106,091	106,759	106,373	.0	(282)	.0	(282)	.0	106,091	.0	.0	.0	1,595	08/25/2059
603051-AA-1	MINERAL RESOURCES LTD.		09/19/2023	Jane Street	XXX	92,554	93,000	93,000	93,000	.0	.0	.0	.0	.0	93,000	.0	(446)	(446)	6,717	05/01/2027
603051-AE-3	MINERAL RESOURCES LTD.		12/21/2023	Various	XXX	102,451	98,000	98,000	.0	.0	.0	.0	.0	98,000	.0	4,451	4,451	1,890	10/01/2028	
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP INC.	C	06/02/2023	JP MORGAN	XXX	428,107	440,000	447,788	443,013	.0	(576)	.0	(576)	.0	442,436	.0	(14,329)	(14,329)	12,649	03/02/2025
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC.	C	06/02/2023	SERVICES LLC	XXX	1,012,666	1,015,000	1,016,583	1,015,206	.0	(156)	.0	(156)	.0	1,015,050	.0	(2,385)	(2,385)	32,872	07/26/2023
60855R-AJ-9	MOLINA HEALTHCARE INC.		09/19/2023	Jane Street	XXX	22,678	25,000	22,750	22,750	2,469	(26)	.0	2,443	.0	25,193	.0	(2,515)	(2,515)	839	06/15/2028
61690Y-BS-0	MSC 2016-BNK2 ASB - CMBS		12/01/2023	Paydown	XXX	441,167	441,167	430,207	437,397	.0	3,770	.0	3,770	.0	441,167	.0	.0	.0	7,027	11/18/2049
61691N-AK-1	MSC 2017-HR2 C - CMBS		11/07/2023	FENNER & SMITH/BAS	XXX	832,617	1,000,000	1,006,860	1,003,146	.0	(869)	.0	(869)	.0	1,002,277	.0	(169,660)	(169,660)	41,153	12/16/2050
61744C-YP-5	MSHEL 2006-2 A4 - RMBS		12/26/2023	Paydown	XXX	189,966	189,966	162,421	190,878	.0	(912)	.0	(912)	.0	189,966	.0	.0	.0	3,809	02/25/2036
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS		07/01/2023	Paydown	XXX	7,121	7,121	6,497	6,862	.0	259	.0	259	.0	7,121	.0	.0	.0	108	09/17/2049
61946K-AA-2	MSAIC 223 A - ABS		12/20/2023	Paydown	XXX	36,032	36,032	36,030	36,030	.0	1	.0	1	.0	36,032	.0	.0	.0	1,037	06/20/2053
61946Q-AA-9	MSAIC 2022-1 A - ABS		12/20/2023	Paydown	XXX	72,508	72,508	69,828	69,872	.0	2,637	.0	2,637	.0	72,508	.0	.0	.0	985	01/20/2053
61946U-AA-0	MSAIC 2022-2 A - ABS		12/20/2023	Paydown	XXX	41,579	41,579	41,157	41,162	.0	417	.0	417	.0	41,579	.0	.0	.0	756	01/21/2053
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC.		09/19/2023	Jane Street	XXX	45,972	46,000	14,950	19,423	.0	2,082	.0	2,082	.0	21,505	.0	24,468	24,468	4,106	05/15/2027
62482B-AA-0	MEDLINE BORROWER LP		09/21/2023	JEFF	XXX	403,498	475,000	474,000	380,000	94,138	90	.0	94,228	.0	474,228	.0	(70,729)	(70,729)	18,099	04/01/2029
62482B-AB-8	MEDLINE BORROWER LP		07/12/2023	Various	XXX	349,000	400,000	296,678	298,084	.0	4,927	.0	4,927	.0	303,011	.0	45,989	45,989	14,911	10/01/2029
62886E-AU-2	NCR VOYIX CORP		10/17/2023	Various	XXX	168,964	167,000	156,506	153,539	3,465	11,291	.0	14,756	.0	168,294	.0	670	670	10,510	09/01/2027
62886E-AV-0	NCR CORP		09/19/2023	Jane Street	XXX	147,946	144,000	144,880	134,280	10,315	(53)	.0	10,262	.0	144,542	.0	3,404	3,404	9,310	09/01/2029
62886H-BA-8	NCL CORPORATION LTD.		09/19/2023	Jane Street	XXX	67,594	72,000	55,800	56,880	710	2,708	.0	3,419	.0	60,299	.0	7,295	7,295	4,301	03/15/2026
62886H-BE-0	NCL CORPORATION LTD.		09/21/2023	JEFF	XXX	95,081	100,000	92,565	92,727	.0	927	.0	93,492	.0	93,492	.0	1,589	1,589	3,590	02/15/2027
62927#-AG-1	NFL VENTURES INC.		10/16/2023	Direct	XXX	124,975	124,975	124,975	124,975	.0	.0	.0	.0	.0	124,975	.0	.0	.0	3,351	04/15/2032
62927#-AK-2	NFL VENTURES INC.		10/16/2023	Direct	XXX	100,063	100,063	100,												

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
629377-CR-1	NRG ENERGY INC.		02/06/2023	Merrill Lynch	XXX	20,125	25,000	24,031	18,969	5,162	.9	.0	5,171	.0	24,140	.0	(4,015)	(4,015)	.436	02/15/2031
629377-CS-9	NRG ENERGY INC.		11/13/2023	JEFF	XXX	272,202	362,000	339,125	196,500	65,500	1,305	.0	66,805	.0	340,430	.0	(68,228)	(68,228)	15,212	02/15/2032
631707-AL-0	NCC 171R 1AS - CDO	C.	10/16/2023	Paydown	XXX	1,361,543	1,361,543	1,361,543	1,361,543	.0	.0	.0	.0	.0	1,361,543	.0	.0	.0	44,558	10/15/2029
63935B-AA-1	NAVSL 2020-H A - ABS		12/15/2023	Paydown	XXX	200,939	200,939	200,922	200,918	.0	.21	.0	.21	.0	200,939	.0	.0	.0	1,281	01/15/2069
63938C-AH-1	NAVIENT CORP.		06/28/2023	Bank of America	XXX	245,000	250,000	240,000	240,313	1,050	1,585	.0	2,635	.0	242,948	.0	2,052	2,052	8,672	06/25/2025
63938C-AK-4	NAVIENT CORP.		06/28/2023	Morgan Stanley	XXX	56,319	63,000	63,000	55,046	7,954	.0	.0	7,954	.0	63,000	.0	(6,681)	(6,681)	2,494	03/15/2027
63938C-AM-0	NAVIENT CORP.		06/28/2023	Various	XXX	81,871	96,000	96,000	78,600	17,400	.0	.0	17,400	.0	96,000	.0	(14,129)	(14,129)	4,180	03/15/2029
63941F-AB-2	NAVSL 2020-A A2A - ABS		12/15/2023	Paydown	XXX	21,263	21,263	21,261	21,271	.0	(8)	.0	(8)	.0	21,263	.0	.0	.0	274	11/15/2068
63941F-AC-0	NAVSL 2020-A A2B - ABS		12/15/2023	Paydown	XXX	17,719	17,719	17,719	17,719	.0	(93)	.0	(93)	.0	17,719	.0	.0	.0	538	11/15/2068
63941G-AB-0	NAVSL 2020-B A2 - ABS		12/15/2023	Paydown	XXX	57,323	57,323	57,300	57,332	.0	(9)	.0	(9)	.0	57,323	.0	.0	.0	641	01/15/2069
63941H-AA-0	NAVSL 2020-D A - ABS		12/15/2023	Paydown	XXX	6,903	6,903	6,902	6,902	.0	1	.0	1	.0	6,903	.0	.0	.0	62	05/15/2069
63942C-AA-0	NAVSL 2021-D A - ABS		12/15/2023	Paydown	XXX	187,550	187,550	187,550	187,550	.0	45	.0	45	.0	187,550	.0	.0	.0	5,954	04/15/2060
63942E-AA-6	NAVSL 2021-E A - ABS		12/15/2023	Paydown	XXX	323,979	323,979	323,908	323,916	.0	63	.0	63	.0	323,979	.0	.0	.0	1,676	12/16/2069
63942G-AA-1	NAVSL 2021-F A - ABS		12/15/2023	Paydown	XXX	311,810	311,810	311,753	311,760	.0	51	.0	51	.0	311,810	.0	.0	.0	1,821	02/18/2070
63942K-AA-2	NAVSL 2021-G A - ABS		12/15/2023	Paydown	XXX	57,157	57,157	57,071	57,079	.0	78	.0	78	.0	57,157	.0	.0	.0	482	04/15/2070
63942M-AA-8	NAVSL 2022-A A - ABS		12/15/2023	Paydown	XXX	203,141	203,141	203,137	203,138	.0	3	.0	3	.0	203,141	.0	.0	.0	2,408	07/15/2070
64034Y-AB-7	NSLT 2021-D AFX - ABS		12/20/2023	Paydown	XXX	281,043	281,043	281,021	281,036	.0	27	.0	27	.0	281,043	.0	.0	.0	2,418	04/20/2062
64035D-AD-8	NSLT 21A AP2 - ABS		12/20/2023	Paydown	XXX	106,368	106,368	106,243	106,257	.0	111	.0	111	.0	106,368	.0	.0	.0	762	04/20/2062
64035G-AB-5	NSLT 2021-C AFX - ABS		12/20/2023	Paydown	XXX	84,413	84,413	84,388	84,391	.0	22	.0	22	.0	84,413	.0	.0	.0	557	04/20/2062
64110L-AS-5	NETFLIX INC.		04/20/2023	Morgan Stanley	XXX	207,505	207,000	211,945	199,755	10,577	(174)	.0	10,403	.0	210,158	.0	(2,653)	(2,653)	5,298	04/15/2028
64110L-AU-0	NETFLIX INC.		04/20/2023	HSC SECURITIES	XXX	64,076	63,000	63,000	61,110	1,890	.0	.0	1,890	.0	63,000	.0	1,076	1,076	1,213	11/15/2029
64110L-AV-8	NETFLIX INC.		04/20/2023	Goldman Sachs	XXX	101,302	102,000	102,000	95,115	6,885	.0	.0	6,885	.0	102,000	.0	(698)	(698)	1,782	06/15/2060
64110L-AX-4	NETFLIX INC.		09/21/2023	JEFF	XXX	148,085	144,000	152,640	150,470	(634)	.0	.0	(634)	.0	149,836	.0	(1,750)	(1,750)	7,905	05/15/2029
644535-AH-9	NEW GOLD INC.		09/19/2023	Jane Street	XXX	63,702	68,000	68,000	59,670	8,330	.0	.0	8,330	.0	68,000	.0	(4,298)	(4,298)	6,305	07/15/2027
64828F-CQ-3	NRZT 2018-4 A1S - CMO/RMBS		12/26/2023	Paydown	XXX	10,792	10,792	10,792	10,768	.0	24	.0	24	.0	10,792	.0	.0	.0	305	01/27/2048
64828X-AA-1	NRZT 2020-RPL1 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	121,042	121,042	122,988	122,056	.0	(1,014)	.0	(1,014)	.0	121,042	.0	.0	.0	1,802	11/25/2059
64830N-AA-9	NRZT 19RPL3 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	53,285	53,285	50,191	50,191	.0	3,094	.0	3,094	.0	53,285	.0	.0	.0	810	07/25/2059
64830T-AD-0	NRZT 2020-1 A1B - CMO/RMBS		12/01/2023	Paydown	XXX	70,714	70,714	72,727	73,107	.0	(2,393)	.0	(2,393)	.0	70,714	.0	.0	.0	1,264	10/27/2059
64831E-AB-6	NRZT 2021-NQM2R A2 - CMO/RMBS		12/01/2023	Paydown	XXX	98,451	98,451	98,451	98,449	.0	2	.0	2	.0	98,451	.0	.0	.0	606	10/25/2058
64831H-AM-5	NRZT 23NQM1 A1A - RMBS		12/01/2023	Paydown	XXX	44,972	44,972	44,972	44,972	.0	1	.0	1	.0	44,972	.0	.0	.0	491	01/25/2063
65343H-AA-9	NEXSTAR MEDIA INC.		09/21/2023	Various	XXX	388,151	425,000	394,975	388,714	7,466	3,982	.0	11,448	.0	400,162	.0	(12,011)	(12,011)	28,238	07/15/2027
654740-BT-5	NISSAN MOTOR ACCEPTANCE COMPANY LLC		03/21/2023	CitiGroup	XXX	419,815	420,000	419,868	419,868	.0	5	.0	5	.0	419,873	.0	(74,860)	(74,860)	6,224	03/09/2028
655663-C#-7	NORDSON CORPORATION		07/26/2023	Adjustment	XXX	250,000	250,000	250,000	250,000	.0	.0	.0	.0	.0	250,000	.0	.0	.0	7,675	07/25/2025
66977W-AQ-2	NOVA CHEMICALS CORP.		11/14/2023	Various	XXX	420,467	430,000	424,190	416,563	11,842	897	.0	12,739	.0	429,302	.0	(8,835)	(8,835)	16,624	06/01/2024
670001-AH-9	NOVELIS CORP.		11/10/2023	Merrill Lynch	XXX	20,438	25,000	24,438	20,250	4,244	43	.0	4,287	.0	24,537	.0	(4,100)	(4,100)	1,208	08/15/2031
67097L-AH-9	OCP 2017-13 AAR - CDO		09/26/2023	Various	XXX	348,852	350,000	350,000	350,000	.0	.0	.0	.0	.0	350,000	.0	(1,148)	(1,148)	19,609	07/15/2030
67097O-AA-3	OCP 2017-14 A1A - CDO		11/20/2023	Paydown	XXX	456,974	456,974	457,294	456,876	.0	98	.0	98	.0	456,974	.0	.0	.0	27,202	11/20/2030
67103H-AL-1	O'REILLY AUTOMOTIVE INC.		06/21/2023	BNP PARIBAS	XXX	135,681	140,000	139,558	139,577	.0	17	.0	17	.0	139,594	.0	(3,913)	(3,913)	3,436	06/15/2032
67113D-BC-7	OZLM 24R 2AR - CDO		08/22/2023	RBCMK	XXX	983,820	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	(16,180)	(16,180)	55,908	07/20/2032
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP		09/19/2023	Jane Street	XXX	68,863	67,000	67,000	66,498	503	.0	.0	503	.0	67,000	.0	1,863	1,863	5,211	04/01/2029
674599-DB-8	OCCIDENTAL PETROLEUM CORP.		06/26/2023	LUF	XXX	24,184	24,000	23,351	23,395	.0	190	.0	190	.0	23,586	.0	598	598	1,654	07/01/2024
674599-DJ-1	OCCIDENTAL PETROLEUM CORP.		12/07/2023	Various	XXX	120,520	120,000	145,800	117,600	27,221	(926)	.0	26,296	.0	143,896	.0	(23,376)	(23,376)	9,217	03/15/2040
674599-DL-6	OCCIDENTAL PETROLEUM CORP.		12/07/2023	Barclays Bank	XXX	172,343	164,000	208,485	168,100	39,083	(1,031)	.0	38,052	.0	206,152	.0	(33,809)	(33,809)	13,410	03/15/2046
674599-DR-3	OCCIDENTAL PETROLEUM CORP.		09/21/2023	Various	XXX	155,522	150,000	171,938	154,125	13,510	(1,664)	.0	11,847	.0	165,972	.0	(10,450)	(10,450)	7,468	05/15/2028
674599-EA-9	OCCIDENTAL PETROLEUM CORP.		06/01/2023	Merrill Lynch	XXX	433,575	375,000	464,625	421,834	26,877	(3,762)	.0	23,115	.0	444,949	.0	(11,374)	(11,374)	29,583	07/15/2030
674599-EB-7	OCCIDENTAL PETROLEUM CORP.		06/09/2023	SEA	XXX	99,590	100,000	100,750	99,590	.0	(74)	.0	(74)	.0	100,360	.0	(770)	(770)	4,602	09/01/2025
674599-ED-3	OCCIDENTAL PETROLEUM CORP.		09/19/2023	Various	XXX	280,454	271,000	274,355	273,681	76	(198)	.0	(122)	.0	273,558	.0	6,896	6,896	15,307	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM CORP.		09/19/2023	Jane Street	XXX	32,927	33,000	33,000	33,000	.0	.0	.0	.0	.0	33,000	.0	(73)	(73)	2,470	01/01/2031
67515E-AR-7	OCTR V ARR - CDO	C.	10/13/2023	Paydown	XXX	7,826	7,826	7,816	7,739	.0	10	.0	10	.0	7,826	.0	.0	.0	215	10/14/2031
675553-A*-2	OCHSNER CLINIC FOUNDATION		05/15/2023	Paydown	XXX	70,750	70,750	70,750	70,750	.0	.0	.0	.0	.0	70,750	.0	.0	.0	1,224	05/15/2038
67591U-AC-1	OCT36 36 A1 - CDO		10/16/2023	Paydown	XXX	51,716	51,716	51,431	51,750	.0	128	.0	128	.0	51,716	.0	.0	.0	3,000	04/15/2031</

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
682696-AA-7	OMFIT 2020-2 A - ABS		02/09/2023	GOLDMAN, MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	1,478,168	1,650,000	1,649,859	1,649,912	.0	.3	.0	.3	.0	1,649,915	.0	(171,747)	(171,747)	4,732	09/14/2035
682698-AA-6	OMFIT 2019-2 A - ABS		01/17/2023	FENNER & SMITH/BAS	XXX	2,493,070	2,700,000	2,706,545	2,704,701	.0	(43)	.0	(43)	.0	2,704,658	.0	(211,587)	(211,587)	8,007	10/14/2036
68373B-AA-9	OPEN 23A/R A - CMBS		12/15/2023	Paydown	XXX	3,993	3,993	3,983	.0	.0	.0	.0	.0	3,993	.0	.0	.0	.23	11/15/2040	
68622T-AA-9	ORGANON & CO		09/26/2023	Various	XXX	632,127	725,000	730,906	645,250	84,703	(623)	.0	84,080	.0	729,330	.0	(97,203)	(97,203)	26,976	04/30/2028
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC.		09/21/2023	JEFF	XXX	98,959	100,000	101,750	97,500	3,441	(249)	.0	3,192	.0	100,692	.0	(1,733)	(1,733)	7,083	08/15/2025
69290L-AA-5	PFP 217 A - CMBS	C	08/16/2023	Paydown	XXX	333,604	333,604	333,604	333,601	.0	.3	.0	.3	.0	333,604	.0	.0	.0	6,861	04/16/2038
69306R-AA-4	P & L DEVELOPMENT LLC		12/12/2023	JEFF	XXX	70,000	100,000	75,000	76,600	.0	6,260	.0	6,260	.0	82,860	.0	(12,860)	(12,860)	8,164	11/15/2025
69327R-AG-6	PDC ENERGY INC.		08/14/2023	Call @ 100.00	XXX	185,000	185,000	186,667	183,845	1,079	.76	.0	1,155	.0	185,000	.0	.0	.0	10,356	09/15/2024
69327R-AJ-0	PDC ENERGY INC.		10/03/2023	US BANCORP	XXX	128,597	129,000	124,020	121,905	2,170	1,018	.0	3,188	.0	125,903	.0	3,503	3,503	6,593	05/15/2026
69331C-AH-1	PG&E CORP.		06/12/2023	Cantor Fitzgerald	XXX	702,625	770,000	729,950	695,380	36,039	2,624	.0	38,663	.0	734,043	.0	(31,418)	(31,418)	36,682	07/01/2028
69331C-AJ-7	PG&E CORP.		12/01/2023	Various	XXX	584,906	650,000	662,138	591,500	67,763	(826)	.0	66,937	.0	658,437	.0	(73,531)	(73,531)	40,994	07/01/2030
69335P-DY-8	PFSC 2020-G B - ABS		11/01/2023	SG COWEN & CO NEW YORK	XXX	374,597	380,000	379,990	379,996	.0	14	.0	14	.0	380,010	.0	(5,413)	(5,413)	5,270	02/17/2026
69377E-AA-7	PRPW 221NV1 A1 - RMBS		12/26/2023	Paydown	XXX	32,256	34,192	33,260	33,384	.0	(1,128)	.0	(1,128)	.0	32,256	.0	.0	.0	874	04/25/2067
69377F-AA-4	FREPORT INDONESIA PT.	C	06/27/2023	GOLDMAN SACHS INTL	XXX	1,123,607	1,158,000	1,163,342	1,162,644	.0	(493)	.0	(493)	.0	1,162,151	.0	(38,544)	(38,544)	39,069	04/14/2027
69832A-AB-2	PANASONIC HOLDINGS CORP.	C	11/01/2023	Morgan Stanley	XXX	366,259	375,000	375,000	375,000	.0	.0	.0	.0	.0	375,000	.0	(8,741)	(8,741)	12,949	07/19/2024
69888X-AA-7	PAR PHARMACEUTICAL INC		01/13/2023	ROYAL BANK OF CANADA	XXX	254,888	326,000	247,760	242,870	11,061	578	.0	11,639	.0	254,509	.0	178	178	.0	04/01/2027
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		09/21/2023	JEFF	XXX	149,001	150,000	150,000	149,813	188	.0	.0	188	.0	150,000	.0	(999)	(999)	9,188	06/01/2025
70137T-AP-0	PARKLAND CORP.		09/19/2023	Jane Street	XXX	64,514	67,000	67,000	62,645	.0	.0	.0	4,355	.0	67,000	.0	(2,486)	(2,486)	4,658	07/15/2027
70137W-AG-3	PARKLAND CORP.		09/21/2023	JEFF	XXX	107,435	125,000	125,000	104,375	20,625	.0	.0	20,625	.0	125,000	.0	(17,565)	(17,565)	5,531	10/01/2029
703343-AD-5	PATRICK INDUSTRIES INC		06/05/2023	Merrill Lynch	XXX	42,438	50,000	50,000	41,938	8,063	.0	.0	8,063	.0	50,000	.0	(7,563)	(7,563)	1,425	05/01/2029
707569-AS-8	PENN ENTERTAINMENT INC		09/21/2023	JEFF	XXX	210,836	225,000	234,563	203,906	25,394	(1,540)	.0	23,853	.0	227,759	.0	(16,923)	(16,923)	15,117	01/15/2027
709599-AZ-7	PENSKO TRUCK LEASING CO LP		06/02/2023	JP MORGAN	XXX	579,888	600,000	587,406	595,347	.0	875	.0	875	.0	596,222	.0	(16,334)	(16,334)	17,512	03/10/2025
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		09/21/2023	JEFF	XXX	98,959	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	(1,041)	(1,041)	253	01/15/2032
717081-DH-3	PFIZER INC		06/15/2023	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,076,210	1,012,075	.0	(12,075)	.0	(12,075)	.0	1,000,000	.0	.0	.0	15,000	06/15/2023
72014T-AC-3	PIEDMONT HEALTHCARE INC.		02/08/2023	JP MORGAN	XXX	537,233	670,000	670,000	670,000	.0	.0	.0	.0	.0	670,000	.0	(132,767)	(132,767)	8,331	01/01/2032
72147K-AE-8	PILGRIMS PRIDE CORP		10/10/2023	Various	XXX	1,930,906	1,948,000	1,977,354	1,957,702	.0	(37,999)	.0	(37,999)	.0	1,919,703	.0	11,203	11,203	153,899	09/30/2027
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2023	Paydown	XXX	103,025	103,025	103,024	103,094	.0	(69)	.0	(69)	.0	103,025	.0	.0	.0	2,265	06/15/2044
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC		09/09/2023	Direct	XXX	66,989	66,989	66,989	66,989	.0	.0	.0	.0	.0	66,989	.0	.0	.0	1,507	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC		09/13/2023	Direct	XXX	69,511	69,511	69,511	69,511	.0	.0	.0	.0	.0	69,511	.0	.0	.0	1,564	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC		09/13/2023	Direct	XXX	63,496	63,496	63,496	63,496	.0	.0	.0	.0	.0	63,496	.0	.0	.0	1,183	09/13/2027
731020-AA-4	POLAR TANKERS INC.		11/10/2023	Paydown	XXX	220,540	220,540	213,920	218,788	.0	1,752	.0	1,752	.0	220,540	.0	.0	.0	9,891	05/10/2037
73179P-AM-8	AVIENT CORP.		09/19/2023	Jane Street	XXX	42,381	43,000	45,405	41,925	1,806	(383)	.0	1,423	.0	43,348	.0	(967)	(967)	2,102	05/15/2025
737446-AN-4	POST HOLDINGS INC.		09/19/2023	Jane Street	XXX	123,556	129,000	123,676	120,938	4,848	403	.0	5,251	.0	126,189	.0	(2,633)	(2,633)	8,587	01/15/2028
737446-AP-9	POST HOLDINGS INC.		09/21/2023	JEFF	XXX	22,582	25,000	25,000	22,625	2,375	.0	.0	2,375	.0	25,000	.0	(2,418)	(2,418)	1,069	12/15/2029
737446-AQ-7	POST HOLDINGS INC.		09/21/2023	JEFF	XXX	107,279	125,000	125,000	107,656	17,344	.0	.0	17,344	.0	125,000	.0	(17,721)	(17,721)	5,460	04/15/2030
737446-AR-5	POST HOLDINGS INC.		09/21/2023	JEFF	XXX	82,945	100,000	100,125	83,500	16,614	(8)	.0	16,606	.0	100,106	.0	(17,161)	(17,161)	4,625	09/15/2031
740212-AL-9	PRECISION DRILLING CORP.		11/27/2023	Call @ 100.00	XXX	26,000	26,000	25,480	.0	.0	.0	.0	.0	26,000	.0	.0	.0	990	01/15/2026	
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC		09/21/2023	JEFF	XXX	184,220	250,000	168,750	170,123	.0	4,089	.0	4,089	.0	174,212	.0	10,008	10,008	15,667	09/01/2031
742855-AA-7	PRDGY 2021-1 A - ABS	C	12/27/2023	Paydown	XXX	73,552	73,552	73,552	73,516	.0	37	.0	37	.0	73,552	.0	.0	.0	2,420	07/25/2051
74340X-BT-7	PROLOGIS LP		02/01/2023	JP MORGAN	XXX	183,474	180,000	179,397	179,401	.0	3	.0	3	.0	179,404	.0	4,070	4,070	3,076	01/15/2033
74834L-AX-8	QUEST DIAGNOSTICS INC.		12/05/2023	Morgan Stanley	XXX	136,321	140,000	145,335	142,061	.0	(943)	.0	(943)	.0	141,118	.0	(4,797)	(4,797)	5,798	03/30/2025
74841C-AB-7	ROCKET MORTGAGE LLC		09/21/2023	JEFF	XXX	99,616	125,000	114,975	96,893	18,874	682	.0	19,555	.0	116,448	.0	(16,832)	(16,832)	5,167	03/01/2031
749357-AN-9	RCKT 191 A13 - CMO/RMBS		12/01/2023	Paydown	XXX	940	939	939	940	.0	.0	.0	.0	.0	940	.0	.0	.0	19	09/27/2049
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC.		09/19/2023	Jane Street	XXX	202,725	425,000	281,031	247,563	38,382	14,896	.0	53,278	.0	300,840	.0	(98,115)	(98,115)	16,363	02/15/2028
75079L-AB-7	RAIN CARBON INC.		09/08/2023	Various	XXX	154,844	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	4,844	4,844	936	09/01/2029	
75079R-AC-2	RAIN C11 CARBON LLC		08/04/2023	Call @ 100.07	XXX	699,489	699,000	697,385	640,511	53,962	5,016	.0	58,979	.0	699,489	.0	.0	.0	42,074	04/01/2025
75102X-AA-4	RAIZEN FUELS FINANCE SA	C	02/08/2023	Scotia Capital Markets	XXX	882,900	900,000	933,912	922,170	.0	(548)	.0	(548)	.0	921,622	.0	(38,722)	(38,722)	26,500	01/20/2027
75281A-AS-8	RANGE RESOURCES CORP.		09/21/2023	Various	XXX	515,333	525,000	490,500	500,063	4,169	4,441	.0	8,610	.0	508,672	.0	6,661	6,661	17,520	05/15/2025
75281A-BK-4	RANGE RESOURCES CORP.		07/21/2023	BARCLAYS CAPITAL INC	XXX	45,563	50,000	50,000	44,063	5,938	.0	.0	5,938	.0	50,000	.0	(4,438)	(4,438)	2,243	02/15/2030
75458J-AA-5	RAYCS 2022 A1 - ABS		12/01/2023	Paydown	XXX	49,202	49,202	49,202	49,202	.0	.0	.0	.0	.0	49,202	.0	.0	.0	853	12/01/2032
75574P-AA-0	RCMT 2022-FLB A - CMBS		12/26/2023																	

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
75886A-AJ-7	ENERGY TRANSFER LP		06/02/2023	Morgan Stanley	XXX	402,708	405,000	411,237	405,837	0	(619)	0	(619)	0	405,218	0	(2,510)	(2,510)	10,884	11/01/2023
75907Q-AA-6	RMIT 201 A - ABS		11/01/2023	Various	XXX	271,404	280,000	279,985	279,976	0	(1,020)	0	(1,020)	0	278,956	0	(7,552)	(7,552)	5,760	10/15/2030
760759-AX-8	REPUBLIC SERVICES INC.		02/13/2023	GOLDMAN	XXX	512,524	655,000	587,854	593,893	0	819	0	819	0	594,711	0	(82,187)	(82,187)	4,749	02/15/2031
76118V-AA-8	RESI 181NC A1 - CMO/RMBS		04/05/2023	Paydown	XXX	29,107	29,107	29,107	29,150	0	(43)	0	(43)	0	29,107	0	0	0	323	12/05/2059
76120G-AA-7	RESI 2020-1 A1A - CMO/RMBS		12/07/2023	Paydown	XXX	353,523	353,523	353,523	354,870	0	(1,347)	0	(1,347)	0	353,523	0	0	0	10,965	02/07/2052
76123E-AA-9	RESI 211 A1 - CMO/RMBS		12/11/2023	Paydown	XXX	586,009	586,009	586,009	586,040	0	(40)	0	(40)	0	586,009	0	0	0	16,873	07/10/2052
767754-CL-6	RITE AID CORP		07/11/2023	Various	XXX	79,910	100,825	100,825	100,825	0	70	0	70	0	107,975	0	(28,065)	(28,065)	14,631	11/15/2026
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC		09/21/2023	JEFF	XXX	200,140	225,000	192,656	186,750	7,860	600	0	8,460	0	195,210	0	4,930	4,930	14,609	04/15/2040
77341D-AA-5	ROCKT 2017-3 A - CDO		10/20/2023	Paydown	XXX	35,810	35,810	35,821	35,810	0	(8)	0	(8)	0	35,810	0	0	0	1,751	10/21/2030
77341N-AA-3	ROCKT 2021-3 A1 - CDO		03/02/2023	Deutsche Bank	XXX	639,470	650,000	650,000	650,000	0	0	0	0	0	650,000	0	(10,530)	(10,530)	13,873	10/20/2034
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		11/07/2023	Call @ 105.75	XXX	60,278	57,000	55,575	56,222	0	4,055	0	4,055	0	60,278	0	0	0	7,324	06/01/2025
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		04/11/2023	Bank of America	XXX	46,280	52,000	36,920	38,391	0	887	0	887	0	39,278	0	7,002	7,002	0	07/01/2026
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		09/21/2023	Various	XXX	156,089	151,000	151,379	129,278	0	72	0	72	0	151,478	0	4,611	4,611	12,030	01/15/2029
784309-AA-4	SJETS 2017-1 A - ABS		01/17/2023	Paydown	XXX	601,862	601,862	601,861	601,862	0	1	0	1	0	601,862	0	0	0	1,990	08/15/2042
78433L-AD-8	EIX 2022-A A1 - ABS		11/15/2023	Paydown	XXX	40,539	40,539	40,538	40,539	0	0	0	0	0	40,539	0	0	0	602	11/15/2030
78444@-AA-6	SIP HOLDCO, LLC		12/15/2023	BONY	XXX	68,639	68,906	68,906	68,906	0	0	0	0	0	68,906	0	(267)	(267)	2,017	12/15/2046
78448T-AD-4	SBC AVIATION CAPITAL FINANCE DAC		07/15/2023	Maturity @ 100.00	XXX	300,000	300,000	307,728	300,894	0	(894)	0	(894)	0	300,000	0	0	0	12,375	07/15/2023
78448Y-AD-3	SMB 2021-A B - ABS		11/01/2023	GOLDMAN	XXX	1,012,244	1,120,000	1,119,638	1,119,737	0	54	0	54	0	1,119,791	0	(107,547)	(107,547)	22,854	01/15/2053
78448Y-AE-1	SMB 2021-A C - ABS		12/15/2023	Paydown	XXX	388,409	388,409	394,311	393,379	0	(4,969)	0	(4,969)	0	388,409	0	0	0	7,045	01/15/2053
78449C-AA-6	SMB 22C A1A - ABS		12/15/2023	Paydown	XXX	201,247	201,247	201,247	201,243	0	3	0	3	0	201,247	0	0	0	4,328	05/16/2050
78449M-AA-4	SMB 2021-D A1A - ABS		12/15/2023	Paydown	XXX	346,556	346,556	346,540	346,541	0	15	0	15	0	346,556	0	0	0	2,266	03/17/2053
78449T-AB-7	SMB 2019-A A2A - ABS		12/15/2023	Paydown	XXX	59,181	59,181	59,163	59,200	0	(19)	0	(19)	0	59,181	0	0	0	1,113	07/15/2036
78449U-AB-4	SMB 2020-A A2A - ABS		12/15/2023	Paydown	XXX	195,665	195,665	186,585	68,719	0	9,044	0	9,044	0	195,665	0	0	0	1,730	09/15/2037
78449U-AC-2	SMB 2020-A A2B - ABS		12/15/2023	Paydown	XXX	15,610	15,610	15,610	15,746	0	(135)	0	(135)	0	15,610	0	0	0	463	09/15/2037
78450F-AA-5	SMB 2022-A APT - ABS		12/15/2023	Paydown	XXX	214,690	214,690	213,376	213,439	0	1,251	0	1,251	0	214,690	0	0	0	3,045	11/16/2054
78450M-AA-0	SMB 2021-E A1A - ABS		12/15/2023	Paydown	XXX	388,531	388,531	388,515	388,517	0	14	0	14	0	388,531	0	0	0	3,429	02/15/2051
78454L-AL-4	SM ENERGY CO.		09/19/2023	Jane Street	XXX	57,737	59,000	57,737	59,000	0	6,362	0	6,362	0	35,829	0	21,908	21,908	2,673	06/01/2025
78472J-AU-3	SREIT 2021-MFP D - CMBS		12/15/2023	Paydown	XXX	42,706	42,706	42,456	42,593	0	113	0	113	0	42,706	0	0	0	2,863	11/15/2038
78485W-AA-7	STWD 2019-FL1 A - CMBS		11/16/2023	Paydown	XXX	291,997	291,997	291,997	291,997	0	0	0	0	0	291,997	0	0	0	10,035	07/15/2038
78486Q-AH-4	SVB FINANCIAL GROUP		03/10/2023	GOLDMAN	XXX	46,628	140,000	139,836	139,874	0	4	0	4	0	139,878	0	(93,250)	(93,250)	972	05/15/2028
78512*-AA-3	S&E REPLACEMENT POWER LLC		11/30/2023	Various	XXX	209,412	209,412	209,412	209,412	0	0	0	0	0	209,412	0	0	0	2,906	05/31/2029
785592-AM-8	SABINE PASS LIQUEFACTION LLC		06/02/2023	JP MORGAN	XXX	485,296	485,000	524,644	499,269	0	(3,084)	0	(3,084)	0	496,185	0	(10,889)	(10,889)	20,840	03/01/2025
79546V-AL-0	SALLY HOLDINGS LLC		09/21/2023	JEFF	XXX	97,833	100,000	101,875	95,375	5,478	(681)	0	4,797	0	100,172	0	(2,339)	(2,339)	4,594	12/01/2025
808513-CA-1	CHARLES SCHWAB CORP		02/13/2023	Wells Fargo	XXX	416,630	480,000	478,925	479,003	0	12	0	12	0	479,015	0	(62,384)	(62,384)	6,264	03/03/2032
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC.		09/19/2023	Jane Street	XXX	107,320	108,000	66,420	95,146	0	1,364	0	1,364	0	96,509	0	10,810	10,810	6,426	05/15/2028
810186-AX-3	SCOTT'S MIRACLE-GRO CO.		09/21/2023	JEFF	XXX	193,290	250,000	248,969	187,813	61,313	66	0	61,379	0	249,192	0	(55,902)	(55,902)	9,833	04/01/2031
811244-AC-6	SCUL 25 A1 - CDO		10/06/2023	Call @ 100.00	XXX	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	216,518	01/15/2031
81377G-AB-5	SABR 2006-FRA A2B - RMBS		12/26/2023	Paydown	XXX	126,535	126,535	26,699	43,591	0	99,647	16,703	82,944	0	126,535	0	0	0	652	08/25/2036
81728U-AA-2	SENSATA TECHNOLOGIES INC.		09/19/2023	Jane Street	XXX	75,663	86,000	86,000	75,143	10,858	0	0	10,858	0	86,000	0	(10,337)	(10,337)	4,139	02/15/2030
81728U-AB-0	SENSATA TECHNOLOGIES INC.		09/19/2023	Jane Street	XXX	24,813	30,000	30,000	24,675	5,325	0	0	5,325	0	30,000	0	(5,187)	(5,187)	1,238	02/15/2031
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	1,279	1,279	1,279	1,279	0	0	0	0	0	1,279	0	0	0	15	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - RMBS		12/01/2023	Paydown	XXX	1,800	1,800	1,800	1,800	0	0	0	0	0	1,800	0	0	0	29	05/26/2043
81747C-AA-9	SEMT 2019-CH2 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	1,087	1,087	1,087	1,086	0	1	0	1	0	1,087	0	0	0	21	08/25/2049
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		05/12/2023	SUS	XXX	439,375	500,000	506,048	423,125	82,448	(60)	0	82,389	0	505,514	0	(66,139)	(66,139)	10,056	05/15/2031
82088K-AG-3	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR.		03/01/2023	Various	XXX	0	0	0	(43,599)	43,144	455	0	43,599	0	0	0	0	0	(11,875)	04/01/2029
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR.		12/11/2023	Various	XXX	182,909	200,000	200,000	174,500	25,500	0	0	25,500	0	200,000	0	(17,091)	(17,091)	11,327	02/15/2028
82481L-AD-1	IRELAND D.		12/05/2023	Jane Street	XXX	214,443	225,000	230,542	227,932	0	(754)	0	(754)	0	227,179	0	(12,736)	(12,736)	8,660	09/23/2026
829259-AY-6	SINCLAIR TELEVISION GROUP INC.		04/19/2023	Barclays Bank	XXX	174,051	222,000	164,280	154,290	12,572	0	0	14,096	5,666	168,386	0	0	0	4,563	03/01/2030
829259-BA-7	SINCLAIR TELEVISION GROUP INC.		03/06/2023	Various	XXX	83,241	104,000	104,000	76,700	27,300	0	0	27,300	0	104,000	0	(20,759)	(20,759)	1,151	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC.		09/19/2023	Jane Street	XXX	11,890	13,000	13,536	12,009	1,272	(79)	0	1,193	0	13,202	0	(1,312)	(1,312)	740	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC.		09/19/2023	Jane Street	XXX	95,198	107,000	108,696	97,638	10,496	(238)	0	10,258	0	107,895					

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
83404W-AB-3	SOFI 2019-B A2X - ABS		12/15/2023	Paydown	XXX	32,858	32,858	32,856	32,864	.0	.6	.0	.6	.0	32,858	.0	.0	.0	.525	08/17/2048
83609N-AN-0	SINDPT 14RR AR2 - CDO		10/23/2023	Paydown	XXX	1,039,492	1,039,492	1,039,492	1,039,257	.0	235	.0	235	.0	1,039,492	.0	.0	.0	26,308	01/23/2029
83609R-AL-5	SNDPT XV ARR - CDO	C.	10/23/2023	Paydown	XXX	476,060	476,060	476,060	476,060	.0	.0	.0	.0	.0	476,060	.0	.0	.0	16,675	01/23/2029
842400-HQ-9	SOUTHERN CALIFORNIA EDISON CO		02/01/2023	GOLDMAN HEADLANDS TECH GLOBAL	XXX	540,088	535,000	533,855	533,986	.0	19	.0	19	.0	534,005	.0	6,083	6,083	4,331	06/01/2027
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO		02/01/2023	MARKETS	XXX	52,970	50,000	49,971	49,972	.0	.0	.0	.0	.0	49,972	.0	2,998	2,998	691	11/01/2027
84762L-AW-5	SPECTRUM BRANDS INC		09/19/2023	Jane Street	XXX	27,008	29,000	23,853	23,917	.0	360	.0	360	.0	24,277	.0	2,730	2,730	1,887	07/15/2030
84762L-AX-3	SPECTRUM BRANDS INC		09/19/2023	Various	XXX	446,060	534,000	493,954	407,936	88,273	2,487	.0	90,759	.0	498,695	.0	(52,636)	(52,636)	20,978	03/15/2031
85172F-AM-1	ONEMAIN FINANCE CORP		02/22/2023	Various	XXX	244,594	250,000	278,250	240,313	27,993	(1,137)	.0	26,856	.0	267,169	.0	(22,575)	(22,575)	7,477	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORP		09/21/2023	JEFF	XXX	317,957	325,000	318,656	307,938	13,135	.0	.0	13,938	.0	321,875	.0	(3,918)	(3,918)	23,799	03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORP		09/21/2023	Various	XXX	865,484	925,000	815,156	845,275	.0	2,872	.0	2,872	.0	848,147	.0	17,337	17,337	41,977	01/15/2028
85205T-AL-4	SPIRIT AEROSYSTEMS INC		09/21/2023	Various	XXX	390,791	400,000	387,188	392,909	567	1,845	.0	2,412	.0	395,321	.0	(4,530)	(4,530)	27,260	04/15/2025
852060-AD-4	SPRINT CAPITAL CORP		09/21/2023	JEFF	XXX	205,424	200,000	217,051	208,000	3,971	(1,287)	.0	2,684	.0	210,684	.0	(5,260)	(5,260)	12,404	11/15/2028
85207U-AF-2	SPRINT LLC		09/15/2023	Maturity @ 100.00	XXX	657,000	657,000	743,679	666,805	8,021	(17,826)	.0	(9,805)	.0	657,000	.0	.0	.0	52,396	09/15/2023
85207U-AH-8	SPRINT LLC		09/21/2023	JEFF	XXX	200,170	200,000	229,596	203,750	7,177	(5,447)	.0	1,729	.0	205,479	.0	(5,309)	(5,309)	11,283	06/15/2024
85208N-AD-2	SPRINTS 1A1		12/20/2023	Paydown	XXX	128,750	128,750	128,750	128,750	.0	.0	.0	.0	.0	128,750	.0	.0	.0	3,813	09/20/2029
85208N-AE-0	SPRINTS 1A2 - ABS		12/20/2023	Paydown	XXX	187,500	187,500	205,313	199,543	.0	(12,043)	.0	(12,043)	.0	187,500	.0	.0	.0	7,245	09/20/2029
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC		11/15/2023	Various	XXX	292,753	315,000	315,000	281,925	33,075	.0	.0	33,075	.0	315,000	.0	(22,247)	(22,247)	16,711	11/01/2028
85236W-CE-4	SREIT 2021-MFP2 A - CMBS		06/09/2023	HARRIS NESBITT CORP BONDS	XXX	97,000	100,000	96,125	97,367	.0	1,324	.0	1,324	.0	98,691	.0	(1,691)	(1,691)	2,751	11/17/2036
853496-AC-1	STANDARD BUILDING SOLUTIONS INC		09/21/2023	Various	XXX	247,449	266,000	272,702	245,053	24,497	(1,232)	.0	23,266	.0	268,318	.0	(20,869)	(20,869)	14,672	02/15/2027
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		01/26/2023	JP Morgan	XXX	23,563	25,000	24,906	22,375	2,565	.1	.0	2,566	.0	24,941	.0	(1,378)	(1,378)	643	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		09/21/2023	Various	XXX	688,607	569,000	566,475	462,313	104,666	125	.0	104,791	.0	567,104	.0	(78,497)	(78,497)	21,999	07/15/2030
853496-AH-0	STANDARD BUILDING SOLUTIONS INC		09/21/2023	Various	XXX	186,459	240,000	240,000	180,900	59,100	.0	.0	59,100	.0	240,000	.0	(53,541)	(53,541)	9,444	01/15/2031
855030-AN-2	STAPLES INC		07/06/2023	Morgan Stanley	XXX	218,847	268,000	268,000	230,480	37,520	.0	.0	37,520	.0	268,000	.0	(49,153)	(49,153)	14,630	04/15/2026
858586-HH-0	STEPAN COMPANY		06/27/2023	Not Available	XXX	142,857	142,857	142,857	142,857	.0	.0	.0	.0	.0	142,857	.0	.0	.0	2,805	06/27/2025
858912-AG-3	STERICYCLE INC		02/03/2023	JP Morgan	XXX	104,453	114,000	112,164	99,465	12,921	.24	.0	12,945	.0	112,410	.0	(7,957)	(7,957)	2,479	01/15/2029
863600-AE-5	SAMI 2006-AR4 3A1 - RMBS		12/26/2023	Paydown	XXX	37,282	37,282	29,080	29,080	.0	2,442	.0	2,442	.0	37,282	.0	.0	.0	489	06/25/2036
86364A-AA-6	SAMI 2007-AR4 A4G - RMBS		12/26/2023	Paydown	XXX	51,129	52,933	43,141	49,735	.0	1,394	.0	1,394	.0	51,129	.0	.0	.0	1,040	09/25/2047
86614R-AM-9	SUMMIT MATERIALS LLC		07/10/2023	RBRD	XXX	242,550	245,000	245,000	239,488	5,513	.0	.0	5,513	.0	245,000	.0	(2,450)	(2,450)	13,138	03/15/2027
86614R-AN-7	SUMMIT MATERIALS LLC		09/21/2023	JEFF	XXX	114,003	125,000	131,719	116,094	12,783	(913)	.0	11,870	.0	127,963	.0	(13,961)	(13,961)	7,839	01/15/2029
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC		07/13/2023	Various	XXX	142,420	160,000	17,600	45,968	.0	14,267	.0	14,267	.0	60,235	.0	82,185	82,185	6,950	04/15/2025
86765L-AZ-0	SUNOCO LP		09/21/2023	JEFF	XXX	107,123	125,000	125,000	108,438	16,563	.0	.0	16,563	.0	125,000	.0	(17,878)	(17,878)	5,078	04/30/2030
86828L-AC-6	SUPERIOR PLUS LP		09/21/2023	JEFF	XXX	106,810	125,000	125,000	106,719	18,281	.0	.0	18,281	.0	125,000	.0	(18,190)	(18,190)	5,781	03/15/2029
87161C-AN-5	SYNOVUS FINANCIAL CORP		03/21/2023	Goldman Sachs & Co.	XXX	996,000	1,200,000	1,198,680	1,198,940	.0	93	.0	93	.0	1,198,933	.0	(202,933)	(202,933)	38,480	08/11/2025
87249A-AA-3	TICP 9 A - CDO		01/20/2023	Merrill Lynch	XXX	743,895	750,000	749,213	749,501	.0	20	.0	20	.0	749,521	.0	(5,626)	(5,626)	10,812	01/20/2031
87249F-AC-8	TICP 111-2 A - CDO		03/20/2023	Paydown	XXX	371,605	371,605	371,605	371,640	.0	(36)	.0	(36)	.0	371,605	.0	.0	.0	6,078	04/20/2028
87264A-BR-5	T-MOBILE USA INC		05/15/2023	LINDING	XXX	51,252	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	(3,748)	(3,748)	935	02/15/2026
87264A-BS-3	T-MOBILE USA INC		05/15/2023	WELLS FARGO SECURITIES LLC	XXX	49,404	56,000	56,000	56,000	.0	.0	.0	.0	.0	56,000	.0	(6,596)	(6,596)	1,111	02/15/2029
87264A-BT-1	T-MOBILE USA INC		05/15/2023	Jane Street	XXX	47,919	56,000	56,000	56,000	.0	.0	.0	.0	.0	56,000	.0	(8,081)	(8,081)	1,216	02/15/2031
87264A-BV-6	T-MOBILE USA INC		03/13/2023	Morgan Stanley	XXX	123,449	138,000	139,380	139,070	.0	(31)	.0	(31)	.0	139,039	.0	(15,590)	(15,590)	1,941	04/15/2029
87265H-AG-4	TRI POINTE HOMES INC (DELAWARE)		09/21/2023	JEFF	XXX	92,454	100,000	100,000	90,375	9,625	.0	.0	9,625	.0	100,000	.0	(7,546)	(7,546)	4,433	06/15/2028
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		09/21/2023	JEFF	XXX	94,455	100,000	53,000	65,418	.0	4,388	.0	4,388	.0	69,805	.0	24,650	24,650	6,400	03/01/2027
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		10/02/2023	BARCLAYS CAPITAL INC	XXX	66,625	75,000	75,000	64,969	10,031	.0	.0	10,031	.0	75,000	.0	(8,375)	(8,375)	5,483	12/31/2030
87612B-BO-4	TARGA RESOURCES PARTNERS LP		09/19/2023	Jane Street	XXX	48,282	51,000	51,000	51,000	.0	.0	.0	.0	.0	51,000	.0	(2,718)	(2,718)	2,961	03/01/2030
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC		03/03/2023	Cantor Fitzgerald	XXX	240,938	250,000	247,663	240,625	7,213	.77	.0	7,289	.0	247,914	.0	(6,977)	(6,977)	3,345	06/15/2027
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC		09/21/2023	JEFF	XXX	308,201	325,000	292,994	302,123	.0	2,837	.0	2,837	.0	304,960	.0	3,241	3,241	22,321	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		06/27/2023	JEFF	XXX	46,438	50,000	46,375	43,375	3,144	.0	.0	3,325	.0	46,700	.0	(262)	(262)	2,335	08/01/2030
87927V-AF-5	TELECOM ITALIA CAPITAL SA	C.	09/19/2023	Jane Street	XXX	78,170	87,000	67,643	67,907	.0	.0	.0	.0	.0	68,658	.0	9,512	9,512	4,714	11/15/2033
87938W-AT-0	TELEFONICA EMISIONES SAU	C.	11/30/2023	Various	XXX	472,817	505,000	522,862	513,724	.0	(31,297)	.0	(31,297)	.0	482,427	.0	(9,610)	(9,610)	37,209	03/08/2027
88032X-AT-1	TENENT HOLDINGS LTD	D.	12/14/2023	Toronto Dominion Bank	XXX	1,260,179	1,346,000	1,246,504	1,264,362	.0	24,568	.0	24,568	.0	1,288,930	.0	(28,751)	(28,751)	33,972	01/26/2026
88033G-CS-7	TENET HEALTHCARE CORP		02/13/2023	JP Morgan	XXX	614,790	621,000	621,621	609,356	9,747	.148	.0	9,8							

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
89173U-AA-5	TPMT 2017-4 A1 - RMBS		12/01/2023	Paydown	XXX	92,749	92,749	87,634	0	0	5,116	0	5,116	0	92,749	0	0	0	396	06/25/2057
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown	XXX	79,206	79,206	79,974	79,610	0	(404)	0	(404)	0	79,206	0	0	0	1,265	10/27/2059
89179X-AL-9	TPAT 2021-SL1 A2 - ABS		12/20/2023	Paydown	XXX	391,263	391,263	391,263	393,247	0	(1,985)	0	(1,985)	0	391,263	0	0	0	11,770	11/21/2061
891906-AB-5	GLOBAL PAYMENTS INC.		06/01/2023	Maturity @ 100.00	XXX	125,000	125,000	123,826	124,880	0	120	0	120	0	125,000	0	0	0	2,344	06/01/2023
891906-AE-9	GLOBAL PAYMENTS INC.		06/01/2023	Maturity @ 100.00	XXX	1,170,000	1,170,000	1,169,017	1,169,922	0	79	0	79	0	1,170,000	0	0	0	23,400	06/01/2023
89236T-JW-6	TOYOTA MOTOR CREDIT CORP.		02/13/2023	DSP MERRILL LYNCH LIMITED	XXX	404,477	480,000	478,219	478,373	0	20	0	20	0	478,393	0	(73,916)	(73,916)	6,784	01/13/2032
89236T-KD-6	TOYOTA MOTOR CREDIT CORP.		02/01/2023	JP MORGAN	XXX	482,206	475,000	474,943	474,946	0	1	0	1	0	474,947	0	7,259	7,259	12,506	06/29/2029
893647-BK-2	TRANSIGM INC.		04/10/2023	Call @ 102.00	XXX	204,000	200,000	200,000	200,000	0	4,000	0	4,000	0	204,000	0	0	0	8,311	12/15/2025
893647-BP-1	TRANSIGM INC.		09/21/2023	JEFF	XXX	108,686	125,000	125,000	108,438	16,563	0	0	16,563	0	125,000	0	(16,314)	(16,314)	6,905	01/15/2029
893647-BS-5	TRANSIGM INC.		09/19/2023	Jane Street	XXX	79,440	80,000	80,000	80,000	0	0	0	0	0	80,000	0	(560)	(560)	504	12/15/2030
894164-AA-0	TRAVEL + LEISURE CO.		09/19/2023	Jane Street	XXX	110,063	129,000	129,000	105,135	23,865	0	0	23,865	0	129,000	0	(18,937)	(18,937)	4,676	12/01/2029
89616R-AB-5	TRIDENT TPI HOLDINGS INC.		05/04/2023	Call @ 102.31	XXX	85,943	84,000	88,410	79,695	8,543	794	0	6,248	0	85,943	0	0	0	5,892	08/01/2024
89616T-AB-1	TCN 225FR2 B - CMBS		01/17/2023	BARCLAY INVESTMENTS, INC.	XXX	1,980,000	2,000,000	1,999,924	1,994,743	0	(4,885)	0	(4,885)	0	1,989,858	0	(9,858)	(9,858)	4,953	07/19/2040
896215-AH-3	TRIMAS CORP.		09/21/2023	JEFF	XXX	193,383	225,000	225,000	198,000	27,000	0	0	27,000	0	225,000	0	(31,617)	(31,617)	8,766	04/15/2029
896239-AB-6	TRIMBLE INC.		06/15/2023	Maturity @ 100.00	XXX	250,000	250,000	250,695	250,061	0	(61)	0	(61)	0	250,000	0	0	0	5,188	06/15/2023
89641J-AU-0	TRNTS IX CRR - CDO		08/22/2023	Deutsche Bank	XXX	1,741,680	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(58,320)	(58,320)	109,077	01/20/2032
896818-AQ-4	TRIUMPH GROUP INC.		03/14/2023	Call @ 95.15	XXX	250,375	250,000	250,000	236,250	13,750	(12,125)	0	1,625	0	237,875	0	0	0	20,269	09/15/2024
896818-AU-5	TRIUMPH GROUP INC.		09/19/2023	Jane Street	XXX	55,061	55,000	55,000	0	0	0	0	0	55,000	0	61	61	2,571	03/15/2028	
897051-AC-2	TRONOX INC.		09/21/2023	Various	XXX	446,976	550,000	541,300	457,188	85,114	774	0	85,888	0	543,075	0	(96,100)	(96,100)	25,258	03/15/2029
902766-AQ-5	UBSCM 2017-C3 ASB - CMBS		12/01/2023	Paydown	XXX	99,830	99,830	103,815	101,526	0	(1,696)	0	(1,696)	0	99,830	0	0	0	1,746	08/17/2050
90276X-AS-4	UBSCM 2018-C11 ASB - CMBS		12/01/2023	Paydown	XXX	52,715	52,715	57,412	55,454	0	(2,739)	0	(2,739)	0	52,715	0	0	0	1,823	06/16/2051
90278K-AY-7	UBSCM 2018-C14 ASB - CMBS		12/01/2023	Paydown	XXX	56,675	56,675	58,375	57,679	0	(1,005)	0	(1,005)	0	56,675	0	0	0	2,291	12/15/2051
90320L-AG-2	UPC HOLDING BV	C	09/19/2023	Jane Street	XXX	179,880	200,000	204,750	180,000	23,396	(593)	0	22,803	0	202,803	0	(22,923)	(22,923)	13,017	01/15/2028
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER.		12/03/2023	Paydown	XXX	38,739	38,739	39,191	35,059	3,737	(57)	0	3,680	0	38,739	0	0	0	1,344	12/03/2026
90353T-AK-6	UBER TECHNOLOGIES INC.		10/18/2023	WELLS FARGO SECURITIES LLC	XXX	131,813	150,000	150,000	130,313	19,688	0	0	19,688	0	150,000	0	(18,188)	(18,188)	7,969	08/15/2029
90357#-AW-6	ASSOCIATION U.S. BANK TRUST NATIONAL		03/31/2023	Adjustment	XXX	37,732	37,732	37,732	37,732	0	0	0	0	0	37,732	0	0	0	0	04/01/2024
90357#-AX-4	ASSOCIATION U.S. BANK TRUST NATIONAL		03/31/2023	Adjustment	XXX	54,220	54,220	54,220	54,220	0	(1)	0	(1)	0	54,220	0	0	0	0	04/01/2024
90357#-AY-2	ASSOCIATION U.S. BANK TRUST NATIONAL		03/31/2023	Adjustment	XXX	36,549	36,549	36,549	36,549	0	0	0	0	0	36,549	0	0	0	0	04/01/2024
90357#-AZ-9	ASSOCIATION U.S. BANK TRUST NATIONAL		03/31/2023	Adjustment	XXX	6,648	6,648	6,650	6,648	0	0	0	0	0	6,648	0	0	0	0	04/01/2024
90357#-BA-3	ASSOCIATION U.S. BANK TRUST NATIONAL		03/31/2023	Adjustment	XXX	1,911	1,911	1,911	1,911	0	0	0	0	0	1,911	0	0	0	0	04/01/2024
90357#-BB-1	ASSOCIATION U.S. BANK TRUST NATIONAL		03/31/2023	Adjustment	XXX	4,661	4,661	4,661	4,661	0	0	0	0	0	4,661	0	0	0	0	04/01/2024
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC.		01/09/2023	Redemption @ 100.00	XXX	15,828	15,828	15,828	15,828	0	0	0	0	0	15,828	0	0	0	323	09/08/2039
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC.		07/10/2023	Redemption @ 100.00	XXX	271,356	271,356	271,356	271,356	0	0	0	0	0	271,356	0	0	0	6,714	07/08/2036
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP.		05/05/2023	Various	XXX	40,099	49,000	49,000	39,261	9,739	0	0	9,739	0	49,000	0	(8,901)	(8,901)	1,563	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP.		05/04/2023	JP Morgan	XXX	94,050	132,000	123,226	85,800	38,023	291	0	38,314	0	124,114	0	(30,064)	(30,064)	5,995	09/30/2029
90931E-AA-2	UAL A - ABS		08/25/2023	Paydown	XXX	27,684	27,684	29,750	29,205	0	(1,521)	0	(1,521)	0	27,684	0	0	0	945	08/25/2033
90932L-AG-2	UNITED AIRLINES INC.		09/21/2023	JEFF	XXX	69,059	75,000	77,250	68,188	7,250	(363)	0	6,887	0	76,074	0	(7,016)	(7,016)	3,099	04/15/2026
90932L-AH-0	UNITED AIRLINES INC.		09/21/2023	JEFF	XXX	304,322	350,000	332,666	174,000	26,000	1,158	0	27,158	0	333,824	0	(29,503)	(29,503)	15,288	04/15/2029
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2023	Paydown	XXX	25,600	25,600	21,690	0	0	3,910	0	3,910	0	25,600	0	0	0	371	11/01/2029
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC.		09/21/2023	JEFF	XXX	165,890	200,000	205,000	167,750	36,400	(74)	0	36,326	0	204,076	0	(38,186)	(38,186)	8,611	02/15/2031
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC.		09/21/2023	JEFF	XXX	286,370	350,000	346,700	285,250	61,709	208	0	61,917	0	347,167	0	(60,797)	(60,797)	15,677	01/15/2032
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC.		09/19/2023	Jane Street	XXX	206,638	209,000	208,888	208,889	0	11	0	11	0	208,900	0	(2,262)	(2,262)	10,137	12/15/2029
91153L-AA-5	UNITED WHOLESALERE MORTGAGE LLC		09/19/2023	Jane Street	XXX	175,131	184,000	184,000	165,600	18,400	0	0	18,400	0	184,000	0	(8,869)	(8,869)	8,602	11/15/2025
91324P-ER-9	UNITEDHEALTH GROUP INC.		03/31/2023	Various	XXX	111,227	105,000	104,615	104,614	0	4	0	4	0	104,618	0	6,609	6,609	2,385	02/15/2033
91327A-AA-0	UNITI GROUP LP		03/06/2023	Call @ 101.97	XXX	1,769,162	1,735,000	1,796,163	1,672,106	83,949	13,107	0	97,056	0	1,769,162	0	0	0	75,527	02/15/2025
91327B-AB-6	UNITI GROUP LP		03/28/2023	Various	XXX	200,000	250,000	246,281	199,063	47,747	76	0	47,823	0	246,885	0	(46,885)	(46,885)	4,216	04/15/2028
914906-AS-1	UNIVISION COMMUNICATIONS INC.		12/29/2023	Various	XXX	695,458	698,000	670,246	666,794	20,907	10,191	0	31,098	0	697,893	0	(2,435)	(2,435)	39,883	12/15/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC.		09/21/2023	JEFF	XXX	307,791	325,000	325,000	313,625	11,375	0	0	11,375	0	325,000	0	(17,209)	(17,209)	17,584	06/01/2027
914906-AX-0	UNIVISION COMMUNICATIONS INC.		09/19/2023	Jane Street	XXX	26,468	28,000	27,791	26,740	1,062	15	0	1,077	0	27,817	0	(1,348)	(1,348)	1,497	06/30/2030
91740P-AF-5	USA COMPRESSION PARTNERS LP		06/16/2023	BAIRD, ROBERT W. & COMPANY IN	XXX	156,013	161,000	163,323	150,535	11,692	(91)	0	11,601	0	162,136	0	(6,124)	(6,124)	8,056	09/01/2027
91835R-AA-8	VMC 2021-FL4 A - CMBS		12/18/2023	Paydown	XXX															

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
91911K-AN-2	BAUSCH HEALTH COMPANIES INC.	C.	07/14/2023	Various	XXX	261,705	295,000	234,525	238,678	.0	7,371	.0	7,371	.0	246,049	.0	15,656	15,656	9,863	11/01/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC.	C.	07/13/2023	Barclays Bank	XXX	89,538	95,000	70,181	72,891	.0	3,196	.0	3,196	.0	76,086	.0	13,451	13,451	5,035	12/15/2025
91911T-AP-8	VALE OVERSEAS LTD.	C.	06/16/2023	Call @ 100.00	XXX	2,379,942	2,285,000	2,546,844	2,412,715	.0	(127,715)	.0	(127,715)	.0	2,285,000	.0	.0	.0	216,332	08/10/2026
91911X-AV-6	BAUSCH HEALTH AMERICAS INC.	C.	07/25/2023	Various	XXX	66,389	77,000	45,045	46,531	.0	3,584	.0	3,584	.0	50,114	.0	16,274	16,274	5,835	04/01/2026
91911X-AW-4	BAUSCH HEALTH AMERICAS INC.	C.	11/21/2023	Cantor Fitzgerald	XXX	37,500	75,000	31,875	33,110	.0	5,173	.0	5,173	.0	38,283	.0	(783)	(783)	8,394	01/31/2027
92047W-AD-3	VALVOLINE INC.	C.	03/02/2023	Various	XXX	482,408	491,000	518,742	478,725	31,759	(725)	.0	31,034	.0	509,759	.0	(27,352)	(27,352)	8,173	02/15/2030
92047W-AG-3	VALVOLINE INC.	C.	04/13/2023	Merrill Lynch	XXX	21,188	25,000	20,000	20,000	5,000	.0	.0	5,000	.0	25,000	.0	(3,813)	(3,813)	685	06/15/2031
92329Y-AL-0	VENTR XVII ARR - CDO	C.	10/16/2023	Paydown	XXX	606,631	606,631	606,631	606,829	.0	(197)	.0	(197)	.0	606,631	.0	.0	.0	21,492	04/15/2027
92330M-AL-3	VENTR XXI AR - CDO	C.	01/17/2023	Paydown	XXX	132,356	132,356	132,356	132,392	.0	(36)	.0	(36)	.0	132,356	.0	.0	.0	1,677	07/15/2027
92330W-BJ-5	VENTR XXIV ARR - CDO	C.	10/20/2023	Paydown	XXX	367,658	367,658	367,658	367,674	.0	(16)	.0	(16)	.0	367,658	.0	.0	.0	13,144	10/20/2028
92331E-AF-3	VENTR XXIX AR - CDO	C.	11/15/2023	Paydown	XXX	325,658	325,658	325,658	325,658	.0	.0	.0	.0	.0	325,658	.0	.0	.0	13,654	09/07/2030
92331L-BC-3	VENTR 27R AR - CDO	C.	10/20/2023	Paydown	XXX	249,086	249,086	249,086	249,086	.0	.0	.0	.0	.0	249,086	.0	.0	.0	10,888	07/22/2030
92331M-AE-8	VENTR 26R AR - CDO	C.	10/20/2023	Paydown	XXX	847,560	847,560	847,560	847,560	.0	.0	.0	.0	.0	847,560	.0	.0	.0	42,641	01/20/2029
92343V-EN-0	VERIZON COMMUNICATIONS INC.	C.	06/02/2023	CitiGroup	XXX	682,535	700,000	678,496	692,250	.0	1,517	.0	1,517	.0	693,767	.0	(11,232)	(11,232)	19,103	02/15/2025
92343V-GJ-7	VERIZON COMMUNICATIONS INC.	C.	08/01/2023	Call @ 77.81	XXX	212,427	273,000	271,878	212,365	.0	62	.0	62	.0	212,427	.0	.0	.0	3,481	03/21/2031
92535U-AB-0	VERTIV GROUP CORP.	C.	11/27/2023	Various	XXX	143,415	159,000	159,000	135,548	23,453	.0	.0	23,453	.0	159,000	.0	(15,585)	(15,585)	5,363	11/15/2028
92538E-AC-1	VERUS 2021-R3 A3 - CMO/RMBS	C.	12/01/2023	Paydown	XXX	97,677	97,677	97,677	97,677	.0	601	.0	601	.0	97,677	.0	.0	.0	588	04/25/2064
92538X-AA-3	VERUS 222 A1 - CMO/RMBS	C.	12/01/2023	Paydown	XXX	8,322	8,322	7,362	.0	.0	.0	.0	.0	8,322	.0	.0	.0	67	02/25/2067	
92539A-AB-0	VERUS 226 A2 - CMO/RMBS	C.	12/01/2023	Paydown	XXX	100,318	100,318	97,902	97,967	.0	2,352	.0	2,352	.0	100,318	.0	.0	.0	2,645	06/27/2067
92539T-AA-1	VERUS 2023-4 A1 - CMO/RMBS	C.	12/01/2023	Paydown	XXX	40,211	40,211	39,708	.0	.0	.0	.0	.0	40,211	.0	.0	.0	414	05/25/2068	
92539X-AA-2	VERUS 236 A1 - RMBS	C.	12/01/2023	Paydown	XXX	29,292	29,292	29,292	.0	.0	.0	.0	.0	29,292	.0	.0	.0	294	09/25/2068	
92552V-AK-6	VIASAT INC.	C.	09/21/2023	JEFF	XXX	93,454	100,000	102,375	92,750	7,250	.0	.0	7,250	.0	100,000	.0	(6,546)	(6,546)	5,781	09/15/2025
92553P-AW-2	PARAMOUNT GLOBAL	C.	01/18/2023	GOLDMAN	XXX	40,930	50,000	51,226	51,072	.0	(2)	.0	(2)	.0	51,070	.0	(10,141)	(10,141)	795	04/01/2044
92564R-AF-2	VICI PROPERTIES LP	C.	03/02/2023	SUS	XXX	496,875	500,000	494,750	496,143	.0	495	.0	495	.0	496,637	.0	238	238	9,766	05/01/2024
92564R-AL-9	VICI PROPERTIES LP	C.	09/19/2023	Jane Street	XXX	128,096	147,000	138,915	139,612	.0	764	.0	764	.0	140,376	.0	(12,280)	(12,280)	6,266	02/15/2029
92660F-AK-0	VIDEOTRON LTD.	C.	09/21/2023	JEFF	XXX	164,421	175,000	164,666	165,340	.0	1,461	.0	1,461	.0	166,801	.0	(2,380)	(2,380)	8,470	04/15/2027
92676X-AC-1	VIKING CRUISES LTD.	C.	04/25/2023	LINDING	XXX	518,200	548,000	350,720	436,441	.0	11,928	.0	11,928	.0	448,370	.0	69,830	69,830	14,829	05/15/2025
92735L-AA-0	CHESAPEAKE ENERGY CORP	C.	09/21/2023	JEFF	XXX	97,333	100,000	105,250	97,000	7,175	(448)	.0	6,728	.0	103,728	.0	(6,395)	(6,395)	6,375	04/15/2029
92783H-AA-4	VIRGINIA INTERNATIONAL GATEWAY	C.	10/02/2023	Direct	XXX	35,242	35,242	35,242	35,242	.0	.0	.0	.0	35,242	.0	.0	.0	941	06/30/2030	
928377-AC-4	VISTA OUTDOOR INC.	C.	02/28/2023	SUS	XXX	60,281	75,000	75,000	54,563	20,438	.0	.0	20,438	.0	75,000	.0	(14,719)	(14,719)	1,534	03/15/2029
92838@-AA-1	VISTA RIDGE LLC	C.	12/31/2023	Paydown	XXX	50,197	50,197	50,197	.0	.0	.0	.0	.0	50,197	.0	.0	.0	976	10/14/2049	
92840V-AE-2	VISTRA OPERATIONS COMPANY LLC	C.	09/21/2023	JEFF	XXX	306,635	350,000	353,556	352,465	.0	(254)	.0	(254)	.0	352,211	.0	(45,576)	(45,576)	17,976	07/15/2029
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC	C.	09/21/2023	JEFF	XXX	208,584	225,000	225,000	208,406	16,594	.0	.0	16,594	.0	225,000	.0	(16,416)	(16,416)	12,969	07/31/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC	C.	09/19/2023	Jane Street	XXX	137,286	158,000	158,178	135,683	22,468	(15)	.0	22,453	.0	158,135	.0	(20,849)	(20,849)	6,144	05/01/2029
92858R-AA-8	VWED 02 UK FINANCING I PLC	C.	09/19/2023	Jane Street	XXX	209,976	260,000	260,000	208,000	52,000	.0	.0	52,000	.0	260,000	.0	(50,024)	(50,024)	13,076	01/31/2031
92916Q-AF-9	VOYA 2017-4 C2 - CDO	C.	11/06/2023	RBCMK	XXX	972,500	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	1,000,000	.0	(27,500)	(27,500)	72,207	10/15/2030	
92925C-BB-7	WAMU 2005-AR19 1A2 - CMO/RMBS	C.	12/25/2023	Paydown	XXX	67,301	67,301	59,982	64,663	.0	2,638	.0	2,638	.0	67,301	.0	.0	.0	1,442	12/25/2045
92925C-DA-7	WAMU 2006-AR3 A1A - CMO/RMBS	C.	12/01/2023	Paydown	XXX	43,272	43,272	38,532	38,777	.0	4,495	.0	4,495	.0	43,272	.0	.0	.0	753	02/25/2046
92943G-AC-5	W R GRACE HOLDINGS LLC	C.	03/08/2023	Call @ 100.41	XXX	251,027	250,000	264,688	246,875	12,405	(8,253)	.0	4,152	.0	251,027	.0	.0	.0	6,172	10/01/2024
94106L-BS-7	WASTE MANAGEMENT INC.	C.	02/13/2023	Credit Suisse First Boston	XXX	267,921	280,000	279,580	279,595	.0	4	.0	4	.0	279,600	.0	(11,679)	(11,679)	3,873	04/15/2032
94354K-AA-8	WAAY 2019-1 A - ABS	C.	12/15/2023	Paydown	XXX	101,870	101,870	101,870	101,870	.0	17	.0	17	.0	101,870	.0	.0	.0	1,829	09/15/2044
94403*-BA-3	WAWA, INC.	C.	10/17/2023	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	2,000,000	.0	.0	.0	72,800	10/17/2023	
94949L-AL-4	WELF 2016-2 A1R - CDO	C.	10/20/2023	Paydown	XXX	485,144	485,144	485,144	485,252	.0	(108)	.0	(108)	.0	485,144	.0	.0	.0	19,065	10/20/2028
94989J-AZ-9	WFCM 2015-C28 A4 - CMBS	C.	09/18/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS	XXX	4,115,377	4,310,000	4,305,791	4,304,440	.0	(110)	.0	(110)	.0	4,304,330	.0	(188,953)	(188,953)	122,483	05/15/2048
95000D-BE-0	WFCM 2016-C34 ASB - CMBS	C.	12/01/2023	Paydown	XXX	28,025	28,025	31,071	27,832	.0	193	.0	193	.0	28,025	.0	.0	.0	480	06/17/2049
95000H-BE-1	WFCM 2016-LC24 A3 - CMBS	C.	02/01/2023	Paydown	XXX	28,983	28,983	26,612	28,156	.0	827	.0	827	.0	28,983	.0	.0	.0	130	10/18/2049
95000X-AM-9	WFCM 2017-C39 D - CMBS	C.	11/07/2023	Wells Fargo	XXX	824,625	1,200,000	1,147,775	1,171,449	.0	4,263	.0	4,263	.0	1,175,712	.0	(351,087)	(351,087)	49,992	09/16/2050
95001A-BJ-4	WFCM 2017-C41 C - CMBS	C.	11/07/2023	Wells Fargo	XXX	359,997	490,000	499,652	494,775	.0	(962)	.0	(962)	.0	493,813	.0	(133,816)	(133,816)	20,960	11/18/2050
95001E-AL-2	WFCM 2017-HSDB D - CMBS	C.	05/15/2023	Paydown	XXX	830,752	831,000	830,791	830,991	.0	(239)	.0	(239)	.0	830,752	.0	.0	.0	23,586	12/15/2031
95001L-AS-1	WFCM 18-C43 - CMBS	C.	12/01/2023	Paydown	XXX	105,683	105,683	101,687	.0	.0	3,996	.0	3,996	.0	105,683	.0	.0	.0	2,249	03/17/2051
95081Q-AN-4	WESCO DISTRIBUTION INC.	C.	09/21/2023	JEFF	XXX	99,575														

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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/Stock Received During Year	Stated Contractual Maturity Date
96926J-AC-1	WILLIAM CARTER CO.		09/21/2023	JEFF	XXX	724,365	750,000	706,875	710,845	.0	5,990	.0	5,990	.0	716,835	.0	7,530	7,530	43,359	03/15/2027
96950F-AL-8	WILLIAMS COMPANIES INC		06/02/2023	JP MORGAN	XXX	795,416	800,000	819,664	802,699	.0	(1,870)	.0	(1,870)	.0	800,829	.0	(5,413)	(5,413)	20,100	11/15/2023
97655J-BU-5	WIN 161 2A5 - CMO/RMBS		12/01/2023	Paydown	XXX	3,824	3,824	3,824	3,824	.0	.0	.0	.0	.0	3,824	.0	.0	.0	.62	12/20/2030
976656-CN-6	WISCONSIN ELECTRIC POWER CO.		02/01/2023	MARKETAXESS CORPORATION	XXX	195,651	190,000	189,609	189,618	.0	.3	.0	.3	.0	189,622	.0	6,029	6,029	3,284	09/30/2032
978097-AG-8	WOLVERINE WORLD WIDE INC.		09/21/2023	JEFF	XXX	207,114	275,000	269,750	204,531	65,837	448	.0	66,285	.0	270,817	.0	(63,703)	(63,703)	12,222	08/15/2029
98105F-AC-8	WOORI BANK	C	03/20/2023	JP MORGAN SECURITIES LIMITED	XXX	990,800	1,000,000	999,530	999,961	.0	.6	.0	.6	.0	999,967	.0	(9,167)	(9,167)	18,736	04/30/2024
983133-AB-5	WYNN RESORTS FINANCE LLC.		02/10/2023	Not Available	XXX	449,303	450,000	477,281	444,938	15,742	(866)	.0	14,876	.0	459,813	.0	(10,510)	(10,510)	23,444	04/15/2025
98379J-AA-3	RXO INC.		09/21/2023	JEFF	XXX	407,348	400,000	406,462	98,997	.0	(216)	.0	(216)	.0	406,280	.0	1,068	1,068	15,000	11/15/2027
98665#-AA-4	YORK HOSPITAL		06/01/2023	Redemption @ 100.00	XXX	20,267	20,267	20,267	20,267	.0	.0	.0	.0	.0	20,267	.0	.0	.0	679	06/01/2050
98665#-AB-2	YORK HOSPITAL		06/01/2023	Direct	XXX	12,011	12,011	12,011	12,011	.0	.0	.0	.0	.0	12,011	.0	.0	.0	346	06/01/2044
98919V-AA-3	ZAYO GROUP HOLDINGS INC.		10/06/2023	Various	XXX	485,782	650,000	639,750	478,563	163,119	1,432	.0	164,551	.0	643,113	.0	(157,331)	(157,331)	28,622	03/01/2027
98954U-AB-9	ZIGGO BOND COMPANY BV	C	07/26/2023	DEUTSCHE BANK SECURITIES, INC.	XXX	161,820	174,000	176,970	159,863	15,924	(694)	.0	15,230	.0	175,092	.0	(13,272)	(13,272)	10,817	01/15/2027
999M5C-T9-9	TBA CASH COLL MSC.		02/02/2023	Adjustment	XXX	(165,700)	161,000	(165,700)	(165,700)	.0	.0	.0	.0	.0	(165,700)	.0	.0	.0	.0	.0
G02220-AA-5	ALDAR SUKUK (NO.2) LTD.	D	12/14/2023	LTD, LONDON	XXX	1,131,804	1,207,000	1,306,802	1,289,794	.0	(10,773)	.0	(10,773)	.0	1,279,020	.0	(147,217)	(147,217)	54,047	10/22/2029
G2044@-AY-1	COMPASS GROUP PLC.	C	10/02/2023	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	61,800	10/01/2023
G28288-AC-5	DP WORLD CRESCENT LTD.	D	07/26/2023	Various	XXX	1,318,222	1,401,000	1,498,520	1,480,676	.0	(6,310)	.0	(6,310)	.0	1,474,367	.0	(156,145)	(156,145)	55,401	07/18/2029
G46747-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD.	D	12/14/2023	Union Bank Switzerland	XXX	985,840	1,000,000	1,013,950	1,002,999	.0	(1,552)	.0	(1,552)	.0	1,001,446	.0	(15,606)	(15,606)	41,083	10/31/2024
G5564M-AB-2	MAF GLOBAL SECURITIES LTD.	D	05/30/2023	Call @ 100.00	XXX	1,443,000	1,443,000	1,537,306	1,468,145	.0	(25,145)	.0	(25,145)	.0	1,443,000	.0	.0	.0	39,031	05/07/2024
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD.	D	09/08/2023	JP MORGAN SECURITIES LIMITED	XXX	911,264	1,037,000	1,061,913	1,055,197	.0	(3,767)	.0	(3,767)	.0	1,051,429	.0	(140,165)	(140,165)	29,781	04/07/2031
NABNRR-5X-6	BANK HOAPOALIM BM.	C	09/08/2023	LIMITED	XXX	939,473	1,094,000	1,093,344	1,093,443	.0	40	.0	40	.0	1,093,483	.0	(154,010)	(154,010)	40,753	01/21/2032
P12651-AB-4	BANCO GENERAL SA.	D	04/13/2023	HSBC SECURITIES (USA) INC.	XXX	1,672,155	1,800,000	1,718,147	1,755,233	.0	2,531	.0	2,531	.0	1,757,764	.0	(85,609)	(85,609)	51,309	08/07/2027
P5626N-AA-3	INTERCONNECTION ELECTRIC SA ESP.	D	03/07/2023	Various	XXX	901,978	1,117,000	1,030,433	1,034,605	.0	1,072	.0	1,072	.0	1,035,677	.0	(133,700)	(133,700)	12,151	11/26/2033
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA.	D	02/08/2023	PERSHING LLC	XXX	483,750	500,000	505,625	502,446	.0	(77)	.0	(77)	.0	502,370	.0	(18,620)	(18,620)	5,903	04/30/2028
Q0458*-AF-6	AQUASURE FINANCE PTY LTD.	C	07/12/2023	Redemption @ 100.00	XXX	87,456	87,456	87,456	87,456	.0	.0	.0	.0	.0	87,456	.0	.0	.0	2,906	01/12/2034
Y72596-BU-5	RELIANCE INDUSTRIES LTD.	D	12/14/2023	Merrill Lynch	XXX	1,677,390	1,700,000	1,716,600	1,704,233	.0	(2,748)	.0	(2,748)	.0	1,701,485	.0	(24,095)	(24,095)	97,396	01/28/2025
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated)					283,621,774	303,757,433	299,917,756	287,580,291	7,854,002	584,785	857,689	7,581,098	0	300,125,949	0	(16,611,617)	(16,611,617)	11,145,820	XXX
Bonds - Hybrid Securities																				
06738E-BG-9	BARCLAYS PLC.	C	09/19/2023	Jane Street	XXX	237,576	240,000	240,000	233,700	6,300	.0	.0	6,300	.0	240,000	.0	(2,424)	(2,424)	14,720	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG	C	03/25/2023	Various	XXX	.0	.0	.0	(55,600)	55,600	.0	.0	55,600	.0	.0	.0	.0	.0	.0	.0
225401-AL-2	CREDIT SUISSE GROUP AG	C	03/19/2023	Call @ 100.00	XXX	.0	.0	.0	(56,000)	56,000	.0	.0	56,000	.0	.0	.0	.0	.0	.0	.0
22546D-AB-2	CREDIT SUISSE GROUP AG	C	02/09/2023	Various	XXX	414,180	433,000	461,954	375,974	63,479	(661)	.0	62,819	.0	438,793	.0	(24,613)	(24,613)	4,962	12/29/2049
25746U-DM-8	DOMINION ENERGY INC.	C	08/09/2023	Union Bank Switzerland	XXX	425,700	495,000	495,000	495,000	.0	.0	.0	.0	.0	495,000	.0	(69,300)	(69,300)	17,705	12/29/2049
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC.		09/19/2023	Jane Street	XXX	61,323	71,000	67,060	67,351	.0	35	.0	35	.0	67,387	.0	(6,064)	(6,064)	4,365	02/12/2067
65559C-AD-3	NORDEA BANK ABP	C	08/09/2023	SG COWEN & CO NEW YORK	XXX	272,640	355,000	355,000	355,000	.0	.0	.0	.0	.0	355,000	.0	(82,360)	(82,360)	12,573	12/29/2049
92840M-AC-6	VISTRA CORP		09/21/2023	JEFF	XXX	299,254	325,000	327,844	298,188	29,207	(398)	.0	28,809	.0	326,996	.0	(27,743)	(27,743)	17,694	12/29/2049
1309999999	- Bonds - Hybrid Securities					1,710,672	1,919,000	1,946,857	1,713,613	210,586	(1,023)	0	209,563	0	1,923,176	0	(212,504)	(212,504)	72,018	XXX
Bonds - Unaffiliated Bank Loans																				
00216E-AH-2	TEKNI-PLEX (TRIDENT TPI HLDGS INC)		12/29/2023	Redemption @ 100.00	XXX	686	686	665	.0	.0	2	.0	2	.0	686	.0	.0	.0	35	09/17/2028
05349U-BM-3	AVAYA INC.		12/29/2023	Redemption @ 100.00	XXX	1,584	1,737	1,737	.0	.0	.0	.0	.0	1,737	.0	(153)	(153)	31	08/01/2028	
07014Q-AN-1	VR GREAT OUTDOORS GR 3.750% 3/06/28		12/29/2023	Redemption @ 100.00	XXX	2,729	2,729	2,699	2,639	87	3	.0	90	.0	2,729	.0	.0	.0	150	03/06/2028
25277B-AE-8	Diamond Sports Group 1st Priority T/L (S)		03/01/2023	Adjustment	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
37712U-AG-9	ANCHOR GLASS CONTAINER CORP LOAN TERM.		12/29/2023	Redemption @ 100.00	XXX	759	759	595	.0	.0	29	.0	29	.0	759	.0	.0	.0	21	12/07/2025
76173F-AW-7	Term Loan B : Reynolds Group		09/29/2023	Redemption @ 100.00	XXX	17,263	17,263	17,242	.0	.0	2	.0	2	.0	17,263	.0	.0	.0	620	02/05/2026
88037H-AN-4	TENNECO INC TERM LOAN		12/29/2023	Redemption @ 100.00	XXX	831	831	673	.0	.0	1	.0	1	.0	831	.0	.0	.0	.0	11/17/2028
99AAP7-22-1	AVAYA		05/11/2023	Direct	XXX	170,197	177,057	169,975	.0	.0	222	.0	222	.0	170,197	.0	.0	.0	2,658	02/01/2029
B8A7H6-35-0	ACRISURE LLC.		12/29/2023	Redemption @ 100.00	XXX	1,933	1,933	1,851	.0	.0	9	.0	9	.0	1,933	.0	.0	.0	59	02/15/2027
B8A9KV-MK-3	ACRISURE LLC.		12/29/2023	Redemption @ 100.00	XXX	764	764	738	.0	.0	2	.0	2	.0	764	.0	.0	.0	22	02/15/2027
C8000C-AK-9	CLARIOS GLOBAL LP.		12/29/2023	Redemption @ 100.00	XXX	370	370	368	.0	.0	.0	.0	.0	.0	370	.0	.0	.0	22	04/20/2030
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LI.		01/27/2022	Not Available	XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	764	12/07/2023
LX1687-59-4	WEST CORP TERM LOAN		01/31/2023	UNK	XXX	1,726,085	1,736,937	1,549,566	1,567,458	49,621	5,549	.0	55,170	.0	1,622,628	.0	103,457	103,457	39,403	10/10/2024
LX1687-59-4	WEST TECH GRP LLC.		02/21/2023	JP morgan North America	XXX	(59,902)	.0	.0	1,663	.0	976	.0	976	.0	976	.0	(60,878)	(60,878)	5,740	04/21/2027

E14.27

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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
LX1727-02-8	WEST CORP 4.5 TERM LOAN		01/31/2023	UNK	XXX	221,109	222,100	217,152	203,862	15,073	147	0	15,220	0	219,081	0	2,027	2,027	4,394	10/10/2024
LX1821-54-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC. TERM		07/03/2023	Direct	XXX	146,938	152,290	151,529	138,311	13,217	8	0	13,226	0	151,537	0	(4,599)	(4,599)	10,082	08/07/2026
LX1900-26-0	AVAYA INC 4.4005		05/12/2023	Direct	XXX	94,262	249,740	83,216	83,216	0	11,046	0	11,046	0	94,262	0	0	0	6,745	12/15/2027
LX1927-80-0	AVAYA TERM LOAN		05/12/2023	Direct	XXX	38,098	100,000	33,700	33,700	0	4,398	0	4,398	0	38,098	0	0	0	1,444	12/15/2027
LX1931-48-9	EG AMER LLC TERM LOAN		11/10/2023	Direct	XXX	145,297	145,297	120,309	126,194	0	19,104	0	19,104	0	145,297	0	0	0	8,782	03/31/2026
LX1933-80-8	AMERICAN AIRLINES GROUP INC USD FIRST		01/01/2023	Adjustment	XXX	(8,355)	0	0	0	0	0	0	0	0	0	0	(8,355)	(8,355)	0	03/10/2028
LX1959-84-5	SKILLSOFT US CORP TERM LOAN		10/31/2023	UNK	XXX	5,764	5,764	5,651	5,267	897	4	0	901	0	6,168	0	(403)	(403)	(22)	07/14/2028
LX1966-45-1	INTRAWEST RESORTS (ALTERRA) TL SWF HOLDINGS I CORP. DTD 10/06/21		01/25/2023	JP morgan North America	XXX	281,789	282,495	283,130	278,436	4,598	(15)	0	4,583	0	283,019	0	(1,230)	(1,230)	3,080	08/17/2028
LX1982-15-1	OP/17		12/29/2023	Redemption @ 100.00	XXX	8,063	8,063	7,991	6,906	1,149	8	0	1,156	0	8,063	0	0	0	445	09/17/2028
LX1983-84-5	XPLORNET COMMS INC TERM LOAN		12/29/2023	Redemption @ 100.00	XXX	5,897	5,897	5,868	4,583	1,312	3	0	1,314	0	5,897	0	0	0	314	10/02/2028
1909999999	Bonds - Unaffiliated Bank Loans					2,802,162	3,112,715	2,654,655	2,452,235	85,953	41,497	0	127,450	0	2,772,296	0	29,867	29,867	84,791	XXX
2509999997	Bonds - Subtotals - Bonds - Part 4					960,190,666	1,002,313,015	995,306,713	966,406,428	8,544,750	970,437	857,689	8,657,498	0	995,892,976	0	(35,809,751)	(35,809,751)	18,388,887	XXX
2509999998	Bonds - Summary Item from Part 5 for Bonds					806,378,096	918,985,121	808,982,384	0	0	145,301	0	145,301	0	809,127,685	0	(2,749,589)	(2,749,589)	2,161,952	XXX
2509999999	Bonds - Subtotals - Bonds					1,766,568,762	1,921,298,136	1,804,289,097	966,406,428	8,544,750	1,115,738	857,689	8,802,799	0	1,805,020,661	0	(38,559,340)	(38,559,340)	20,550,839	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																				
172967-MG-3	CITIGROUP INC		09/19/2023	Jane Street	311,000,000	298,824	0	291,174	276,790	32,994	0	0	18,610	0	291,174	0	7,651	7,651	15,550	XXX
629377-CU-4	NRG ENERGY INC		09/21/2023	JEFF	100,000,000	97,242	0	100,000	0	0	0	0	0	0	100,000	0	(2,758)	(2,758)	5,296	XXX
4019999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					396,066	XXX	391,174	276,790	32,994	0	18,610	14,384	0	391,174	0	4,892	4,892	20,846	XXX
4509999997	Preferred Stocks - Subtotals - Preferred Stocks - Part 4					396,066	XXX	391,174	276,790	32,994	0	18,610	14,384	0	391,174	0	4,892	4,892	20,846	XXX
4509999998	Preferred Stocks - Summary Item from Part 5 for Preferred Stocks					574,868	XXX	567,036	0	0	0	0	0	0	567,036	1,671	6,161	7,832	0	XXX
4509999999	Preferred Stocks - Subtotals - Preferred Stocks					970,934	XXX	958,210	276,790	32,994	0	18,610	14,384	0	958,210	1,671	11,053	12,724	20,846	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
000900-10-3	ADT ORD		12/14/2022	JONES TRADING	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	39	XXX
00737L-10-3	ADTALEM GLOBAL EDUCATION ORD		12/13/2023	Various	706,000	31,806	XXX	20,933	25,063	(4,130)	0	0	(4,130)	0	20,933	0	10,872	10,872	0	XXX
05577W-20-0	BRP SUB VOT ORD		03/29/2023	BOAPROGAU	5,789,000	431,746	XXX	463,763	441,065	(10,066)	0	0	(10,066)	32,765	463,763	(32,955)	939	(32,017)	588	XXX
109696-10-4	BRINK'S ORD		12/08/2023	Various	426,000	30,294	XXX	25,218	22,880	2,337	0	0	2,337	0	25,218	0	5,076	5,076	187	XXX
19239C-10-6	COGECO COMMUNICATIONS SUB VTE ORD		03/15/2023	Various	7,963,000	386,325	XXX	559,041	451,309	43,681	0	0	43,681	64,051	559,041	(70,826)	(101,890)	(172,716)	3,905	XXX
371901-10-9	GENTEX ORD		09/15/2023	Various	2,482,000	77,346	XXX	72,690	67,684	5,006	0	0	5,006	0	72,690	0	4,655	4,655	788	XXX
375916-10-3	GILDAN ACTIVEWEAR A ORD		03/29/2023	BOAPROGAU	19,292,000	621,659	XXX	577,152	527,971	21,630	0	0	21,630	27,552	577,152	(27,795)	72,302	44,507	3,070	XXX
404609-10-9	HACKETT GROUP ORD		10/06/2023	Various	1,188,000	28,532	XXX	22,991	24,200	(1,209)	0	0	(1,209)	0	22,991	0	5,542	5,542	422	XXX
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		03/29/2023	Various	6,112,000	217,632	XXX	197,722	203,591	(5,869)	0	0	(5,869)	0	197,722	0	19,909	19,909	1,004	XXX
535219-10-9	LINDBLAD EXPEDITIONS HOLDINGS ORD		05/02/2023	Various	1,241,000	14,201	XXX	9,556	9,556	0	0	0	0	9,556	0	4,645	4,645	0	XXX	
537008-10-4	LITTELFUSE ORD		05/22/2023	COMPANY IN	48,000	12,868	XXX	11,177	10,570	607	0	0	607	0	11,177	0	1,692	1,692	29	XXX
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD		10/03/2023	Various	4,700,000	208,045	XXX	193,898	179,026	14,872	0	0	14,872	0	193,898	0	14,148	14,148	0	XXX
591520-20-0	METHODE ELECTRONICS ORD		07/12/2023	Various	1,293,000	43,853	XXX	57,994	57,370	624	0	0	624	0	57,994	0	(14,141)	(14,141)	362	XXX
783513-20-3	RYANAIR HOLDINGS ORD		03/29/2023	BOAPROGAU	9,800,000	906,240	XXX	628,968	732,648	(103,680)	0	0	(103,680)	0	628,968	0	277,272	277,272	0	XXX
829073-10-5	SIMPSON MANUF ORD		12/05/2023	Various	95,400	7,464	XXX	74,264	62,683	11,582	0	0	11,582	0	74,264	0	21,135	21,135	428	XXX
833034-10-1	SNAP ON ORD		03/29/2023	Various	403,000	96,756	XXX	86,669	92,081	(5,412)	0	0	(5,412)	0	86,669	0	10,086	10,086	544	XXX
867224-10-7	SUNCOR ENERGY ORD		03/29/2023	BOAPROGAU	36,170,000	1,110,903	XXX	383,097	1,146,580	(393,331)	0	0	(393,331)	(370,152)	383,097	369,818	357,988	727,806	11,632	XXX
87262K-10-5	TMX GROUP ORD		03/29/2023	Various	7,391,000	729,957	XXX	663,258	739,264	(99,900)	0	0	(99,900)	23,895	663,258	(25,829)	92,528	66,699	3,953	XXX
918790-10-9	VAIL RESORTS ORD		09/15/2023	LOOP CAPITAL	26,000	6,500	XXX	6,610	6,197	412	0	0	412	0	6,610	0	(110)	(110)	157	XXX
D16212-14-0	CONTINENTAL ORD		03/29/2023	REDBURN PARTNERS LLP	10,114,000	724,359	XXX	596,323	605,928	(108,565)	0	0	(108,565)	98,960	596,323	(92,407)	220,443	128,037	0	XXX
D34515-10-4	INFINEON TECHNOLOGIES N ORD		03/29/2023	Various	32,380,000	1,232,876	XXX	723,598	985,187	(265,180)	0	0	(265,180)	3,591	723,598	3,583	505,696	509,279	5,512	XXX
D5357W-10-3	MERCK ORD		03/29/2023	REDBURN PARTNERS LLP	5,872,000	1,078,969	XXX	861,414	1,136,814	(331,542)	0	0	(331,542)	56,141	861,414	(45,532)	263,087	217,555	0	XXX
D5665H-10-4	MTU AERO ENGINES HOLDING N ORD		03/29/2023	Various	5,204,000	1,281,972	XXX	1,237,813	1,126,117	(36,596)	0	0	(36,596)	148,292	1,237,813	(137,438)	181,597	44,159	0	XXX
D65111-10-2	RHEINMETALL ORD		03/29/2023	REDBURN PARTNERS LLP	3,649,000	1,079,886	XXX	707,173	726,555	672	0	0	672	(20,053)	707,173	29,635	343,078	372,712	0	XXX
D6T479-10-7	SIEMENS HEALTHINEERS ORD		03/29/2023	REDBURN PARTNERS LLP	10,276,000	572,898	XXX	470,273	513,907	(3,819)	0	0	(3,819)	46,536	470,273	56,090	102,626	7,678	0	XXX
D95811-10-0	VONOVIA ORD		03/29/2023	REDBURN PARTNERS LLP	20,274,000	345,589	XXX	557,527	477,773	20,151	0	0	20,151	59,603	557,527	(53,042)	(158,895)	(211,937)	0	XXX
E6282J-12-5	INDITEX ORD		03/29/2023	REDBURN PARTNERS LLP	27,354,000	869,335	XXX	763,835	727,465	(104,509)	0	0	(104,509)	140,879	763,835	(132,671)	238,171	105,500	0	XXX
F01764-10-3	AIR LIQUIDE ORD		03/29/2023	REDBURN PARTNERS LLP	7,898,000	1,291,815	XXX	902,781	1,119,103	(192,867)	0	0	(192,867)	(23,455)	902,781	35,659	353,375	389,034	0	XXX
F49730-10-1	CAPGEMINI ORD		03/29/2023	REDBURN PARTNERS LLP	2,986,000	529,369	XXX	558,246	498,357	(1,258)	0	0	(1,258)	61,147	558,246	(54,598)	25,721	(28,876)	0	XXX
F72027-10-9	PERNOUD RICARD ORD		03/29/2023	REDBURN PARTNERS LLP	4,104,000	911,934	XXX	772,249	807,499	(111,571)	0	0	(111,571)	76,771	772,249	(67,608)	207,293	139,885		

ANNUAL STATEMENT FOR THE YEAR 2023 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's (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	
G03764-13-4...	ANGLO AMERICAN ORD	B.	03/29/2023	REDBURN PARTNERS LLP	23,479,000	742,071	927,475	919,248	(84,269)	0	0	(84,269)	92,496	927,475	(77,724)	(107,679)	(185,404)	17,476	XXX	
G0403H-10-8...	AON CL A ORD	C.	03/29/2023	BOAPROGAU	4,962,000	1,543,901	928,258	1,489,295	(561,037)	0	0	(561,037)	0	928,258	0	615,643	615,643	2,779	XXX	
G08036-12-4...	BARCLAYS ORD	B.	03/15/2023	Various	365,994,000	620,299	878,160	704,493	57,554	0	0	57,554	116,114	878,160	(118,130)	(139,731)	(257,861)	22,569	XXX	
G12793-10-8...	BP ORD	B.	03/29/2023	SOLUTIONS LLC	177,025,000	1,109,646	918,127	1,016,985	(104,866)	0	0	(104,866)	5,949	918,127	10,188	181,331	191,519	12,119	XXX	
G23296-20-8...	COMPASS GROUP ORD	B.	03/29/2023	REDBURN PARTNERS LLP	35,292,000	874,541	908,633	705,241	(174,681)	0	0	(174,681)	61,289	705,241	(49,897)	219,198	169,300	9,313	XXX	
G25839-10-4...	COCA COLA EUROPACIFIC PARTNERS ORD	B.	03/29/2023	REDBURN PARTNERS LLP	17,651,000	1,012,200	925,658	971,896	(27,622)	0	0	(27,622)	(18,615)	925,658	31,056	55,486	86,542	0	XXX	
G31989-10-9...	ESR ORD	B.	03/29/2023	Various	246,400,000	426,596	644,567	516,811	124,003	0	0	124,003	3,754	644,567	(6,950)	(211,021)	(217,971)	0	XXX	
G3421J-10-6...	FERGUSON ORD	B.	02/28/2023	Various	5,134,000	735,655	652,171	652,171	(286,783)	0	0	(286,783)	10,220	375,608	(12,776)	372,824	360,047	3,774	XXX	
G4474Y-21-4...	JANUS HENDERSON GROUP ORD	C.	10/04/2023	Various	2,828,000	71,786	77,063	66,515	20,640	0	10,091	10,548	0	77,063	0	(5,277)	(5,277)	3,309	XXX	
G4705A-10-0...	ICON ORD	C.	03/29/2023	BOAPROGAU	5,770,000	1,206,140	1,277,749	1,120,823	156,926	0	0	156,926	0	1,277,749	0	(71,609)	(71,609)	0	XXX	
G52314-10-4...	PETERSHILL PARTNERS ORD	B.	02/17/2023	Various	25,128,000	50,412	77,776	51,372	14,077	0	0	14,077	12,327	77,776	(12,224)	(15,139)	(27,363)	0	XXX	
G66721-10-4...	NORWEGIAN CRUISE LINE HOLDINGS ORD	B.	12/08/2023	Various	2,532,000	52,237	50,484	30,992	19,492	0	0	19,492	0	50,484	0	1,754	1,754	0	XXX	
G67006-10-7...	NVENT ELECTRIC ORD	C.	12/13/2023	Various	2,793,000	138,468	95,515	107,447	(11,932)	0	0	(11,932)	0	95,515	0	42,953	42,953	1,107	XXX	
G72899-10-0...	PRUDENTIAL ORD	B.	03/22/2023	Various	58,509,000	829,972	615,897	798,026	(146,723)	0	0	(146,723)	(35,405)	615,897	38,088	175,987	214,075	0	XXX	
G7493L-10-5...	RELX ORD	B.	03/29/2023	REDBURN PARTNERS LLP	52,974,000	1,681,512	1,230,858	1,471,978	(283,446)	0	0	(283,446)	42,326	1,230,858	(21,301)	471,955	450,654	0	XXX	
G88473-14-8...	3I GROUP PLC	B.	03/29/2023	REDBURN PARTNERS LLP	45,153,000	908,480	694,298	732,749	(110,555)	0	0	(110,555)	72,105	694,298	(61,098)	275,280	214,181	12,747	XXX	
G92087-16-5...	UNILEVER ORD	B.	03/29/2023	REDBURN PARTNERS LLP	27,011,000	1,401,845	1,212,318	1,366,477	(178,381)	0	0	(178,381)	24,221	1,212,318	(3,203)	192,730	189,527	12,576	XXX	
H0010V-10-1...	ABB LTD N ORD	B.	03/29/2023	REDBURN PARTNERS LLP	30,280,000	987,530	612,303	919,144	(266,471)	0	0	(266,471)	40,371	612,303	(44,635)	330,592	375,227	18,002	XXX	
H69293-21-7...	ROCHE HOLDING PAR	B.	03/29/2023	REDBURN PARTNERS LLP	4,281,000	1,197,319	1,651,135	1,345,338	344,165	0	0	344,165	(38,368)	1,651,135	49,406	(503,222)	(453,816)	28,459	XXX	
J03234-15-0...	ASICS ORD	B.	03/29/2023	BOAPROGAU	35,300,000	934,445	728,048	784,564	(116,483)	0	0	(116,483)	59,967	728,048	(68,667)	275,064	206,397	5,453	XXX	
J10038-11-5...	DAIKIN INDS ORD	B.	03/29/2023	BOAPROGAU	4,500,000	779,038	828,687	693,311	25,892	0	0	25,892	109,484	828,687	(118,850)	89,201	(49,649)	0	XXX	
J1229F-10-9...	DIGITAL GARAGE ORD	B.	03/29/2023	LAZARD	12,000,000	379,920	523,627	418,732	23,681	0	0	23,681	81,214	523,627	(86,976)	(56,732)	(143,707)	0	XXX	
J12327-10-2...	DISCO ORD	B.	03/29/2023	Various	3,100,000	1,009,664	886,403	892,571	(80,920)	0	0	(80,920)	74,752	886,403	(88,709)	211,970	123,261	0	XXX	
J2045A-11-2...	HITACHI ORD	B.	03/29/2023	BOAPROGAU	10,900,000	585,593	385,847	556,265	(245,045)	0	0	(245,045)	74,627	385,847	(78,680)	278,427	199,746	0	XXX	
J22848-10-5...	HOYA ORD	B.	02/20/2023	Various	7,200,000	738,152	750,375	697,704	99,407	0	0	99,407	(46,736)	750,375	31,669	(43,892)	(12,223)	0	XXX	
J41208-10-9...	MATSUKIYOCOCOKAR ORD	B.	03/29/2023	BOAPROGAU	21,700,000	1,118,046	944,834	1,092,365	(297,608)	0	0	(297,608)	150,076	944,834	(160,427)	333,639	173,212	0	XXX	
J61240-10-7...	OLYMPUS CORP ORD	B.	03/29/2023	BOAPROGAU	47,100,000	788,230	983,438	844,933	19,126	0	0	19,126	119,378	983,438	(130,631)	(64,576)	(195,207)	0	XXX	
J72262-10-8...	SHIMANO ORD	B.	03/29/2023	BOAPROGAU	2,400,000	396,871	561,195	382,946	91,257	0	0	91,257	86,993	561,195	(93,168)	(149,068)	(164,324)	2,183	XXX	
J7771X-10-9...	SMFG ORD	B.	03/29/2023	BOAPROGAU	22,500,000	887,848	807,566	908,855	(67,228)	0	0	(67,228)	(34,062)	807,566	23,101	57,181	80,282	0	XXX	
J78529-13-8...	SUZUKI MOTOR ORD	B.	03/29/2023	BOAPROGAU	20,700,000	742,764	723,156	674,317	58,017	0	0	58,017	(9,178)	723,156	(360)	19,968	19,608	0	XXX	
J95732-10-3...	YAMAHA ORD	B.	03/29/2023	BOAPROGAU	21,500,000	802,696	940,221	806,803	33,989	0	0	33,989	99,429	940,221	(110,378)	(27,147)	(137,525)	0	XXX	
K00146-10-1...	A P MOLLER MAERSK ORD	B.	03/29/2023	REDBURN PARTNERS LLP	202,000	343,743	423,902	454,207	(8,557)	0	0	(8,557)	(21,747)	423,902	26,847	(107,007)	(80,159)	92,290	XXX	
K36628-13-7...	CARLSBERG ORD	B.	03/29/2023	REDBURN PARTNERS LLP	6,715,000	1,012,856	887,702	892,408	(38,394)	0	0	(38,394)	33,688	887,702	(23,914)	149,068	125,154	18,865	XXX	
K9773J-12-8...	VESTAS WIND SYSTEMS ORD	B.	03/29/2023	REDBURN PARTNERS LLP	15,007,000	408,832	411,234	436,598	34,068	0	0	34,068	(59,432)	411,234	64,818	(67,220)	(2,402)	0	XXX	
L5217E-12-0...	INTELSAT EMERGENCE S A	C.	02/28/2023	Bank of America	1,343,000	30,218	0	1,343	(1,343)	0	0	(1,343)	0	0	0	30,218	30,218	0	XXX	
M16043-10-7...	BANK LEUMI LE IS ORD	B.	03/29/2023	REDBURN PARTNERS LLP	107,496,000	844,954	756,010	895,673	(117,307)	0	0	(117,307)	(22,356)	756,010	9,281	79,664	88,944	10,167	XXX	
N01803-30-8...	AKZO NOBEL ORD	B.	03/29/2023	REDBURN PARTNERS LLP	12,276,000	906,858	987,328	821,899	51,588	0	0	51,588	113,841	987,328	(102,333)	21,863	(80,470)	0	XXX	
N22717-10-7...	CORE LABORATORIES ORD	C.	05/01/2023	Unknown	9,474,000	245,373	192,038	245,373	53,335	0	0	53,335	0	245,373	0	0	0	81	XXX	
N5017D-12-2...	DSM KON ORD	B.	04/25/2023	Various	5,457,000	715,838	725,525	667,521	36,849	0	0	36,849	21,154	725,525	(3,383)	(6,303)	(9,687)	0	XXX	
N90313-10-2...	UMG ORD	B.	03/29/2023	REDBURN PARTNERS LLP	39,012,000	965,193	747,794	939,807	(244,289)	0	0	(244,289)	52,276	747,794	(43,112)	260,511	217,399	0	XXX	
N9643A-19-7...	WOLTERS KLUMER ORD	B.	03/29/2023	REDBURN PARTNERS LLP	8,106,000	1,002,744	576,310	848,072	(298,599)	0	0	(298,599)	26,837	576,310	(19,598)	446,032	426,434	0	XXX	
P73684-11-3...	ONESPAWORLD HOLDINGS ORD	C.	12/29/2023	Various	11,006,000	131,048	112,223	102,686	9,537	0	0	9,537	0	112,223	0	18,825	18,825	0	XXX	
R2R90P-10-3...	EQUINOR ORD	B.	01/26/2023	Various	9,706,000	291,662	138,541	348,550	(193,314)	0	0	(193,314)	(16,695)	138,541	15,447	137,674	153,121	6,653	XXX	
T3679P-11-5...	ENEL ORD	B.	03/29/2023	SOLUTIONS LLC	131,743,000	777,553	757,617	709,187	(14,190)	0	0	(14,190)	62,621	757,617	(53,464)	73,400	19,936	20,142	XXX	
W74857-16-5...	SANDVIK ORD	B.	03/29/2023	REDBURN PARTNERS LLP	39,037,000	781,876	831,123	706,640	(10,447)	0	0	(10,447)	134,930	831,123	(133,751)	84,504	(49,247)	5,701	XXX	
X3078L-10-8...	GALP ENERGIA-NOM ORD	B.	03/29/2023	Various	63,749,000	750,775	704,002	860,307	(227,754)	0	0	(227,754)	71,449	704,002	(65,034)	111,807	46,773	0	XXX	
X558VL-10-5...	NORDEA BANK ORD	B.	03/29/2023	REDBURN PARTNERS LLP	812,731	79,877,000	602,554	865,113	(265,365)	0	0	(265,365)	10,806	602,554	(9,804)	219,981	210,177	41,498	XXX	
Y0606D-10-2...	BANDA1 NAMCO HLD ORD	B.	03/29/2023	BOAPROGAU	10,600,000	678,389	823,025	672,171	31,181	0	0	31,181	119,673	823,025	(128,833)	(15,803)	(144,636)	0	XXX	
Y20246-10-7...	DBS GROUP HOLDINGS ORD	B.	03/29/2023	BOAPROGAU	36,100,000	910,350	665,057	823,951	(225,833)	0	0	(225,833)	(28,549)	665,057	28,549	216,745	245,293	0	XXX	
5019999999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				58,750,244															

ANNUAL STATEMENT FOR THE YEAR 2023 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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
315794-74-3...	FIDELITY FREEDOM 2040 K		10/19/2023	Unknown	3,660,018	34,858	XXX	38,044	32,574	5,527	0	57	5,470	0	38,044	0	(3,186)	(3,186)	22	XXX
315794-75-0...	FIDELITY FREEDOM 2035 K		12/01/2023	Not Provided	89,749,308	1,224,542	XXX	1,338,008	1,128,149	214,022	0	4,163	209,860	0	1,338,008	0	(113,466)	(113,466)	2,327	XXX
315794-76-8...	FIDELITY FREEDOM 2030 K		12/08/2023	Not Provided	39,621,701	614,973	XXX	679,171	579,269	99,948	0	47	99,901	0	679,171	0	(64,198)	(64,198)	0	XXX
315794-77-6...	FIDELITY FREEDOM 2025 K		11/01/2023	Not Provided	131,707,851	1,641,011	XXX	1,990,772	1,540,982	508,907	0	59,117	449,790	0	1,990,772	0	(349,761)	(349,761)	1,198	XXX
315794-78-4...	FIDELITY FREEDOM 2020 K		11/28/2023	Not Provided	44,837,671	598,444	XXX	670,657	571,680	182,495	0	83,519	98,977	0	670,657	0	(72,213)	(72,213)	755	XXX
315794-79-2...	FIDELITY FREEDOM 2015 K		08/01/2023	Unknown	6,440,921	69,856	XXX	86,566	66,277	20,289	0	0	20,289	0	86,566	0	(16,710)	(16,710)	39	XXX
315794-81-8...	FIDELITY FREEDOM 2010 K		07/03/2023	Unknown	3,543,299	47,445	XXX	57,635	45,142	12,493	0	0	12,493	0	57,635	0	(10,190)	(10,190)	135	XXX
315794-82-6...	FIDELITY FREEDOM 2005 K		07/03/2023	Unknown	9,247,076	100,322	XXX	120,046	96,632	23,414	0	0	23,414	0	120,046	0	(19,725)	(19,725)	314	XXX
315794-83-4...	FIDELITY FREEDOM INC K		01/03/2023	Unknown	173,394	1,725	XXX	2,050	1,720	330	0	0	330	0	2,050	0	(325)	(325)	0	XXX
315910-26-5...	FIDELITY INTL DISCVRY K		12/01/2023	Unknown	2,270,331	95,024	XXX	103,326	89,678	20,815	0	7,167	13,648	0	103,326	0	(8,301)	(8,301)	0	XXX
315910-50-5...	FIDELITY WORLDWIDE		12/27/2023	Unknown	9,210,540	256,128	XXX	266,824	231,553	83,049	0	47,778	35,271	0	266,824	0	(10,696)	(10,696)	0	XXX
315911-69-3...	FIDELITY TOTAL MARKET IX		12/04/2023	Unknown	1,568,807	179,846	XXX	164,297	166,262	(1,966)	0	0	(1,966)	0	164,297	0	15,549	15,549	166	XXX
315911-72-7...	FIDELITY INTERNATIONAL IX		12/27/2023	Not Provided	6,611,311	298,439	XXX	289,491	272,320	17,917	0	746	17,171	0	289,491	0	8,948	8,948	2,919	XXX
315911-74-3...	FIDELITY EXTENDED MKT IX		12/27/2023	Unknown	3,681,460	252,959	XXX	266,140	232,006	34,134	0	0	34,134	0	266,140	0	(13,181)	(13,181)	180	XXX
315911-75-0...	FIDELITY 500 INDEX FUND		12/27/2023	Not Provided	11,491,028	1,736,613	XXX	1,429,380	1,529,686	(100,305)	0	0	(100,305)	0	1,429,380	0	307,232	307,232	11,380	XXX
316071-70-3...	FIDELITY CONTRAFUND K		12/27/2023	Not Provided	59,725,170	852,496	XXX	954,148	724,466	272,771	0	43,089	229,682	0	954,148	0	(101,652)	(101,652)	9,989	XXX
316128-65-1...	FIDELITY EQUITY-INC K		12/27/2023	Not Provided	9,747,549	631,316	XXX	628,551	620,724	11,866	0	4,039	7,827	0	628,551	0	2,765	2,765	3,424	XXX
316138-20-5...	FIDELITY REAL ESTATE		12/01/2023	Unknown	4,885,908	182,583	XXX	213,984	182,391	31,593	0	0	31,593	0	213,984	0	(31,401)	(31,401)	1,105	XXX
316146-35-6...	FIDELITY US BOND INDEX		12/27/2023	Not Provided	82,078,983	837,497	XXX	913,085	835,564	147,742	0	70,221	77,521	0	913,085	0	(75,588)	(75,588)	8,279	XXX
316146-40-6...	FIDELITY HIGH INCOME		02/24/2023	Unknown	75,252,662	552,633	XXX	607,206	547,839	59,367	0	0	59,367	0	607,206	0	(54,573)	(54,573)	4,495	XXX
316345-60-2...	FIDELITY BALANCED K		12/01/2023	Not Provided	6,693,587	168,702	XXX	170,181	153,417	16,764	0	0	16,764	0	170,181	0	(1,479)	(1,479)	1,275	XXX
31635T-10-4...	FIDELITY INFL PROT BD IX		12/27/2023	Not Provided	15,101,852	139,051	XXX	159,112	136,219	30,038	0	7,144	22,893	0	159,112	0	(20,061)	(20,061)	26	XXX
416529-80-8...	HARTFD:SM CAP GRO Y		02/24/2023	Unknown	14,835,934	667,628	XXX	654,012	627,708	26,303	0	0	26,303	0	654,012	0	13,616	13,616	0	XXX
55273W-47-5...	MFS MID CAP VALUE R6		12/27/2023	Not Provided	3,391,246	100,271	XXX	80,995	95,362	(14,366)	0	0	(14,366)	0	80,995	0	19,275	19,275	1	XXX
56063N-88-1...	MAINSTAY:MK HY CB R6		12/01/2023	Unknown	24,760,390	123,498	XXX	122,316	0	0	0	0	0	0	122,316	0	1,182	1,182	2,664	XXX
57630A-59-2...	MASSMUTUAL S:MCG I		12/27/2023	Not Provided	8,555,845	160,545	XXX	149,873	149,471	403	0	0	403	0	149,873	0	10,672	10,672	1	XXX
63872R-57-4...	NATIXIS:CORE + N		12/27/2023	Not Provided	20,350,072	236,334	XXX	233,415	233,415	0	0	0	0	0	233,415	0	2,918	2,918	2,300	XXX
641233-20-0...	NEUBERGER GENESIS INST		12/01/2023	Not Provided	8,513,313	499,464	XXX	501,363	463,635	54,952	0	17,224	37,728	0	501,363	0	(1,899)	(1,899)	0	XXX
5329999999	- Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					12,772,020	XXX	13,386,975	11,626,458	1,802,185	0	345,419	1,456,766	0	13,386,975	0	(614,955)	(614,955)	53,672	XXX
5989999997	- Common Stocks - Subtotals - Common Stocks - Part 4					71,522,264	XXX	66,067,218	65,637,033	(3,311,818)	0	355,510	(3,667,328)	1,920,890	66,067,218	(1,731,043)	7,186,089	5,455,046	561,352	XXX
5989999998	- Common Stocks - Summary item from Part 5 for Common Stocks					38,251,023	XXX	38,354,834	0	0	0	0	0	0	38,354,834	23,874	(127,685)	(103,811)	78,429	XXX
5989999999	- Common Stocks - Subtotals - Common Stocks					109,773,287	XXX	104,422,052	65,637,033	(3,311,818)	0	355,510	(3,667,328)	1,920,890	104,422,052	(1,707,169)	7,058,404	5,351,235	639,781	XXX
5999999999	- Common Stocks - Subtotals - Preferred and Common Stocks					110,744,221	XXX	105,380,262	65,913,823	(3,278,824)	0	374,120	(3,652,944)	1,920,890	105,380,262	(1,705,498)	7,069,457	5,363,960	660,627	XXX
6009999999	Totals					1,877,312,983	XXX	1,909,669,359	1,032,320,251	5,265,926	1,115,738	1,231,810	5,149,855	1,920,890	1,910,400,922	(1,705,498)	(31,489,883)	(33,195,381)	21,211,466	XXX

E14.30

ANNUAL STATEMENT FOR THE YEAR 2023 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.					
01F022-65-9	FNCL-2.5N-MAY-2023 - MBS		05/08/2023	Various	05/08/2023	Various	9,500,000	8,171,645	8,223,813	8,171,645	.0	.0	.0	.0	.0	.0	52,168	52,168	.0	.0
01F022-66-7	FNCL-2.5N-JUN-2021 - MBS		04/12/2023	Bank of America Securities	05/12/2023	Bank of America Securities	5,000,000	4,343,555	4,322,070	4,343,555	.0	.0	.0	.0	.0	.0	(21,484)	(21,484)	.0	.0
01F022-66-7	FNCL-2.5N-JUN-2022 - MBS		05/08/2023	BARCLAYS CAPITAL INC.	06/07/2023	BARCLAYS CAPITAL INC.	500,000	431,660	423,516	431,660	.0	.0	.0	.0	.0	.0	(8,145)	(8,145)	.417	.417
01F022-67-5	FNCL-2.5N-JUL-2022 - MBS		06/07/2023	Various	06/28/2023	BARCLAYS CAPITAL INC.	5,500,000	4,752,585	4,676,276	4,752,585	.0	.0	.0	.0	.0	.0	(76,309)	(76,309)	.0	.0
01F022-67-5	FNCL-2.5N-JUL-2023 - MBS		06/21/2023	Goldman Sachs & Co.	06/21/2023	Various	5,000,000	4,248,438	4,257,617	4,248,438	.0	.0	.0	.0	.0	.0	9,180	9,180	.0	.0
01F022-68-3	FNCL-2.5N-AUG-2023 - MBS		08/01/2023	Various	08/01/2023	Various	10,000,000	8,449,609	8,453,613	8,449,609	.0	.0	.0	.0	.0	.0	4,004	4,004	.0	.0
01F022-69-1	FNCL-2.5N-SEP-2022 - RMBS		09/11/2023	Various	09/11/2023	Various	15,000,000	12,508,008	12,305,078	12,508,008	.0	.0	.0	.0	.0	.0	(202,930)	(202,930)	.0	.0
01F022-6A-8	FNCL-2.5N-OCT-2023 - MBS		10/02/2023	Various	10/02/2023	Various	10,000,000	7,997,266	8,008,789	7,997,266	.0	.0	.0	.0	.0	.0	11,523	11,523	.0	.0
01F022-6B-6	FNCL-2.5N-NOV-2023 - MBS		01/01/2023	Various	01/01/2023	Adjustment	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(1,354)	(1,354)	.0	(1,354)
01F022-6B-6	FNCL-2.5N-NOV-2023 - MBS		11/02/2023	Various	11/02/2023	Various	10,000,000	8,026,563	7,891,406	8,026,563	.0	.0	.0	.0	.0	.0	(135,156)	(135,156)	.0	.0
01F022-6C-4	FNCL-2.5N-DEC-2023 - MBS		12/11/2023	Various	12/11/2023	Various	10,000,000	8,055,859	8,186,914	8,055,859	.0	.0	.0	.0	.0	.0	131,055	131,055	.0	.0
01F030-62-9	FNCL-3N-FEB-2020 - RMBS		02/01/2023	Various	02/01/2023	Various	15,000,000	13,452,188	13,632,656	13,452,188	.0	.0	.0	.0	.0	.0	180,469	180,469	15,000	15,000
01F030-63-7	FNCL-3N-MAR-2023 - RMBS		03/02/2023	Various	03/02/2023	Various	15,500,000	13,780,520	13,520,822	13,780,520	.0	.0	.0	.0	.0	.0	(259,697)	(259,697)	.0	.0
01F030-64-5	FNCL-3N-APR-2022 - MBS		04/03/2023	Various	04/03/2023	Various	33,500,000	29,863,906	30,023,027	29,863,906	.0	.0	.0	.0	.0	.0	159,121	159,121	500	500
01F030-65-2	FNCL-3N-MAY-2021 - MBS		04/03/2023	Wells Fargo Securities, LLC	05/03/2023	Wells Fargo Securities, LLC	500,000	450,391	451,016	450,391	.0	.0	.0	.0	.0	.0	625	625	.417	.417
01F030-65-2	FNCL-3N-MAY-2023 - MBS		03/15/2023	Bank of America Securities	04/12/2023	JP MORGAN SECURITIES LLC	16,500,000	14,830,664	14,898,984	14,830,664	.0	.0	.0	.0	.0	.0	68,320	68,320	.0	.0
01F030-65-2	FNCL-3N-MAY-2023 - MBS		05/01/2023	JP MORGAN SECURITIES LLC	05/01/2023	Securities	16,500,000	14,795,859	14,795,859	14,795,859	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F030-66-0	FNCL-3N-JUN-2019 - RMBS		06/06/2023	Various	06/08/2023	Various	26,500,000	23,824,688	23,412,480	23,824,688	.0	.0	.0	.0	.0	.0	(412,207)	(412,207)	.0	.0
01F030-66-0	FNCL-3N-JUN-2023 - RMBS		05/03/2023	LLC	05/03/2023	Adjustment	500,000	451,641	451,641	451,641	.0	.0	.0	.0	.0	.0	.0	.0	.500	.500
01F030-67-8	FNCL-3N-JUL-2023 - MBS		06/21/2023	Various	06/21/2023	Various	38,000,000	33,587,480	33,567,627	33,587,480	.0	.0	.0	.0	.0	.0	(19,854)	(19,854)	.0	.0
01F030-68-6	FNMA 30YR TBA 3.0% AUG 21 - RMBS		06/16/2023	Bank of America Securities	07/14/2023	WIZUHO SECURITIES USA LLC	21,500,000	19,029,609	19,011,543	19,029,609	.0	.0	.0	.0	.0	.0	(18,066)	(18,066)	.0	.0
01F030-68-6	FNCL-3N-AUG-2023 - MBS		08/01/2023	WIZUHO SECURITIES USA LLC	08/01/2023	Securities	21,500,000	18,696,602	18,696,602	18,696,602	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F030-69-4	03.00SEPOU - RMBS		09/11/2023	Various	09/11/2023	Various	43,000,000	37,321,172	36,511,406	37,321,172	.0	.0	.0	.0	.0	.0	(809,766)	(809,766)	.0	.0
01F030-6A-1	FNCL-3N-OCT-2023 - MBS		10/02/2023	Various	10/02/2023	Various	29,500,000	24,794,199	24,850,000	24,794,199	.0	.0	.0	.0	.0	.0	55,801	55,801	.0	.0
01F030-6B-9	FNCL-3N-NOV-2022 - RMBS		09/18/2023	BANC OF AMERICA/FIXED INCOME	10/24/2023	GOLDMAN Bank of America Securities	21,500,000	18,326,230	17,191,182	18,326,230	.0	.0	.0	.0	.0	.0	(1,135,049)	(1,135,049)	.0	.0
01F030-6B-9	FNCL-3N-NOV-2023 - MBS		11/02/2023	Goldman Sachs & Co.	11/02/2023	Securities	21,500,000	17,586,328	17,586,328	17,586,328	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F030-6C-7	FNCL-3N-DEC-2022 - MBS		12/11/2023	Various	12/11/2023	Various	43,000,000	35,531,270	36,666,738	35,531,270	.0	.0	.0	.0	.0	.0	1,135,469	1,135,469	.0	.0
01F032-62-5	FNCL-3.5N-FEB-2023 - RMBS		02/07/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	02/09/2023	FENNER & SMITH INC.	1,000,000	931,792	933,438	931,792	.0	.0	.0	.0	.0	.0	1,646	1,646	1,167	.0
01F032-63-3	FNCL-3.5N-MAR-2023 - RMBS		02/09/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	03/09/2023	FENNER & SMITH INC.	1,000,000	934,956	904,448	934,956	.0	.0	.0	.0	.0	.0	(30,508)	(30,508)	.0	.0
01F032-64-1	FNCL-3.5N-APR-2021 - RMBS		03/09/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	04/06/2023	FENNER & SMITH INC.	1,000,000	903,906	939,609	903,906	.0	.0	.0	.0	.0	.0	35,703	35,703	1,167	1,167
01F032-65-8	FNCL-3.5N-MAY-2023 - MBS		04/06/2023	Merrill Lynch	05/08/2023	FENNER & SMITH INC.	1,000,000	940,313	928,281	940,313	.0	.0	.0	.0	.0	.0	(12,031)	(12,031)	.972	.972
01F032-66-6	FNCL-3.5N-JUN-2023 - MBS		05/08/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	06/07/2023	FENNER & SMITH INC.	1,000,000	930,542	912,104	930,542	.0	.0	.0	.0	.0	.0	(18,438)	(18,438)	.0	.0
01F032-67-4	FNCL-3.5N-JUL-2023 - MBS		06/07/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/06/2023	FENNER & SMITH INC.	1,000,000	912,964	895,542	912,964	.0	.0	.0	.0	.0	.0	(17,422)	(17,422)	.0	.0
01F032-68-2	FNCL-3.5N-AUG-2023 - MBS		07/06/2023	Various	07/21/2023	J P MORGAN SECURITIES	2,000,000	1,808,426	1,808,426	1,808,426	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
01F040-6B-8	FNCL-4N-NOV-2022 - MBS		01/01/2023	MORGAN STANLEY & COMPANY	01/01/2023	Adjustment	.0	722	722	722	.0	.0	.0	.0	.0	.0	.0	.0	(722)	(722)
01F042-63-2	FNCL-4.5N-MAR-2023 - RMBS		02/08/2023	GOLDMAN	03/08/2023	GOLDMAN	500,000	490,242	478,582	490,242	.0	.0	.0	.0	.0	.0	(11,660)	(11,660)	.0	.0
01F042-64-0	FNCL-4.5N-APR-2023 - RMBS		03/08/2023	GOLDMAN	04/05/2023	GOLDMAN	500,000	477,988	494,383	477,988	.0	.0	.0	.0	.0	.0	16,395	16,395	.0	.750
01F042-65-7	FNCL-4.5N-MAY-2023 - MBS		04/05/2023	GOLDMAN	05/03/2023	GOLDMAN	500,000	494,414	491,338	494,414	.0	.0	.0	.0	.0	.0	(3,076)	(3,076)	.0	.0
01F042-66-5	FNCL-4.5N-JUN-2023 - MBS		05/03/2023	BMO CAPITAL MARKETS	05/11/2023	BMO CAPITAL MARKETS	500,000	492,313	491,805	492,313	.0	.0	.0	.0	.0	.0	(508)	(508)	.0	.0
01F050-68-4	FNCL-5N-AUG-2023 - MBS		07/21/2023	JP Morgan	08/07/2023	J P MORGAN SECURITIES	1,000,000	981,181	987,274	981,181	.0	.0	.0	.0	.0	.0	(8,906)	(8,906)	.0	.0
01F050-69-2	FNCL-5N-SEP-2023 - MBS		08/07/2023	JP Morgan	09/01/2023	J P MORGAN SECURITIES	1,000,000	970,859	967,188	970,859	.0	.0	.0	.0	.0	.0	(3,672)	(3,672)	.0	.0
01F050-6A-9	FNCL-5N-OCT-2023 - MBS		09/01/2023	J P MORGAN SECURITIES	10/03/2023	J P MORGAN SECURITIES	1,000,000	968,950	932,622	968,950	.0	.0	.0	.0	.0	.0	(36,328)	(36,328)	.0	.0
01F050-6B-7	FNCL-5N-NOV-2022 - MBS		10/03/2023	JP Morgan	11/08/2023	J P MORGAN SECURITIES	1,000,000	931,289	947,188	931,289	.0	.0	.0	.0	.0	.0	15,898	15,898	1,667	1,667
01F050-6C-5	FNCL-5N-DEC-2023 - MBS		11/08/2023	J P MORGAN SECURITIES	11/28/2023	J P MORGAN SECURITIES	1,000,000	949,010	956,719	949,010	.0	.0	.0	.0	.0	.0	7,708	7,708	1,667	.0
3132DW-H5-5	FH SDB352 - RMBS		07/06/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/21/2023	Adjustment	31,468	28,173	28,656	28,173	.0	.0	.0	.0	.0	.0	483	483	.40	.40
3133BM-SV-8	FH QF0532 - RMBS		05/03/2023	GOLDMAN	05/11/2023	Adjustment	1,000,000	982,109	983,125	982,109	.0	.0	.0	.0	.0	.0	1,016	1,016	1,500	1,500
3133C3-JX-5	FH QG2978 - RMBS		07/06/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	07/21/2023	Adjustment	33,312	29,824	30,335	29,824	.0	.0	.0	.0	.0	.0	511	511	.42	.42
3137H4-CD-0	FHMS K-134 A2 - CMBS		10/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH/BAS. BANK OF NOVA SCOTIA, NEW YORK	12/11/2023	HARRIS NESBITT CORP BONDS	2,000,000	1,595,469	1,665,156	1,603,197	.0	7,728	.0	7,728	.0	.0	61,960	61,960	9,097	498
3137H6-LN-3	FHMS K-139 A2 - CMBS		08/0																	

ANNUAL STATEMENT FOR THE YEAR 2023 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	
3137HA-SK-3	FHMS K-160 A2 - CMBS		10/18/2023	Wells Fargo, MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/08/2023	Morgan Stanley	2,500,000	2,279,340	2,439,453	2,281,517	0	2,177	0	2,177	0	0	157,936	157,936	157,936	22,500	7,813
3140MN-R6-5	FN BV8608 - RMBS		07/06/2023	Various	07/21/2023	Adjustment	935,219	837,277	851,634	837,277	0	0	0	0	0	0	14,357	14,357	14,357	1,182	1,182
3140QR-KR-3	FN CB5703 - RMBS		06/02/2023	MORGAN STANLEY & COMPANY	08/30/2023	Various	992,026	1,015,742	1,014,753	1,014,665	0	(1,078)	0	(1,078)	0	0	89	89	89	14,790	1,984
31418D-V7-4	FN MA4237 - RMBS		10/03/2023	J P MORGAN SECURITIES	10/30/2023	Various	12,432,915	9,309,145	9,249,260	9,320,201	0	11,056	0	11,056	0	0	(70,940)	(70,940)	(70,940)	(25,105)	7,598
31418E-S8-4	FN MA5042 - RMBS		08/30/2023	GOLDMAN	10/03/2023	Various	3,380,979	3,296,454	3,242,486	3,297,553	0	1,098	0	1,098	0	0	(55,067)	(55,067)	(55,067)	14,350	7,185
31418E-S8-7	FN MA5013 - RMBS		08/30/2023	GOLDMAN	10/03/2023	Various	2,566,350	2,502,192	2,472,253	2,503,289	0	1,097	0	1,097	0	0	(31,036)	(31,036)	(31,036)	10,887	5,454
31418E-US-7	FN MA5092 - RMBS		08/30/2023	Various	10/03/2023	Various	6,866,540	6,695,230	6,567,254	6,697,045	0	1,814	0	1,814	0	0	(129,481)	(129,481)	(129,481)	29,153	14,591
345105-HB-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C.		09/28/2023	HEADLANDS TECH GLOBAL MARKETS	11/16/2023	HSBC BANK USA, NATIONAL ASSOCIATION	290,000	288,602	288,840	288,619	0	17	0	17	0	0	221	221	221	5,035	3,101
592647-MB-4	ARPT SY. METROPOLITAN WASH D C ARPTS AUTH		06/13/2023	CitiGroup	12/14/2023	Morgan Stanley	500,000	542,540	541,795	540,846	0	(1,694)	0	(1,694)	0	0	949	949	949	11,375	0
677525-WY-5	OHIO ST AIR QUALITY DEV AUTH REV.		10/04/2023	BARCLAY INVESTMENTS, INC.	11/16/2023	JP MORGAN	1,000,000	976,810	992,500	977,567	0	757	0	757	0	0	14,933	14,933	14,933	19,951	14,757
880397-BW-3	TENNERGY CORP TENN GAS REV.		07/05/2023	RBCMK	12/14/2023	RBCMK	500,000	494,250	496,210	494,723	0	473	0	473	0	0	1,487	1,487	1,487	15,944	7,000
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							594,686,914	512,301,133	510,575,957	512,335,381	0	34,248	0	34,248	0	0	(1,759,424)	(1,759,424)	(1,759,424)	310,843	102,977
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00388W-AM-3	ABU DHABI NATIONAL ENERGY COMPANY P.J.S.C.	C.	04/17/2023	CITIBANK N.A.	08/07/2023	CITIGROUP GLOBAL MARKETS LTD, LONDON	465,000	465,000	459,932	465,000	0	0	0	0	0	0	(5,069)	(5,069)	(5,069)	6,369	0
00687Y-AB-1	ADIANT GLOBAL HOLDINGS LTD.	C.	02/28/2023	Bank of America	11/02/2023	Various	17,000	17,000	17,014	17,000	0	0	0	0	0	0	14	14	14	767	0
00687Y-AC-9	ADIANT GLOBAL HOLDINGS LTD.	C.	02/28/2023	Bank of America	11/03/2023	Various	34,000	34,000	34,005	34,000	0	0	0	0	0	0	5	5	5	1,814	0
01883L-AF-0	ALLIANT HOLDINGS INTERMEDIATE LLC		12/06/2023	Morgan Stanley	12/18/2023	MORGAN STANLEY & COMPANY	30,000	30,000	30,675	30,000	0	0	0	0	0	0	675	675	675	35	0
01F020-63-8	FNCL-2N-MAR-2023 - RMBS		03/02/2023	Various	03/02/2023	Various	16,000,000	13,064,375	12,947,500	13,064,375	0	0	0	0	0	0	(116,875)	(116,875)	(116,875)	0	0
01F020-64-6	FNCL-2N-APR-2022 - MBS		04/03/2023	Various	04/03/2023	Various	16,000,000	13,127,500	13,160,156	13,127,500	0	0	0	0	0	0	32,656	32,656	32,656	0	0
01F020-6A-2	FNCL-2N-OCT-2023 - MBS		10/02/2023	Various	10/02/2023	Various	16,000,000	12,445,938	12,173,281	12,445,938	0	0	0	0	0	0	(272,656)	(272,656)	(272,656)	0	0
01F020-6B-0	FNCL-2N-NOV-2021 - MBS		09/25/2023	Bank of America Securities	10/23/2023	Goldman Sachs & Co.	8,000,000	6,141,250	5,884,063	6,141,250	0	0	0	0	0	0	(257,188)	(257,188)	(257,188)	0	0
01F020-6B-0	FNCL-2N-NOV-2023 - RMBS		11/02/2023	Goldman Sachs & Co.	11/02/2023	Securities	8,000,000	6,028,750	6,028,750	6,028,750	0	0	0	0	0	0	0	0	0	0	0
01F020-6C-8	FNCL-2N-DEC-2023 - MBS		10/23/2023	Goldman Sachs & Co.	12/04/2023	Goldman Sachs & Co.	8,000,000	5,890,313	6,264,375	5,890,313	0	0	0	0	0	0	374,063	374,063	374,063	0	0
023771-S5-8	AMERICAN AIRLINES INC.		02/08/2023	BARCLAYS CAPITAL INC.	12/04/2023	Call @ 109.47	75,000	83,438	82,103	82,103	0	(1,335)	0	(1,335)	0	0	0	0	0	7,809	612
05508W-AC-9	B&G FOODS INC.		09/12/2023	BARCLAYS CAPITAL INC.	09/21/2023	JEFF	250,000	248,755	249,900	248,755	0	7	0	7	0	0	1,138	1,138	1,138	0	0
05553R-AC-4	BBOMS 2023-C19 A5 - CMBS		04/10/2023	BARCLAYS CAPITAL INC.	08/16/2023	BARCLAY INVESTMENTS, INC.	600,000	617,991	595,031	617,487	0	(504)	0	(504)	0	0	(22,456)	(22,456)	(22,456)	12,446	2,362
05554F-AD-7	BBOMS 2023-C22 A5 - CMBS		10/19/2023	BARCLAYS CAPITAL INC.	12/27/2023	CitiGroup	1,480,000	1,524,359	1,691,189	1,523,888	0	(471)	0	(471)	0	0	167,301	167,301	167,301	16,224	2,238
05598R-AD-1	BMO 2023-C5 A5 - CMBS		05/24/2023	BMO CAPITAL MARKETS	09/28/2023	HARRIS NESSBITT CORP BONDS	602,755	620,837	593,243	620,428	0	(409)	0	(409)	0	0	(27,186)	(27,186)	(27,186)	11,391	1,931
058498-AZ-9	BALL CORP.		05/08/2023	CITIBANK	09/19/2023	Jane Street	28,000	27,328	28,000	28,000	0	0	0	0	0	0	(672)	(672)	(672)	607	0
081610-AD-2	BMARK 2022-B37 A5 - CMBS		03/21/2023	Deutsche Bank	08/16/2023	JP MORGAN	150,000	155,854	152,596	155,640	0	(214)	0	(214)	0	0	(3,044)	(3,044)	(3,044)	4,074	527
08263D-AA-4	BENTELER INTERNATIONAL AG	C.	04/27/2023	JP Morgan	07/26/2023	RRBO	200,000	200,000	203,250	200,000	0	0	0	0	0	0	3,250	3,250	3,250	4,258	0
10554T-AG-0	BRASKEM NETHERLANDS FINANCE BV	C.	02/08/2023	BNP Paribas	08/14/2023	Various	915,000	915,000	884,338	915,000	0	0	0	0	0	0	(30,663)	(30,663)	(30,663)	31,933	0
143658-BR-2	CARNIVAL CORP.		06/13/2023	JP Morgan	09/19/2023	Jane Street	127,000	111,443	111,074	112,004	0	562	0	562	0	0	(930)	(930)	(930)	2,963	931
143658-BW-1	CARNIVAL CORP.		08/01/2023	BARCLAYS CAPITAL INC.	11/17/2023	Morgan Stanley	100,000	100,000	100,625	100,000	0	0	0	0	0	0	625	625	625	2,003	0
14448C-AY-0	CARRIER GLOBAL CORP.		11/15/2023	FENNER & SM/BAS	11/30/2023	CitiGroup	50,000	49,922	51,402	49,921	0	0	0	0	0	0	1,480	1,480	1,480	33	0
18060T-AC-9	CLARIOS GLOBAL LP		04/20/2023	Bank of America	09/19/2023	Jane Street	92,000	92,000	90,546	92,000	0	0	0	0	0	0	(1,454)	(1,454)	(1,454)	2,363	0
184496-AO-0	CLEAN HARBORS INC.		01/17/2023	GOLDMAN	09/21/2023	JEFF	50,000	50,000	49,302	50,000	0	0	0	0	0	0	(698)	(698)	(698)	1,647	0
22207A-AA-0	COTY INC.		07/19/2023	JP Morgan	09/19/2023	Jane Street	73,000	73,000	72,007	73,000	0	0	0	0	0	0	(993)	(993)	(993)	739	0
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		01/20/2023	CS FIRST BOSTON CORP	03/17/2023	JEFF	250,000	236,623	228,125	237,850	0	1,228	0	1,228	0	0	(9,725)	(9,725)	(9,725)	4,808	3,398
25470X-BE-4	DISH DBS CORP.		02/24/2023	INC	12/27/2023	Various	50,000	41,750	41,655	43,255	0	1,505	0	1,505	0	0	(1,600)	(1,600)	(1,600)	2,736	634
28228P-AA-9	EG GLOBAL FINANCE PLC.	C.	02/10/2023	SUS	11/30/2023	Call @ 100.00	200,000	182,250	200,000	200,000	0	17,750	0	17,750	0	0	0	0	0	14,063	3,338
33830G-AA-9	FIVE CORNERS FUNDING TRUST III		03/01/2023	Credit Suisse First Boston	05/30/2023	JANE STREET EXECUTION SERVICES LLC	205,000	205,000	207,251	205,000	0	0	0	0	0	0	2,251	2,251	2,251	2,737	0
34539V-C9-2	FORD MOTOR CREDIT COMPANY LLC		04/03/2023	Morgan Stanley	09/21/2023	JEFF	200,000	199,974	197,168	199,995	0	21	0	21	0	0	(2,827)	(2,827)	(2,827)	6,384	0
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC.		06/26/2023	Various	09/19/2023	Various	98,000	96,170	94,389	96,226	0	56	0	56	0	0	(1,837)	(1,837)	(1,837)	2,250	16
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L		02/07/2023	DEUTSCHE BANK SECURITIES, INC	09/19/2023	Jane Street	72,000	62,640	59,242	63,167	0	527	0	527	0	0	(3,926)	(3,926)	(3,926)	2,535	371
44332P-AH-4	HUB INTERNATIONAL LTD.		06/08/2023	Morgan Stanley	09/25/2023	Various	57,000	57,000	57,382	57,000	0	0	0	0	0	0	382	382	382	1,049	0
458140-CF-5	INTEL CORP.		02/07/2023	JP Morgan	09/20/2023	INC	150,000	149,957	148,562	149,960	0	3	0	3	0	0	(1,398)	(1,398)	(1,398)	4,741	0
46284V-AP-6	IRON MOUNTAIN INC.		05/10/2023	JP Morgan	09/19/2023	Jane Street	47,000	47,000	46,323	47,000	0	0	0	0	0	0	(677)	(677)	(677)	1,152	0
46625H-NJ-5	JP MORGAN CHASE & CO.		07/14/2023	Unknown	09/19/2023	GOLDMAN	1,075,000	1,051,069	1,029,270	1,052,088	0	1,018	0	1,018	0						

ANNUAL STATEMENT FOR THE YEAR 2023 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 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.					
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I	.01/03/2023	MERRILL LYNCH, PIERCE, FENNER & SMITH/BAS. PERSHING DIV OF DLJ SEC LINDING	.02/01/2023	CitiGroup	200,000	199,982	204,718	199,982	.0	.0	.0	.0	.0	.0	4,736	4,736	.758	.0
61690U-7W-4	MORGAN STANLEY BANK NA	.11/10/2023	ROYAL BANK OF CANADA	.11/10/2023	JEFF	1,505,250	1,505,250	1,505,250	1,505,250	.0	.0	.0	.0	.0	.0	.0	.0	3,186	3,186
62886H-BL-4	NCL CORPORATION LTD	.01/19/2023	ROYAL BANK OF CANADA	.09/21/2023	JEFF	200,000	200,000	205,174	200,000	.0	.0	.0	.0	.0	.0	5,174	5,174	10,841	.0
66977W-AT-6	NOVA CHEMICALS CORP	.11/09/2023	ROYAL BANK OF CANADA	.11/09/2023	JEFF	12,000	11,999	12,180	11,999	.0	.0	.0	.0	.0	.0	181	181	.0	.0
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC	.11/07/2023	Bank of America	.11/07/2023	Bank of America	10,000	10,000	10,050	10,000	.0	.0	.0	.0	.0	.0	50	50	.0	.0
73730E-AC-7	POSCO HOLDINGS INC	.02/27/2023	ANZ SEC INC NY	.12/14/2023	CitiGroup	890,000	892,439	896,595	891,847	.0	(591)	.0	.0	.0	.0	4,748	4,748	46,030	6,119
73730E-AD-5	POSCO HOLDINGS INC	.01/09/2023	HSBC Bank PLC	.07/17/2023	BARCLAYS BANK PLC	545,000	542,319	553,976	542,556	.0	237	.0	.0	.0	.0	11,420	11,420	15,843	.0
743820-AC-6	PROVIDENCE ST JOSEPH HEALTH	.04/26/2023	Morgan Stanley	.04/27/2023	RBCMK	330,000	330,000	329,574	330,000	.0	.0	.0	.0	.0	.0	(426)	(426)	.0	.0
749571-AJ-4	RHP HOTEL PROPERTIES LP	.06/07/2023	JP Morgan	.06/29/2023	JP Morgan	100,000	100,000	100,625	100,000	.0	.0	.0	.0	.0	.0	625	625	222	.0
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD	.02/01/2023	JP Morgan	.09/21/2023	JEFF	100,000	86,625	92,078	88,003	.0	1,378	.0	1,378	.0	.0	4,075	4,075	5,408	1,864
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD	.02/14/2023	Merrill Lynch	.09/21/2023	JEFF	125,000	134,219	135,115	133,457	.0	(762)	.0	(762)	.0	.0	1,658	1,658	8,880	.40
78016F-ZW-7	ROYAL BANK OF CANADA	.01/09/2023	RBCMK	.02/01/2023	TORONTO DOMINION BK	400,000	399,788	405,728	399,790	.0	2	.0	2	.0	.0	5,938	5,938	1,143	.0
81180W-BH-3	SEAGATE HDD CAYMAN	.05/24/2023	Morgan Stanley	.09/19/2023	Jane Street	47,000	47,000	48,575	47,000	.0	.0	.0	.0	.0	.0	1,575	1,575	1,196	.0
81180W-BJ-9	SEAGATE HDD CAYMAN	.05/24/2023	Morgan Stanley	.09/19/2023	Jane Street	47,000	47,000	48,617	47,000	.0	.0	.0	.0	.0	.0	1,617	1,617	1,575	.0
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	.08/14/2023	Unknown	.12/05/2023	Jane Street	1,215,000	1,135,725	1,157,992	1,143,162	.0	7,437	.0	7,437	.0	.0	14,830	14,830	27,324	15,228
829259-BA-7	SINCLAIR TELEVISION GROUP INC	.04/19/2023	Barclays Bank	.12/22/2023	Various	124,000	98,270	86,695	99,977	.0	1,707	.0	1,707	.0	.0	(13,282)	(13,282)	5,389	1,989
85524W-AA-9	STARBUCKS CORP	.03/16/2023	FENNER & SMITH/BAS	.05/31/2023	BARCLAY INVESTMENTS, INC	560,000	476,140	477,019	478,201	.0	2,061	.0	2,061	.0	.0	(1,182)	(1,182)	2,800	280
86944B-AK-9	SUTTER HEALTH	.06/01/2023	CitiGroup	.09/21/2023	BARCLAY INVESTMENTS, INC	410,000	410,000	395,876	410,000	.0	.0	.0	.0	.0	.0	(14,125)	(14,125)	6,293	.0
88033G-DS-6	TENET HEALTHCARE CORP	.02/13/2023	JP Morgan	.11/17/2023	LLC	600,000	589,500	592,500	591,343	.0	1,843	.0	1,843	.0	.0	1,157	1,157	30,208	1,458
88327H-AA-1	THPT 2018-THPT A - CMBS	.04/25/2023	JP MORGAN SECURITIES LLC	.12/11/2023	Paydown	931,592	918,492	931,592	931,592	.0	13,101	.0	13,101	.0	.0	.0	.0	39,943	2,460
883556-CL-4	THERMO FISHER SCIENTIFIC INC	.03/16/2023	INC	.09/05/2023	Various	360,000	297,097	289,255	299,872	.0	2,774	.0	2,774	.0	.0	(10,617)	(10,617)	6,350	3,100
89115A-2M-3	TORONTO-DOMINION BANK	.01/03/2023	TORONTO DOMINION BK	.02/01/2023	TORONTO DOMINION BK	890,000	890,000	913,452	890,000	.0	.0	.0	.0	.0	.0	23,452	23,452	2,932	.0
90320W-AG-8	UPMC	.04/04/2023	RBC CAPITAL MARKETS	.09/21/2023	Various	1,700,000	1,700,000	1,669,715	1,700,000	.0	.0	.0	.0	.0	.0	(30,286)	(30,286)	19,378	.0
91327T-AA-9	UNITI GROUP LP	.02/02/2023	INC	.03/29/2023	Various	425,000	425,000	422,663	425,000	.0	.0	.0	.0	.0	.0	(2,338)	(2,338)	2,319	.0
92676X-AG-2	VIKING CRUISES LTD	.06/26/2023	WELLS FARGO SECURITIES LLC	.09/19/2023	Jane Street	62,000	62,000	63,048	62,000	.0	.0	.0	.0	.0	.0	1,048	1,048	1,273	.0
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC	.03/08/2023	CREDIT SUISSE	.10/04/2023	'CIBC MELLON TRUST CLIENT	164,000	157,440	159,982	160,174	.0	2,734	.0	2,734	.0	.0	(192)	(192)	4,221	889
92943G-AE-1	W R GRACE HOLDINGS LLC	.02/07/2023	JP Morgan	.09/21/2023	JEFF	75,000	75,000	73,000	75,000	.0	.0	.0	.0	.0	.0	(2,000)	(2,000)	3,349	.0
000000-00-0	TBA CASH COLL BOA	.10/16/2023	NATIONAL INVESTMENT BANKING ASSOCIATION	.11/15/2023	NATIONAL INVESTMENT BANKING ASSOCIATION	636,000	636,000	636,000	636,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
62177U-AB-5	CK HUTCHISON INTERNATIONAL LTD	.03/07/2023	UBS SECURITIES LLC	.12/14/2023	HSBC Bank PLC	200,000	188,522	192,348	190,537	.0	2,015	.0	2,015	.0	.0	1,811	1,811	8,419	2,994
66753Y-AA-2	DOREDO INTERNATIONAL FINANCE LTD	.03/16/2023	Various	.07/26/2023	J.P. MORGAN CHASE BANK	929,000	901,943	896,485	904,754	.0	2,812	.0	2,812	.0	.0	(8,269)	(8,269)	20,903	8,452
P57908-AE-8	CV	.02/24/2023	BARCLAYS BANK PLC	.07/28/2023	BARCLAYS BANK PLC	230,000	223,675	226,550	223,755	.0	.80	.0	.80	.0	.0	2,795	2,795	13,455	6,857
P7922T-AA-7	PROMIGAS SA ESP	.04/04/2023	Various	.12/14/2023	Various	569,000	459,766	493,220	467,902	.0	8,136	.0	8,136	.0	.0	25,318	25,318	23,012	9,951
P9401C-AA-0	FIDELICOMISO FIBRA UNO	.06/12/2023	BARCLAYS BANK PLC	.11/20/2023	BCP SECURITIES LLC	200,000	169,500	176,800	171,107	.0	1,607	.0	1,607	.0	.0	5,693	5,693	8,304	4,030
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						95,912,347	80,138,057	80,005,480	80,204,629	0	66,573	0	66,573	0	0	(199,149)	(199,149)	507,419	98,475
Bonds - Hybrid Securities																			
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDINGS INC	.02/22/2023	JP Morgan	.07/26/2023	DBSI	60,000	60,150	60,314	60,120	.0	(30)	.0	(30)	.0	.0	194	194	1,483	.0
1309999999 - Bonds - Hybrid Securities						60,000	60,150	60,314	60,120	0	(30)	0	(30)	0	0	194	194	1,483	0
Bonds - Unaffiliated Bank Loans																			
68162R-AH-4	WEST TECH GRP LLC	.01/31/2023	Direct	.02/21/2023	JP morgan North America	155,360	143,516	136,696	143,755	.0	238	.0	238	.0	.0	(7,058)	(7,058)	1,571	.0
BGH88C-H9-7	Intrado T/L	.01/24/2023	Not Available	.07/07/2023	Unknown	205,000	203,696	201,163	201,163	.0	263	.0	263	.0	.0	8,226	8,226	.0	.0
LX1931-48-9	EG AMER LLC TERM LOAN	.12/29/2023	Unknown	.12/29/2023	Direct	0	0	0	0	.0	0	.0	0	.0	.0	0	0	.0	.0
1909999999 - Bonds - Unaffiliated Bank Loans						360,360	344,416	340,393	344,918	0	502	0	502	0	0	(4,525)	(4,525)	9,797	0
2509999998 - Subtotal - Bonds						918,985,121	808,982,384	806,378,096	809,127,685	0	145,301	0	145,301	0	0	(2,749,589)	(2,749,589)	2,161,952	515,623
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																			
D3207M-11-0	HENKEL & KGAA PRF	.03/24/2023	Various	.03/29/2023	REDBURN PARTNERS LLP	7,593,000	567,036	574,868	567,036	.0	.0	.0	.0	.0	1,671	6,161	7,832	.0	.0
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						567,036	574,868	567,036	567,036	0	0	0	0	0	1,671	6,161	7,832	0	0
4509999998 - Preferred Stocks - Subtotals - Preferred Stocks						567,036	574,868	567,036	567,036	0	0	0	0	0	1,671	6,161	7,832	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																			
124830-87-8	CBL ASSOCIATES PROPERTIES ORD	.10/02/2023	Unknown	.10/23/2023	Adjustment	133,000	.0	2,689	.0	.0	.0	.0	.0	.0	.0	2,689	2,689	.0	.0
55826T-10-2	SPHERE ENTERTAINMENT CL A ORD	.01/31/2023	BMO CAPITAL MARKET CORP	.04/21/2023	Unknown	376,000	18,913	18,913	18,913	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
D15349-10-9	COVESTRO AG	.01/30/2023	BARCLAYS CAPITAL SECURITIES LIMITED	.03/29/2023	CONVERGEX EXECUTION SOLUTIONS LLC	9,177,000	418,938	367,230	418,938	.0	.0	.0	.0	.0	.0	(400)	(51,308)	(51,708)	.0
D16212-14-0	CONTINENTAL ORD	.02/03/2023	Various	.03/29/2023	REDBURN PARTNERS LLP	2,745,000	203,633	196,595	203,633	.0	.0	.0	.0	.0	.0	943	(7,981)	(7,037)	.0
D61479-10-7	SIEMENS HEALTHINEERS ORD	.03/07/2023	BARCLAYS CAPITAL SECURITIES LIMITED	.03/29/2023	REDBURN PARTNERS LLP	3,579,000	192,817	199,533	192,817	.0	.0	.0	.0	.0	.0	4,106	2,610	6,717	.0

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ANNUAL STATEMENT FOR THE YEAR 2023 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
F06888-11-4	BUREAU VERITAS ORD	B	03/01/2023	EXANE PARIS	03/29/2023	REDBURN PARTNERS LLP	19,978,000	572,354	568,428	572,354	0	0	0	0	0	14,259	(18,185)	(3,926)	0	0
FHLBST-CX-0	FHLBNY Activity-based Stocks		08/24/2023	Unknown	09/29/2023	Unknown	334,013,000	33,401,300	33,401,300	33,401,300	0	0	0	0	0	0	0	0	71,122	0
H69293-21-7	ROCHE HOLDING PAR	B	03/13/2023	LAZARD	03/29/2023	REDBURN PARTNERS LLP	845,000	243,741	236,331	243,741	0	0	0	0	0	(1,805)	(5,605)	(7,410)	5,617	0
J10038-11-5	DAIKIN INDS ORD	B	01/10/2023	UJS SECURITIES ASIA LIMITED	03/29/2023	BOAPROGAU	800,000	127,373	138,496	127,373	0	0	0	0	0	(566)	11,688	11,122	0	0
J4881V-10-7	RENESES ELECTRON ORD	B	03/03/2023	Various	03/29/2023	BOAPROGAU	53,800,000	691,206	709,430	691,206	0	0	0	0	0	10,734	7,491	18,225	0	0
J9893A-10-8	ZOZO ORD	B	02/08/2023	Various	03/29/2023	BOAPROGAU	17,300,000	430,736	393,138	430,736	0	0	0	0	0	(4,742)	(32,857)	(37,599)	0	0
L5217E-12-0	INTELSAT S.A.	C	07/03/2023	Not Available	08/07/2023	Bank of America	3,000	0	63	0	0	0	0	0	0	0	63	63	0	0
M16043-10-7	BANK LEUMI LE IS ORD	B	02/02/2023	Citi	03/29/2023	REDBURN PARTNERS LLP	17,476,000	155,511	137,367	155,511	0	0	0	0	0	(7,323)	(10,820)	(18,144)	1,653	0
N0280G-10-0	AIRBUS ORD	B	02/16/2023	Various	03/29/2023	REDBURN PARTNERS LLP	4,401,000	585,114	567,945	585,114	0	0	0	0	0	9,598	(26,768)	(17,169)	0	0
T9T23L-64-2	UNICREDIT ORD	B	03/22/2023	BARC	03/29/2023	REDBURN PARTNERS LLP	23,133,000	438,801	433,338	438,801	0	0	0	0	0	(485)	(4,978)	(5,463)	0	0
Y002A1-10-5	AIA ORD	B	03/24/2023	Various	03/29/2023	BOAPROGAU	81,800,000	862,935	868,928	862,935	0	0	0	0	0	(446)	6,439	5,993	0	0
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								38,343,372	38,239,725	38,343,372	0	0	0	0	0	23,874	(127,521)	(103,647)	78,392	0
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
316146-40-6	FIDELITY HIGH INCOME		02/24/2023	Unknown	02/24/2023	Unknown	1,273,178	9,486	9,345	9,486	0	0	0	0	0	0	(141)	(141)	37	0
416529-80-8	HARTFD:SM CAP GRO Y		02/23/2023	Unknown	02/24/2023	Unknown	43,406	1,975	1,953	1,975	0	0	0	0	0	0	(23)	(23)	0	0
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								11,462	11,298	11,462	0	0	0	0	0	0	(164)	(164)	37	0
5989999998 - Common Stocks - Subtotals - Common Stocks								38,354,834	38,251,023	38,354,834	0	0	0	0	0	23,874	(127,685)	(103,811)	78,429	0
5999999999 - Subtotal - Stocks								38,921,870	38,825,891	38,921,870	0	0	0	0	0	25,545	(121,524)	(95,979)	78,429	0
6009999999 Totals								847,904,253	845,203,986	848,049,555	0	145,301	0	145,301	0	25,545	(2,871,113)	(2,845,568)	2,240,381	515,623

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ANNUAL STATEMENT FOR THE YEAR 2023 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	n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREASURY			.07/18/2023	Morgan Stanley	.02/15/2024	288,096	0	6,655	0	0	289,900	281,441	137	0	0.125	5.349	FA	181	372
UNITED STATES TREASURY			.12/20/2023	MORGAN STANLEY & CO. LLC	.04/16/2024	5,218,757	0	9,197	0	0	5,300,000	5,209,560	0	0	0.000	5.385	N/A	0	0
0019999999 - Bonds - U.S. Governments - Issuer Obligations						5,506,854	0	15,852	0	0	5,589,900	5,491,002	137	0	XXX	XXX	XXX	181	372
0109999999 - Bonds - Subtotals - U.S. Governments						5,506,854	0	15,852	0	0	5,589,900	5,491,002	137	0	XXX	XXX	XXX	181	372
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
CONTINENTAL RESOURCES INC			.08/14/2023	Unknown	.06/01/2024	990,733	0	8,433	0	0	1,000,000	982,300	3,167	0	3.800	6.099	JD	19,000	0
TRAVEL + LEISURE CO			.07/31/2023	Goldman Sachs	.04/01/2024	192,644	0	609	0	0	193,000	192,035	2,726	0	5.650	6.311	AO	5,452	3,665
NOVA CHEMICALS CORP						24,743	0	243	0	0	25,000	24,500	102	0	4.875	7.440	JD	609	227
BRIXMOR OPERATING PARTNERSHIP LP						1,970,527	0	29,509	0	0	2,000,000	1,941,018	3,244	0	3.650	7.013	JD	36,500	0
BANCO INBURSA SA INSTITUCION DE BANCA MU						543,302	0	4,505	0	0	548,000	538,797	1,570	0	4.125	6.185	JD	11,303	3,428
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,721,950	0	43,300	0	0	3,766,000	3,678,650	10,809	0	XXX	XXX	XXX	72,864	7,320
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						3,721,950	0	43,300	0	0	3,766,000	3,678,650	10,809	0	XXX	XXX	XXX	72,864	7,320
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						9,228,804	0	59,152	0	0	9,355,900	9,169,652	10,945	0	XXX	XXX	XXX	73,045	7,692
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						9,228,804	0	59,152	0	0	9,355,900	9,169,652	10,945	0	XXX	XXX	XXX	73,045	7,692
7709999999 Totals						9,228,804	0	59,152	0	0	9,355,900	9,169,652	10,945	0	XXX	XXX	XXX	73,045	7,692

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1. Line
 Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 1A 1A \$ 5,506,854 1B \$ 0 1C \$ 0 1D \$ 0 1E \$ 0 1F \$ 0 1G \$ 0
 1B 2A \$ 0 2B \$ 543,302 2C \$ 2,961,260
 1C 3A \$ 0 3B \$ 0 3C \$ 192,644
 1D 4A \$ 24,743 4B \$ 0 4C \$ 0
 1E 5A \$ 0 5B \$ 0 5C \$ 0
 1F 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Forwards - Other																									
	CCY BOUGHT:GBP AMT BOUGHT: 484.59 -- EXCH RATE : 1		BNY-		.12/23/2022	.12/29/2022	.02/01/2023	Other.....	1	0		0	0	0	0	0		0	0	0	0	0	0	0	0
	CCY BOUGHT:CAD AMT BOUGHT: 3,711.32 -- EXCH RATE :		BNY-		.12/21/2022	.01/05/2023	.01/05/2023	Other.....	1	2,749		0	0	13	0	0		0	(9)	0	13	0	0	0	0
	CCY BOUGHT:EUR AMT BOUGHT: 41,536.04 - EXCH RATE		BNY-		.04/06/2023	.04/12/2023	.04/12/2023	Other.....	1	45,366		0	0	(278)	0	0		0	0	0	(278)	0	0	0	0
	146999999 - Forwards - Other											0	0	(264)	0	0	XXX	0	(9)	0	(264)	0	0	0	XXX
	147999999 - Forwards - Subtotal - Forwards											0	0	(264)	0	0	XXX	0	(9)	0	(264)	0	0	0	XXX
	150999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments											0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
	168999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
	169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108											0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
	170999999 Subtotal - Hedging Other											0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
	171999999 Subtotal - Replication											0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
	172999999 Subtotal - Income Generation											0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
	173999999 Subtotal - Other											0	0	(264)	0	0	XXX	0	(9)	0	(264)	0	0	0	XXX
	174999999 Subtotal - Adjustments for SSAP No. 108 Derivatives											0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
	175999999 Totals											0	0	(264)	0	0	XXX	0	(9)	0	(264)	0	0	0	XXX

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(a)	Code	Description of Hedged Risk(s)

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

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2023 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
Bonds - U.S. Governments - Issuer Obligations								
XXX	UNITED STATES TREASURY		12/22/2023	0.000	01/23/2024	582,122	0	512
0019999999	- Bonds - U.S. Governments - Issuer Obligations					582,122	0	512
0109999999	- Bonds - U.S. Governments - Subtotals - U.S. Governments					582,122	0	512
2419999999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					582,122	0	512
2509999999	- Bonds - Total Bonds - Subtotals - Bonds					582,122	0	512
All Other Money Market Mutual Funds								
000000-00-0	MORGAN STANLEY LIQ TRSY INST 8304		12/29/2023	0.000	XXX	63,273,661	0	0
000000-00-0	FIDELITY		12/06/2023	0.000	XXX	101,558,902	0	254,529
262006-20-8	DREYFUS GVT CSH MGT INST		12/22/2023	5.210	XXX	81,853,598	307,746	191,690
262006-20-8	DREYFUS GVT CSH MGT INST		12/29/2023	5.210	XXX	27,864,664	182,869	1,681
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/29/2023	5.260	XXX	6,259,580	0	259,399
345678-91-6	WELLS FARGO STAGECOACH SWEEP REPO		12/29/2023	0.000	XXX	13,796,639	0	196,308
60934N-10-4	FEDERATED HRMS GV O INST		12/29/2023	5.200	XXX	63,273,323	241,664	0
8309999999	- All Other Money Market Mutual Funds					357,880,366	732,279	903,608
8609999999 Total Cash Equivalents						358,462,488	732,279	904,120

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1.
Line
Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
 1A 1A \$ 582,122 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 2023 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. U.S. 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		.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