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ANNUAL STATEMENT  
FOR THE YEAR ENDING DECEMBER 31, 2024  
OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

(Name)

NAIC Group Code 1202 (Current Period) , 1202 (Prior Period) NAIC Company Code 95529 Employer's ID Number 22-2651245

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 [ ]  
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [ X ]  
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [ X ]

Incorporated/Organized 10/24/1985 Commenced Business 06/01/1986

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

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)

Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-803-0441 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)

Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-803-0441 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Jordan Greenberg (Name) , 973-803-0441 (Area Code) (Telephone Number) (Extension)

jordan\_greenberg@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

| Name                    | Title             | Name                      | Title     |
|-------------------------|-------------------|---------------------------|-----------|
| Gary Dean St. Hilaire   | Chair & CEO       | Nicholas Herbert Peterson | Secretary |
| David Jeffrey Rosenberg | CFO and Treasurer | Mark Leon Barnard         | President |

OTHER OFFICERS

|                  |                       |                           |                          |
|------------------|-----------------------|---------------------------|--------------------------|
| Joshua S. Ardise | Chief Medical Officer | Christopher Michael Lepre | Executive Vice President |
|                  |                       |                           |                          |

DIRECTORS OR TRUSTEES

|                           |                       |                         |               |
|---------------------------|-----------------------|-------------------------|---------------|
| Mark Leon Barnard         | Gary Dean St. Hilaire | Jennifer Gail Velez     | Andrea Harris |
| Christopher Michael Lepre | Joshua S. Ardise      | David Jeffrey Rosenberg |               |

State of New Jersey

County of Essex

ss

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

Nicholas Herbert Peterson  
Secretary

David Jeffrey Rosenberg  
CFO and Treasurer

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                         | 2                              | 3                                                   | 4                                               | 5                       | 6                              |
|                                                                                            | Amount                    | Percentage of Column 1 Line 13 | Amount                                              | Securities Lending Reinvested Collateral Amount | Total (Col. 3+4) Amount | Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):                                                   |                           |                                |                                                     |                                                 |                         |                                |
| 1.01 U.S. governments .....                                                                | 450,718,978               | 50.504                         | 450,718,978                                         | 0                                               | 450,718,978             | 50.504                         |
| 1.02 All other governments .....                                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.03 U.S. states, territories and possessions, etc. guaranteed .....                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed ..... | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....    | 281,469,298               | 31.539                         | 281,469,298                                         | 0                                               | 281,469,298             | 31.539                         |
| 1.06 Industrial and miscellaneous .....                                                    | 3,095,877                 | 0.347                          | 3,095,877                                           | 0                                               | 3,095,877               | 0.347                          |
| 1.07 Hybrid securities .....                                                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.08 Parent, subsidiaries and affiliates .....                                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.09 SVO identified funds .....                                                            | 17,694,981                | 1.983                          | 17,694,981                                          | 0                                               | 17,694,981              | 1.983                          |
| 1.10 Unaffiliated bank loans .....                                                         | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.11 Unaffiliated certificates of deposit .....                                            | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 1.12 Total long-term bonds .....                                                           | 752,979,134               | 84.373                         | 752,979,134                                         | 0                                               | 752,979,134             | 84.373                         |
| 2. Preferred stocks (Schedule D, Part 2, Section 1):                                       |                           |                                |                                                     |                                                 |                         |                                |
| 2.01 Industrial and miscellaneous (Unaffiliated) .....                                     | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 2.02 Parent, subsidiaries and affiliates .....                                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 2.03 Total preferred stocks .....                                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3. Common stocks (Schedule D, Part 2, Section 2):                                          |                           |                                |                                                     |                                                 |                         |                                |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....                     | 265,500                   | 0.030                          | 265,500                                             | 0                                               | 265,500                 | 0.030                          |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) .....                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.03 Parent, subsidiaries and affiliates Publicly traded .....                             | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.04 Parent, subsidiaries and affiliates Other .....                                       | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.05 Mutual funds .....                                                                    | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.06 Unit investment trusts .....                                                          | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.07 Closed-end funds .....                                                                | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.08 Exchange traded funds .....                                                           | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 3.09 Total common stocks .....                                                             | 265,500                   | 0.030                          | 265,500                                             | 0                                               | 265,500                 | 0.030                          |
| 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) .....                                                       | (96,802,947)              | (10.847)                       | (96,802,947)                                        | 0                                               | (96,802,947)            | (10.847)                       |
| 6.02 Cash equivalents (Schedule E, Part 2) .....                                           | 232,671,132               | 26.071                         | 232,671,132                                         | 0                                               | 232,671,132             | 26.071                         |
| 6.03 Short-term investments (Schedule DA) .....                                            | 2,409,992                 | 0.270                          | 2,409,992                                           | 0                                               | 2,409,992               | 0.270                          |
| 6.04 Total cash, cash equivalents and short-term investments .....                         | 138,278,177               | 15.494                         | 138,278,177                                         | 0                                               | 138,278,177             | 15.494                         |
| 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) .....                                               | 0                         | 0.000                          | 0                                                   | 0                                               | 0                       | 0.000                          |
| 10. Receivables for securities .....                                                       | 917,415                   | 0.103                          | 917,415                                             | 0                                               | 917,415                 | 0.103                          |
| 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                                                                  | 892,440,226               | 100.000                        | 892,440,226                                         | 0                                               | 892,440,226             | 100.000                        |

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                        |   |
|-----|----------------------------------------------------------------------------------------|---|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                           | 0 |
| 2.  | Cost of acquired:                                                                      |   |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                             | 0 |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....                   | 0 |
| 3.  | Current year change in encumbrances:                                                   |   |
| 3.1 | Totals, Part 1, Column 13.....                                                         | 0 |
| 3.2 | Totals, Part 3, Column 11.....                                                         | 0 |
| 4.  | Total gain (loss) on disposals, Part 3, Column 18.....                                 | 0 |
| 5.  | Deduct amounts received on disposals, Part 3, Column 15.....                           | 0 |
| 6.  | Total foreign exchange change in book/adjusted carrying value.....                     |   |
| 6.1 | Totals, Part 1, Column 15.....                                                         | 0 |
| 6.2 | Totals, Part 3, Column 13.....                                                         | 0 |
| 7.  | Deduct current year's other-than-temporary impairment recognized:                      |   |
| 7.1 | Totals, Part 1, Column 12.....                                                         | 0 |
| 7.2 | Totals, Part 3, Column 10.....                                                         | 0 |
| 8.  | Deduct current year's depreciation:                                                    |   |
| 8.1 | Totals, Part 1, Column 11.....                                                         | 0 |
| 8.2 | Totals, Part 3, Column 9.....                                                          | 0 |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)..... | 0 |
| 10. | Deduct total nonadmitted amounts.....                                                  | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....                   | 0 |

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

|      |                                                                                                                      |   |
|------|----------------------------------------------------------------------------------------------------------------------|---|
| 1.   | Book value/recorded investment excluding accrued interest, December 31 of prior year.....                            | 0 |
| 2.   | Cost of acquired:                                                                                                    |   |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 7).....                                                           | 0 |
| 2.2  | Additional investment made after acquisition (Part 2, Column 8).....                                                 | 0 |
| 3.   | Capitalized deferred interest and other:                                                                             |   |
| 3.1  | Totals, Part 1, Column 12.....                                                                                       | 0 |
| 3.2  | Totals, Part 3, Column 11.....                                                                                       | 0 |
| 4.   | Accrual of discount.....                                                                                             | 0 |
| 5.   | Unrealized valuation increase/(decrease):                                                                            |   |
| 5.1  | Totals, Part 1, Column 9.....                                                                                        | 0 |
| 5.2  | Totals, Part 3, Column 8.....                                                                                        | 0 |
| 6.   | Total gain (loss) on disposals, Part 3, Column 18.....                                                               | 0 |
| 7.   | Deduct amounts received on disposals, Part 3, Column 15.....                                                         | 0 |
| 8.   | Deduct amortization of premium and mortgage interest points and commitment fees.....                                 | 0 |
| 9.   | Total foreign exchange change in book value/recorded investment excluding accrued interest:                          |   |
| 9.1  | Totals, Part 1, Column 13.....                                                                                       | 0 |
| 9.2  | Totals, Part 3, Column 13.....                                                                                       | 0 |
| 10.  | Deduct current year's other-than-temporary impairment recognized:                                                    |   |
| 10.1 | Totals, Part 1, Column 11.....                                                                                       | 0 |
| 10.2 | Totals, Part 3, Column 10.....                                                                                       | 0 |
| 11.  | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 0 |
| 12.  | Total valuation allowance.....                                                                                       | 0 |
| 13.  | Subtotal (Line 11 plus Line 12).....                                                                                 | 0 |
| 14.  | Deduct total nonadmitted amounts.....                                                                                | 0 |
| 15.  | Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....                             | 0 |

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                    |   |   |
|------|------------------------------------------------------------------------------------|---|---|
| 1.   | Book/adjusted carrying value, December 31 of prior year                            |   | 0 |
| 2.   | Cost of acquired:                                                                  |   |   |
| 2.1  | Actual cost at time of acquisition (Part 2, Column 8)                              | 0 |   |
| 2.2  | Additional investment made after acquisition (Part 2, Column 9)                    | 0 | 0 |
| 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                                                          | 0 |   |
| 5.2  | Totals, Part 3, Column 9                                                           | 0 | 0 |
| 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) |   | 0 |
| 12.  | Deduct total nonadmitted amounts                                                   |   | 0 |
| 13.  | Statement value at end of current period (Line 11 minus Line 12)                   |   | 0 |

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                                                    |          |             |
|-----|--------------------------------------------------------------------------------------------------------------------|----------|-------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year                                                            |          | 775,855,713 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7                                                                |          | 354,655,351 |
| 3.  | Accrual of discount                                                                                                |          | 6,449,004   |
| 4.  | Unrealized valuation increase/(decrease):                                                                          |          |             |
| 4.1 | Part 1, Column 12                                                                                                  | (70,260) |             |
| 4.2 | Part 2, Section 1, Column 15                                                                                       | 0        |             |
| 4.3 | Part 2, Section 2, Column 13                                                                                       | 0        |             |
| 4.4 | Part 4, Column 11                                                                                                  | 0        | (70,260)    |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19                                                                  |          | (271,003)   |
| 6.  | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7                                         |          | 382,295,641 |
| 7.  | Deduct amortization of premium                                                                                     |          | 1,078,530   |
| 8.  | Total foreign exchange change in book/adjusted carrying value:                                                     |          |             |
| 8.1 | Part 1, Column 15                                                                                                  | 0        |             |
| 8.2 | Part 2, Section 1, Column 19                                                                                       | 0        |             |
| 8.3 | Part 2, Section 2, Column 16                                                                                       | 0        |             |
| 8.4 | Part 4, Column 15                                                                                                  | 0        | 0           |
| 9.  | Deduct current year's other-than-temporary impairment recognized:                                                  |          |             |
| 9.1 | Part 1, Column 14                                                                                                  | 0        |             |
| 9.2 | Part 2, Section 1, Column 17                                                                                       | 0        |             |
| 9.3 | Part 2, Section 2, Column 14                                                                                       | 0        |             |
| 9.4 | Part 4, Column 13                                                                                                  | 0        | 0           |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2) |          | 0           |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)                                 |          | 753,244,634 |
| 12. | Deduct total nonadmitted amounts                                                                                   |          | 0           |
| 13. | Statement value at end of current period (Line 11 minus Line 12)                                                   |          | 753,244,634 |

SCHEDULE D - SUMMARY BY COUNTRY

| Long-Term Bonds and Stocks OWNED December 31 of Current Year                                                                                                                    |                            |                                      |                 |                  |                         |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| Description                                                                                                                                                                     |                            | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
| BONDS                                                                                                                                                                           |                            |                                      |                 |                  |                         |
| Governments (including all obligations<br>guaranteed by governments)                                                                                                            | 1. United States .....     | 450,718,978                          | 438,355,067     | 448,626,800      | 462,429,694             |
|                                                                                                                                                                                 | 2. Canada .....            | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                                 | 3. Other Countries .....   | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                                 | 4. Totals                  | 450,718,978                          | 438,355,067     | 448,626,800      | 462,429,694             |
| U.S. States, Territories and Possessions<br>(direct and guaranteed)                                                                                                             | 5. Totals                  | 0                                    | 0               | 0                | 0                       |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (direct and guaranteed)                                                                                   | 6. Totals                  | 0                                    | 0               | 0                | 0                       |
| U.S. Special Revenue and Special Assessment<br>Obligations and all Non-Guaranteed<br>Obligations of Agencies and Authorities of<br>Governments and their Political Subdivisions | 7. Totals                  | 281,469,298                          | 261,196,350     | 281,094,895      | 285,077,162             |
| Industrial and Miscellaneous, SVO Identified<br>Funds, Unaffiliated Bank Loans, Unaffiliated<br>Certificates of Deposit and Hybrid Securities<br>(unaffiliated)                 | 8. United States .....     | 20,790,858                           | 20,817,141      | 20,850,827       | 3,100,000               |
|                                                                                                                                                                                 | 9. Canada .....            | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                                 | 10. Other Countries .....  | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                                 | 11. Totals                 | 20,790,858                           | 20,817,141      | 20,850,827       | 3,100,000               |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals                 | 0                                    | 0               | 0                | 0                       |
|                                                                                                                                                                                 | 13. Total Bonds            | 752,979,134                          | 720,368,558     | 750,572,522      | 750,606,856             |
| PREFERRED STOCKS                                                                                                                                                                |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                                     | 14. United States .....    | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 15. Canada .....           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 16. Other Countries .....  | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 17. Totals                 | 0                                    | 0               | 0                |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 19. Total Preferred Stocks | 0                                    | 0               | 0                |                         |
| COMMON STOCKS                                                                                                                                                                   |                            |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated),<br>Mutual Funds, Unit Investment Trusts, Closed-<br>End Funds and Exchange Traded Funds                                            | 20. United States .....    | 265,500                              | 265,500         | 265,500          |                         |
|                                                                                                                                                                                 | 21. Canada .....           | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 22. Other Countries .....  | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 23. Totals                 | 265,500                              | 265,500         | 265,500          |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals                 | 0                                    | 0               | 0                |                         |
|                                                                                                                                                                                 | 25. Total Common Stocks    | 265,500                              | 265,500         | 265,500          |                         |
|                                                                                                                                                                                 | 26. Total Stocks           | 265,500                              | 265,500         | 265,500          |                         |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks | 753,244,634                          | 720,634,058     | 750,838,022      |                         |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|-----------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 1.1 NAIC 1                                                                        | 158,467,284         | 184,970,669                         | 95,256,921                            | 11,562,295                             | 2,871,801          | XXX                      | 453,128,970                | 60.0                               | 455,115,968                          | 58.7                              | 453,128,970                    | .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                                                                        | 158,467,284         | 184,970,669                         | 95,256,921                            | 11,562,295                             | 2,871,801          | XXX                      | 453,128,970                | 60.0                               | 455,115,968                          | 58.7                              | 453,128,970                    | 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                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 2.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .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                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed                     |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 3.1 NAIC 1                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 3.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 3.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 3.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 3.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 3.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 3.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 4.1 NAIC 1                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 4.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 4.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 4.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 4.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 4.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 4.7 Totals                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 5.1 NAIC 1                                                                        | 91,650,964          | 94,634,694                          | 48,479,993                            | 38,906,038                             | 7,797,610          | XXX                      | 281,469,298                | 37.3                               | 318,999,207                          | 41.1                              | 281,469,298                    | .0                                  |
| 5.2 NAIC 2                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 5.3 NAIC 3                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 5.4 NAIC 4                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 5.5 NAIC 5                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 5.6 NAIC 6                                                                        | 0                   | 0                                   | 0                                     | 0                                      | 0                  | XXX                      | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | .0                                  |
| 5.7 Totals                                                                        | 91,650,964          | 94,634,694                          | 48,479,993                            | 38,906,038                             | 7,797,610          | XXX                      | 281,469,298                | 37.3                               | 318,999,207                          | 41.1                              | 281,469,298                    | 0                                   |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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) |
| 6. Industrial and Miscellaneous (unaffiliated) |                |                             |                               |                                |               |                  |                    |                            |                              |                          |                       |                            |
| 6.1 NAIC 1                                     | 1,592,541      | 1,503,336                   | 0                             | 0                              | 0             | XXX              | 3,095,877          | 0.4                        | 1,505,039                    | 0.2                      | 3,095,877             | 0                          |
| 6.2 NAIC 2                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 6.3 NAIC 3                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 6.4 NAIC 4                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 6.5 NAIC 5                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 6.6 NAIC 6                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 6.7 Totals                                     | 1,592,541      | 1,503,336                   | 0                             | 0                              | 0             | XXX              | 3,095,877          | 0.4                        | 1,505,039                    | 0.2                      | 3,095,877             | 0                          |
| 7. Hybrid Securities                           |                |                             |                               |                                |               |                  |                    |                            |                              |                          |                       |                            |
| 7.1 NAIC 1                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 7.2 NAIC 2                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 7.3 NAIC 3                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 7.4 NAIC 4                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 7.5 NAIC 5                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 7.6 NAIC 6                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 7.7 Totals                                     | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 8. Parent, Subsidiaries and Affiliates         |                |                             |                               |                                |               |                  |                    |                            |                              |                          |                       |                            |
| 8.1 NAIC 1                                     | 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           | 17,694,981       | 17,694,981         | 2.3                        | 0                            | 0.0                      | 17,694,981            | 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           | 17,694,981       | 17,694,981         | 2.3                        | 0                            | 0.0                      | 17,694,981            | 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              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 10.5 NAIC 5                                    | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 10.6 NAIC 6                                    | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 10.7 Totals                                    | 0              | 0                           | 0                             | 0                              | 0             | XXX              | 0                  | 0.0                        | 0                            | 0.0                      | 0                     | 0                          |
| 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                          |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current Year | 8<br>Col. 7 as a<br>% of Line 12.7 | 9<br>Total from Col. 7<br>Prior Year | 10<br>% From Col. 8<br>Prior Year | 11<br>Total Publicly<br>Traded | 12<br>Total Privately Placed<br>(a) |
|--------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 12. Total Bonds Current Year                           |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 12.1 NAIC 1                                            | (d) 251,710,789     | 281,108,699                         | 143,736,914                           | 50,468,332                             | 10,669,411         | 17,694,981               | 755,389,126                | 100.0                              | XXX                                  | XXX                               | 755,389,126                    | 0                                   |
| 12.2 NAIC 2                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.3 NAIC 3                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.4 NAIC 4                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.5 NAIC 5                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.6 NAIC 6                                            | (d) 0               | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | XXX                                  | XXX                               | 0                              | 0                                   |
| 12.7 Totals                                            | 251,710,789         | 281,108,699                         | 143,736,914                           | 50,468,332                             | 10,669,411         | 17,694,981               | (b) 755,389,126            | 100.0                              | XXX                                  | XXX                               | 755,389,126                    | 0                                   |
| 12.8 Line 12.7 as a % of Col. 7                        | 33.3                | 37.2                                | 19.0                                  | 6.7                                    | 1.4                | 2.3                      | 100.0                      | XXX                                | XXX                                  | XXX                               | 100.0                          | 0.0                                 |
| 13. Total Bonds Prior Year                             |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 13.1 NAIC 1                                            | 80,053,977          | 498,289,329                         | 124,964,479                           | 58,328,274                             | 13,984,154         | 0                        | XXX                        | XXX                                | 775,620,213                          | 100.0                             | 775,620,213                    | 0                                   |
| 13.2 NAIC 2                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 13.3 NAIC 3                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 13.4 NAIC 4                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | 0                                    | 0.0                               | 0                              | 0                                   |
| 13.5 NAIC 5                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 13.6 NAIC 6                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | XXX                        | XXX                                | (c) 0                                | 0.0                               | 0                              | 0                                   |
| 13.7 Totals                                            | 80,053,977          | 498,289,329                         | 124,964,479                           | 58,328,274                             | 13,984,154         | 0                        | XXX                        | XXX                                | (b) 775,620,213                      | 100.0                             | 775,620,213                    | 0                                   |
| 13.8 Line 13.7 as a % of Col. 9                        | 10.3                | 64.2                                | 16.1                                  | 7.5                                    | 1.8                | 0.0                      | XXX                        | XXX                                | 100.0                                | XXX                               | 100.0                          | 0.0                                 |
| 14. Total Publicly Traded Bonds                        |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 14.1 NAIC 1                                            | 251,710,789         | 281,108,699                         | 143,736,914                           | 50,468,332                             | 10,669,411         | 17,694,981               | 755,389,126                | 100.0                              | 775,620,213                          | 100.0                             | 755,389,126                    | XXX                                 |
| 14.2 NAIC 2                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.3 NAIC 3                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.4 NAIC 4                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.5 NAIC 5                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.6 NAIC 6                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | 0                              | XXX                                 |
| 14.7 Totals                                            | 251,710,789         | 281,108,699                         | 143,736,914                           | 50,468,332                             | 10,669,411         | 17,694,981               | 755,389,126                | 100.0                              | 775,620,213                          | 100.0                             | 755,389,126                    | XXX                                 |
| 14.8 Line 14.7 as a % of Col. 7                        | 33.3                | 37.2                                | 19.0                                  | 6.7                                    | 1.4                | 2.3                      | 100.0                      | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 33.3                | 37.2                                | 19.0                                  | 6.7                                    | 1.4                | 2.3                      | 100.0                      | XXX                                | XXX                                  | XXX                               | 100.0                          | XXX                                 |
| 15. Total Privately Placed Bonds                       |                     |                                     |                                       |                                        |                    |                          |                            |                                    |                                      |                                   |                                |                                     |
| 15.1 NAIC 1                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.2 NAIC 2                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.3 NAIC 3                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.4 NAIC 4                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.5 NAIC 5                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.6 NAIC 6                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.7 Totals                                            | 0                   | 0                                   | 0                                     | 0                                      | 0                  | 0                        | 0                          | 0.0                                | 0                                    | 0.0                               | XXX                            | 0                                   |
| 15.8 Line 15.7 as a % of Col. 7                        | 0.0                 | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 0.0                      | 0.0                        | XXX                                | XXX                                  | XXX                               | XXX                            | 0.0                                 |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 0.0                 | 0.0                                 | 0.0                                   | 0.0                                    | 0.0                | 0.0                      | 0.0                        | XXX                                | XXX                                  | XXX                               | XXX                            | 0.0                                 |

(a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and\$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year, \$ 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\$ 2,409,992 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type                                                              | 1              | 2                              | 3                                | 4                                 | 5             | 6                   | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|-----------------------------------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|---------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
|                                                                                   | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity<br>Date | Total<br>Current Year | Col. 7 as a<br>% of Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8<br>Prior Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 1. U.S. Governments                                                               |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 1.01 Issuer Obligations                                                           | 153,777,722    | 170,701,402                    | 84,421,705                       | 1,560,844                         | 0             | XXX                 | 410,461,674           | 54.3                           | 424,472,751                     | 54.7                        | 410,461,674              | 0                         |
| 1.02 Residential Mortgage-Backed Securities                                       | 4,689,562      | 14,269,267                     | 10,835,216                       | 10,001,450                        | 2,871,801     | XXX                 | 42,667,296            | 5.6                            | 30,643,217                      | 4.0                         | 42,667,296               | 0                         |
| 1.03 Commercial Mortgage-Backed Securities                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 1.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 1.05 Totals                                                                       | 158,467,284    | 184,970,669                    | 95,256,921                       | 11,562,295                        | 2,871,801     | XXX                 | 453,128,970           | 60.0                           | 455,115,968                     | 58.7                        | 453,128,970              | 0                         |
| 2. All Other Governments                                                          |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 2.01 Issuer Obligations                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 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              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 3. U.S. States, Territories and Possessions, Guaranteed                           |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 3.01 Issuer Obligations                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 3.02 Residential Mortgage-Backed Securities                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 3.03 Commercial Mortgage-Backed Securities                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 3.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 3.05 Totals                                                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 4.01 Issuer Obligations                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 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                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 5.01 Issuer Obligations                                                           | 70,490,528     | 29,921,574                     | 0                                | 0                                 | 0             | XXX                 | 100,412,102           | 13.3                           | 137,316,087                     | 17.7                        | 100,412,102              | 0                         |
| 5.02 Residential Mortgage-Backed Securities                                       | 20,985,710     | 63,733,394                     | 46,951,123                       | 38,906,038                        | 7,797,610     | XXX                 | 178,373,875           | 23.6                           | 180,503,185                     | 23.3                        | 178,373,875              | 0                         |
| 5.03 Commercial Mortgage-Backed Securities                                        | 174,725        | 979,726                        | 1,528,869                        | 0                                 | 0             | XXX                 | 2,683,321             | 0.4                            | 1,179,935                       | 0.2                         | 2,683,321                | 0                         |
| 5.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 5.05 Totals                                                                       | 91,650,964     | 94,634,694                     | 48,479,993                       | 38,906,038                        | 7,797,610     | XXX                 | 281,469,298           | 37.3                           | 318,999,207                     | 41.1                        | 281,469,298              | 0                         |
| 6. Industrial and Miscellaneous                                                   |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 6.01 Issuer Obligations                                                           | 1,592,541      | 1,503,336                      | 0                                | 0                                 | 0             | XXX                 | 3,095,877             | 0.4                            | 1,505,039                       | 0.2                         | 3,095,877                | 0                         |
| 6.02 Residential Mortgage-Backed Securities                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 6.03 Commercial Mortgage-Backed Securities                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 6.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 6.05 Totals                                                                       | 1,592,541      | 1,503,336                      | 0                                | 0                                 | 0             | XXX                 | 3,095,877             | 0.4                            | 1,505,039                       | 0.2                         | 3,095,877                | 0                         |
| 7. Hybrid Securities                                                              |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 7.01 Issuer Obligations                                                           | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 7.02 Residential Mortgage-Backed Securities                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 7.03 Commercial Mortgage-Backed Securities                                        | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 7.04 Other Loan-Backed and Structured Securities                                  | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 7.05 Totals                                                                       | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 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                         |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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

|                                                           | 1              | 2                              | 3                                | 4                                 | 5             | 6                   | 7                     | 8                              | 9                               | 10                          | 11                       | 12                        |
|-----------------------------------------------------------|----------------|--------------------------------|----------------------------------|-----------------------------------|---------------|---------------------|-----------------------|--------------------------------|---------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                      | 1 Year or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20 Years | No Maturity<br>Date | Total<br>Current Year | Col. 7 as a<br>% of Line 12.09 | Total from Col. 7<br>Prior Year | % From Col. 8<br>Prior Year | Total Publicly<br>Traded | Total Privately<br>Placed |
| 9. SVO Identified Funds                                   |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 9.01 Exchange Traded Funds Identified by the SVO          | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 17,694,981          | 17,694,981            | 2.3                            | 0                               | 0.0                         | 17,694,981               | 0                         |
| 10. Unaffiliated Bank Loans                               |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 10.01 Bank Loans - Issued                                 | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | .0                       | .0                        |
| 10.02 Bank Loans – Acquired                               | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0                              | 0                               | 0.0                         | 0                        | 0                         |
| 10.03 Totals                                              | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | 0                         |
| 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                                  | 225,860,791    | 202,126,312                    | 84,421,705                       | 1,560,844                         | .0            | XXX                 | 513,969,653           | 68.0                           | XXX                             | XXX                         | 513,969,653              | .0                        |
| 12.02 Residential Mortgage-Backed Securities              | 25,675,272     | 78,002,660                     | 57,786,339                       | 48,907,488                        | 10,669,411    | XXX                 | 221,041,170           | 29.3                           | XXX                             | XXX                         | 221,041,170              | .0                        |
| 12.03 Commercial Mortgage-Backed Securities               | 174,725        | 979,726                        | 1,528,869                        | .0                                | .0            | XXX                 | 2,683,321             | .4                             | XXX                             | XXX                         | 2,683,321                | .0                        |
| 12.04 Other Loan-Backed and Structured Securities         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | XXX                             | XXX                         | .0                       | .0                        |
| 12.05 SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 17,694,981          | 17,694,981            | 2.3                            | XXX                             | XXX                         | 17,694,981               | .0                        |
| 12.06 Affiliated Bank Loans                               | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | XXX                             | XXX                         | .0                       | .0                        |
| 12.07 Unaffiliated Bank Loans                             | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | XXX                             | XXX                         | .0                       | .0                        |
| 12.08 Unaffiliated Certificates of Deposit                | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | XXX                             | XXX                         | 0                        | 0                         |
| 12.09 Totals                                              | 251,710,789    | 281,108,699                    | 143,736,914                      | 50,468,332                        | 10,669,411    | 17,694,981          | 755,389,126           | 100.0                          | XXX                             | XXX                         | 755,389,126              | .0                        |
| 12.10 Lines 12.09 as a % Col. 7                           | 33.3           | 37.2                           | 19.0                             | 6.7                               | 1.4           | 2.3                 | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | 0.0                       |
| 13. Total Bonds Prior Year                                |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 13.01 Issuer Obligations                                  | 61,202,904     | 432,892,142                    | 67,641,203                       | 1,557,629                         | .0            | XXX                 | XXX                   | XXX                            | 563,293,877                     | 72.6                        | 563,293,877              | .0                        |
| 13.02 Residential Mortgage-Backed Securities              | 18,851,073     | 65,340,914                     | 56,199,616                       | 56,770,644                        | 13,984,154    | XXX                 | XXX                   | XXX                            | 211,146,401                     | 27.2                        | 211,146,401              | .0                        |
| 13.03 Commercial Mortgage-Backed Securities               | .0             | 56,274                         | 1,123,661                        | .0                                | .0            | XXX                 | XXX                   | XXX                            | 1,179,935                       | .2                          | 1,179,935                | .0                        |
| 13.04 Other Loan-Backed and Structured Securities         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 13.05 SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | .0                  | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 13.06 Affiliated Bank Loans                               | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 13.07 Unaffiliated Bank Loans                             | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | XXX                   | XXX                            | .0                              | .0                          | .0                       | .0                        |
| 13.08 Unaffiliated Certificates of Deposit                | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | XXX                   | XXX                            | 0                               | 0.0                         | 0                        | 0                         |
| 13.09 Totals                                              | 80,053,977     | 498,289,329                    | 124,964,479                      | 58,328,274                        | 13,984,154    | .0                  | XXX                   | XXX                            | 775,620,213                     | 100.0                       | 775,620,213              | .0                        |
| 13.10 Line 13.09 as a % of Col. 9                         | 10.3           | 64.2                           | 16.1                             | 7.5                               | 1.8           | 0.0                 | XXX                   | XXX                            | 100.0                           | XXX                         | 100.0                    | 0.0                       |
| 14. Total Publicly Traded Bonds                           |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 14.01 Issuer Obligations                                  | 225,860,791    | 202,126,312                    | 84,421,705                       | 1,560,844                         | .0            | XXX                 | 513,969,653           | 68.0                           | 563,293,877                     | 72.6                        | 513,969,653              | XXX                       |
| 14.02 Residential Mortgage-Backed Securities              | 25,675,272     | 78,002,660                     | 57,786,339                       | 48,907,488                        | 10,669,411    | XXX                 | 221,041,170           | 29.3                           | 211,146,401                     | 27.2                        | 221,041,170              | XXX                       |
| 14.03 Commercial Mortgage-Backed Securities               | 174,725        | 979,726                        | 1,528,869                        | .0                                | .0            | XXX                 | 2,683,321             | .4                             | 1,179,935                       | .2                          | 2,683,321                | XXX                       |
| 14.04 Other Loan-Backed and Structured Securities         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | .0                       | XXX                       |
| 14.05 SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | 17,694,981          | 17,694,981            | 2.3                            | .0                              | .0                          | 17,694,981               | XXX                       |
| 14.06 Affiliated Bank Loans                               | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | .0                       | XXX                       |
| 14.07 Unaffiliated Bank Loans                             | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | .0                       | XXX                       |
| 14.08 Unaffiliated Certificates of Deposit                | .0             | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | 0                        | XXX                       |
| 14.09 Totals                                              | 251,710,789    | 281,108,699                    | 143,736,914                      | 50,468,332                        | 10,669,411    | 17,694,981          | 755,389,126           | 100.0                          | 775,620,213                     | 100.0                       | 755,389,126              | XXX                       |
| 14.10 Line 14.09 as a % of Col. 7                         | 33.3           | 37.2                           | 19.0                             | 6.7                               | 1.4           | 2.3                 | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 33.3           | 37.2                           | 19.0                             | 6.7                               | 1.4           | 2.3                 | 100.0                 | XXX                            | XXX                             | XXX                         | 100.0                    | XXX                       |
| 15. Total Privately Placed Bonds                          |                |                                |                                  |                                   |               |                     |                       |                                |                                 |                             |                          |                           |
| 15.01 Issuer Obligations                                  | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.02 Residential Mortgage-Backed Securities              | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.03 Commercial Mortgage-Backed Securities               | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.04 Other Loan-Backed and Structured Securities         | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.05 SVO Identified Funds                                | XXX            | XXX                            | XXX                              | XXX                               | XXX           | .0                  | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.06 Affiliated Bank Loans                               | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.07 Unaffiliated Bank Loans                             | .0             | .0                             | .0                               | .0                                | .0            | XXX                 | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.08 Unaffiliated Certificates of Deposit                | 0              | 0                              | 0                                | 0                                 | 0             | XXX                 | 0                     | 0.0                            | 0                               | 0.0                         | XXX                      | 0                         |
| 15.09 Totals                                              | .0             | .0                             | .0                               | .0                                | .0            | .0                  | .0                    | .0                             | .0                              | .0                          | XXX                      | .0                        |
| 15.10 Line 15.09 as a % of Col. 7                         | .0             | .0                             | .0                               | .0                                | .0            | .0                  | .0                    | XXX                            | XXX                             | XXX                         | XXX                      | .0                        |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 0.0            | 0.0                            | 0.0                              | 0.0                               | 0.0           | 0.0                 | 0.0                   | XXX                            | XXX                             | XXX                         | XXX                      | 0.0                       |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

| Short-Term Investments                                                                    |           |           |                |                                          |                                                       |
|-------------------------------------------------------------------------------------------|-----------|-----------|----------------|------------------------------------------|-------------------------------------------------------|
|                                                                                           | 1         | 2         | 3              | 4                                        | 5                                                     |
|                                                                                           | Total     | Bonds     | Mortgage Loans | Other Short-term<br>Investment Assets(a) | Investments in Parent,<br>Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 0         | 0         | 0              | 0                                        | 0                                                     |
| 2. Cost of short-term investments acquired .....                                          | 2,390,782 | 2,390,782 | 0              | 0                                        | 0                                                     |
| 3. Accrual of discount .....                                                              | 19,210    | 19,210    | 0              | 0                                        | 0                                                     |
| 4. Unrealized valuation increase/(decrease) .....                                         | 0         | 0         | 0              | 0                                        | 0                                                     |
| 5. Total gain (loss) on disposals .....                                                   | 0         | 0         | 0              | 0                                        | 0                                                     |
| 6. Deduct consideration received on disposals .....                                       | 0         | 0         | 0              | 0                                        | 0                                                     |
| 7. Deduct amortization of premium .....                                                   | 0         | 0         | 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) ..... | 2,409,992 | 2,409,992 | 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)                      | 2,409,992 | 2,409,992 | 0              | 0                                        | 0                                                     |

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

Schedule DB - Part A - Verification  
**NONE**

Schedule DB - Part B - Verification  
**NONE**

Schedule DB - Part C - Section 1  
**NONE**

Schedule DB - Part C - Section 2  
**NONE**

Schedule DB - Verification  
**NONE**

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

|                                                                                          | 1             | 2          | 3                            | 4         |
|------------------------------------------------------------------------------------------|---------------|------------|------------------------------|-----------|
|                                                                                          | Total         | Bonds      | Money Market<br>Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 544,888,365   | 0          | 544,888,365                  | 0         |
| 2. Cost of cash equivalents acquired.....                                                | 2,452,151,121 | 16,828,083 | 2,435,323,038                | 0         |
| 3. Accrual of discount.....                                                              | 131,917       | 131,917    | 0                            | 0         |
| 4. Unrealized valuation increase/(decrease).....                                         | 0             | 0          | 0                            | 0         |
| 5. Total gain (loss) on disposals.....                                                   | 0             | 0          | 0                            | 0         |
| 6. Deduct consideration received on disposals.....                                       | 2,764,500,271 | 16,960,000 | 2,747,540,271                | 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)..... | 232,671,132   | 0          | 232,671,132                  | 0         |
| 11. Deduct total nonadmitted amounts.....                                                | 0             | 0          | 0                            | 0         |
| 12. Statement value at end of current period (Line 10 minus Line 11)                     | 232,671,132   | 0          | 232,671,132                  | 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**

Schedule BA - Part 1  
**NONE**

Schedule BA - Part 2  
**NONE**

Schedule BA - Part 3  
**NONE**

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

| 1                                                                 | 2                             | Codes |               |           | 6                                                                          | 7           | Fair Value                     |             | 10          | 11                            | Change in Book / Adjusted Carrying Value  |                                          |                                                           |                                            | Interest |                   |           |                               |                         | Dates     |                                  |            |
|-------------------------------------------------------------------|-------------------------------|-------|---------------|-----------|----------------------------------------------------------------------------|-------------|--------------------------------|-------------|-------------|-------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|-----------|-------------------------------|-------------------------|-----------|----------------------------------|------------|
|                                                                   |                               | 3     | 4             | 5         |                                                                            |             | 8                              | 9           |             |                               | 12                                        | 13                                       | 14                                                        | 15                                         | 16       | 17                | 18        | 19                            | 20                      | 21        | 22                               |            |
| CUSIP Identification                                              | Description                   | Code  | F o r e i g n | Bond CHAR | NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of  | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired  | Stated Contractual Maturity Date |            |
| Bonds - U.S. Governments - Issuer Obligations                     |                               |       |               |           |                                                                            |             |                                |             |             |                               |                                           |                                          |                                                           |                                            |          |                   |           |                               |                         |           |                                  |            |
| 912810-FG-8.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 2,804,098   |                                | 103,4688    |             | 2,793,656                     |                                           | 2,700,000                                |                                                           | 2,791,723                                  |          | 5,250             | 4,341     | FA                            | 53,541                  | 70,875    | 05/16/2024                       | 02/15/2029 |
| 912810-TA-6.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 1,550,605   |                                | 64,7188     |             | 1,051,680                     |                                           | 1,625,000                                |                                                           | 1,560,844                                  |          | 1,750             | 2,031     | FA                            | 10,741                  | 28,438    | 09/30/2021                       | 08/15/2041 |
| 912828-2A-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 17,946,119  |                                | 95,7188     |             | 17,396,883                    |                                           | 18,175,000                               |                                                           | 18,009,341                                 |          | 1,500             | 2,069     | FA                            | 102,975                 | 210,000   | 09/03/2024                       | 08/15/2026 |
| 912828-5M-8.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 5,289,023   |                                | 95,6875     |             | 5,262,813                     |                                           | 5,500,000                                |                                                           | 5,328,505                                  |          | 3,125             | 4,003     | MN                            | 22,315                  | 171,875   | 01/09/2024                       | 11/15/2028 |
| 912828-6T-2.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 5,584,482   |                                | 92,1875     |             | 4,839,844                     |                                           | 5,250,000                                |                                                           | 5,406,559                                  |          | 2,375             | 1,665     | MN                            | 16,189                  | 124,687   | 08/13/2019                       | 05/15/2029 |
| 912828-J2-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 13,996,517  |                                | 99,7031     |             | 13,398,106                    |                                           | 13,438,000                               |                                                           | 13,446,532                                 |          | 2,000             | 1,477     | FA                            | 101,515                 | 268,760   | 08/18/2016                       | 02/15/2025 |
| 912828-K7-4.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 5,862,188   |                                | 98,6094     |             | 5,916,563                     |                                           | 6,000,000                                |                                                           | 5,990,453                                  |          | 2,000             | 2,259     | FA                            | 45,326                  | 120,000   | 09/15/2015                       | 08/15/2025 |
| 912828-M5-6.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 64,556,094  |                                | 98,2813     |             | 61,917,188                    |                                           | 63,000,000                               |                                                           | 63,150,231                                 |          | 2,250             | 1,972     | MN                            | 184,040                 | 1,417,500 | 02/16/2016                       | 11/15/2025 |
| 912828-R3-6.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 14,840,625  |                                | 96,5156     |             | 14,477,344                    |                                           | 15,000,000                               |                                                           | 14,976,593                                 |          | 1,625             | 1,741     | MN                            | 31,647                  | 243,750   | 05/17/2016                       | 05/15/2026 |
| 912828-XB-1.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 32,253,750  |                                | 99,2031     |             | 31,745,000                    |                                           | 32,011,539                               |                                                           | 30,898                                     |          | 2,125             | 2,027     | MN                            | 88,287                  | 680,000   | 05/17/2016                       | 05/15/2025 |
| 912828-YX-2.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 7,183,707   |                                | 95,2813     |             | 7,193,734                     |                                           | 7,550,000                                |                                                           | 7,198,909                                  |          | 1,750             | 4,202     | JD                            | 365                     | 66,063    | 11/27/2024                       | 12/31/2026 |
| 912828-ZN-3.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 174,367     |                                | 91,7344     |             | 183,469                       |                                           | 200,000                                  |                                                           | 182,251                                    |          | 0,500             | 4,562     | AO                            | 171                     | 1,000     | 11/17/2023                       | 04/30/2027 |
| 91282C-AE-1.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 4,619,133   |                                | 81,2500     |             | 4,619,063                     |                                           | 5,685,000                                |                                                           | 4,802,488                                  |          | 0,625             | 3,677     | FA                            | 13,421                  | 35,531    | 08/31/2023                       | 08/15/2030 |
| 91282C-AL-5.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 17,128,125  |                                | 89,9844     |             | 17,996,875                    |                                           | 20,000,000                               |                                                           | 18,043,488                                 |          | 0,375             | 4,187     | MS                            | 19,162                  | 75,000    | 08/08/2023                       | 09/30/2027 |
| 91282C-AV-3.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 7,537,598   |                                | 81,8438     |             | 6,289,692                     |                                           | 7,685,000                                |                                                           | 7,595,327                                  |          | 0,875             | 1,081     | MN                            | 8,731                   | 67,244    | 01/07/2021                       | 11/15/2030 |
| 91282C-AY-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 5,605,664   |                                | 90,0625     |             | 5,066,016                     |                                           | 5,625,000                                |                                                           | 5,616,838                                  |          | 0,625             | 0,675     | MN                            | 3,091                   | 35,156    | 12/03/2020                       | 11/30/2027 |
| 91282C-BC-4.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 6,417,123   |                                | 96,2813     |             | 6,653,034                     |                                           | 6,910,000                                |                                                           | 6,607,127                                  |          | 0,375             | 4,933     | JD                            | 72                      | 25,913    | 05/06/2024                       | 12/31/2025 |
| 91282C-BJ-9.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 6,132,188   |                                | 89,8438     |             | 5,570,313                     |                                           | 6,200,000                                |                                                           | 6,169,432                                  |          | 0,750             | 0,913     | JJ                            | 19,459                  | 46,500    | 02/16/2021                       | 01/31/2028 |
| 91282C-BQ-3.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 451,289     |                                | 95,7969     |             | 478,984                       |                                           | 500,000                                  |                                                           | 476,693                                    |          | 0,500             | 4,679     | FA                            | 849                     | 2,500     | 08/31/2023                       | 02/28/2026 |
| 91282C-BT-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 4,642,578   |                                | 95,7813     |             | 4,789,063                     |                                           | 5,000,000                                |                                                           | 4,779,928                                  |          | 0,750             | 4,428     | MS                            | 9,581                   | 37,500    | 03/08/2024                       | 03/31/2026 |
| 91282C-BZ-3.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 4,904,453   |                                | 90,5625     |             | 4,980,938                     |                                           | 5,500,000                                |                                                           | 5,030,926                                  |          | 1,250             | 4,014     | AO                            | 11,775                  | 68,750    | 01/09/2024                       | 04/30/2028 |
| 91282C-CB-5.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 3,465,121   |                                | 84,3906     |             | 2,897,974                     |                                           | 3,434,000                                |                                                           | 3,454,510                                  |          | 1,625             | 1,526     | MN                            | 7,245                   | 55,801    | 06/09/2021                       | 05/15/2031 |
| 91282C-CP-4.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 1,536,259   |                                | 94,5000     |             | 1,450,575                     |                                           | 1,535,000                                |                                                           | 1,535,404                                  |          | 0,625             | 0,608     | JJ                            | 4,015                   | 9,594     | 08/04/2021                       | 07/31/2026 |
| 91282C-CW-9.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 133,688     |                                | 94,4375     |             | 141,656                       |                                           | 150,000                                  |                                                           | 140,543                                    |          | 0,750             | 4,747     | FA                            | 382                     | 1,125     | 09/18/2023                       | 08/31/2026 |
| 91282C-DF-5.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 4,433,398   |                                | 89,5938     |             | 4,479,688                     |                                           | 5,000,000                                |                                                           | 4,540,166                                  |          | 1,375             | 3,990     | AO                            | 11,775                  | 68,750    | 01/09/2024                       | 05/15/2028 |
| 91282C-DJ-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 8,052,734   |                                | 81,7500     |             | 8,175,000                     |                                           | 10,000,000                               |                                                           | 8,324,280                                  |          | 1,375             | 4,210     | MN                            | 17,852                  | 137,500   | 09/01/2023                       | 11/15/2031 |
| 91282C-DS-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 14,177,344  |                                | 99,8594     |             | 14,978,906                    |                                           | 15,000,000                               |                                                           | 14,977,588                                 |          | 1,125             | 5,154     | JJ                            | 77,955                  | 168,750   | 08/10/2023                       | 05/15/2025 |
| 91282C-DY-4.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 8,471,182   |                                | 84,1563     |             | 8,415,625                     |                                           | 10,000,000                               |                                                           | 8,674,611                                  |          | 1,875             | 4,018     | FA                            | 70,822                  | 187,500   | 09/12/2023                       | 02/15/2032 |
| 91282C-DZ-1.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 14,456,523  |                                | 99,6406     |             | 15,195,195                    |                                           | 15,250,000                               |                                                           | 15,184,260                                 |          | 1,500             | 5,115     | FA                            | 86,403                  | 228,750   | 08/10/2023                       | 02/15/2025 |
| 91282C-EM-9.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 966,861     |                                | 94,1406     |             | 988,477                       |                                           | 1,009,000                                |                                                           | 976,960                                    |          | 2,875             | 4,669     | AO                            | 5,170                   | 15,094    | 04/29/2024                       | 04/30/2029 |
| 91282C-FF-3.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 8,907,813   |                                | 88,7344     |             | 8,873,438                     |                                           | 10,000,000                               |                                                           | 9,044,770                                  |          | 2,750             | 4,229     | FA                            | 103,872                 | 275,000   | 09/01/2023                       | 08/15/2032 |
| 91282C-GE-5.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 6,403,000   |                                | 99,6563     |             | 6,378,000                     |                                           | 6,400,000                                |                                                           | 6,401,083                                  |          | 3,875             | 3,585     | JJ                            | 114,565                 | 248,000   | 01/12/2023                       | 01/15/2026 |
| 91282C-GV-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 4,931,641   |                                | 99,3594     |             | 4,967,969                     |                                           | 5,000,000                                |                                                           | 4,957,460                                  |          | 3,750             | 4,439     | AO                            | 40,179                  | 187,500   | 03/08/2024                       | 04/15/2026 |
| 91282C-HC-8.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 10,466,375  |                                | 91,9375     |             | 10,297,000                    |                                           | 11,200,000                               |                                                           | 10,549,767                                 |          | 3,375             | 4,205     | MN                            | 49,077                  | 378,000   | 09/15/2023                       | 05/15/2033 |
| 91282C-HT-1.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 10,304,344  |                                | 95,2188     |             | 10,093,188                    |                                           | 10,600,000                               |                                                           | 10,336,773                                 |          | 3,875             | 4,221     | FA                            | 155,147                 | 410,750   | 10/16/2023                       | 08/15/2033 |
| 91282C-HX-2.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 9,438,027   |                                | 100,1094    |             | 9,510,391                     |                                           | 9,500,000                                |                                                           | 9,446,337                                  |          | 4,375             | 4,544     | FA                            | 141,221                 | 207,813   | 06/03/2024                       | 08/31/2028 |
| 91282C-HY-0.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 3,902,486   |                                | 100,5938    |             | 3,872,859                     |                                           | 3,850,000                                |                                                           | 3,894,289                                  |          | 4,625             | 3,919     | MS                            | 53,124                  | 89,031    | 09/03/2024                       | 09/15/2026 |
| 91282C-JC-6.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 4,233,305   |                                | 100,6250    |             | 4,226,250                     |                                           | 4,200,000                                |                                                           | 4,230,560                                  |          | 4,625             | 4,197     | AO                            | 41,625                  | 0         | 10/31/2024                       | 10/15/2026 |
| 91282C-JP-7.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 14,025,025  |                                | 100,2500    |             | 13,934,750                    |                                           | 13,900,000                               |                                                           | 14,013,004                                 |          | 4,375             | 3,938     | JD                            | 28,401                  | 304,063   | 11/27/2024                       | 12/15/2026 |
| 91282C-KA-8.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 9,971,911   |                                | 99,7344     |             | 9,898,637                     |                                           | 9,925,000                                |                                                           | 9,964,998                                  |          | 4,125             | 3,925     | FA                            | 154,640                 | 204,703   | 08/09/2024                       | 02/15/2027 |
| 91282C-KJ-9.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 5,891,711   |                                | 100,5156    |             | 5,799,752                     |                                           | 5,770,000                                |                                                           | 5,880,442                                  |          | 4,500             | 3,620     | AO                            | 55,639                  | 129,825   | 10/03/2024                       | 04/15/2027 |
| 91282C-KQ-3.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 10,473,828  |                                | 98,5313     |             | 9,853,125                     |                                           | 10,000,000                               |                                                           | 10,463,802                                 |          | 4,375             | 3,782     | MN                            | 56,802                  | 218,750   | 09/30/2024                       | 05/15/2034 |
| 91282C-KY-2.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 10,710,449  |                                | 100,8594    |             | 10,791,953                    |                                           | 10,700,000                               |                                                           | 10,708,973                                 |          | 4,625             | 4,588     | JD                            | 23,112                  | 247,438   | 07/01/2024                       | 06/15/2027 |
| 91282C-LF-6.                                                      | UNITED STATES TREASURY.....   |       |               |           | 1.A                                                                        | 11,176,746  |                                | 94,6250     |             | 10,503,375                    |                                           | 11,100,000                               |                                                           | 11,175,379                                 |          | 3,875             | 3,790     | FA                            | 162,466                 | 0         | 09/30/2024                       | 08/15/2034 |
| 0019999999 - Bonds - U.S. Governments - Issuer Obligations        |                               |       |               |           |                                                                            | 406,009,498 | XXX                            | 398,344,036 | 417,107,000 | 408,051,682                   | 0                                         | 2,873,827                                | 0                                                         | 0                                          | XXX      | XXX               | XXX       | 2,204,745                     | 7,570,776               | XXX       | XXX                              |            |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities |                               |       |               |           |                                                                            |             |                                |             |             |                               |                                           |                                          |                                                           |                                            |          |                   |           |                               |                         |           |                                  |            |
| 21H060-61-4.                                                      | G2JUMB-6N-JAN-2024 - MBS..... |       |               | 4         | 1.A                                                                        | 2,015,625   |                                | 2,012,500   |             | 2,000,000                     |                                           | 2,015,625                                |                                                           | 0                                          |          | 6,000             | 5,921     | MON                           | 6,667                   | 0         | 12/03/2024                       | 01/20/2055 |
| 36179N-BA-5.                                                      | G2 MA0933 - RMBS.....         |       |               | 4         | 1.A                                                                        | 522,058     |                                | 88,6895     |             | 503,340                       |                                           | 519,783                                  |                                                           | (520)                                      |          | 3,000             | 2,347     | MON                           | 1,258                   | 15,100    | 11/15/2019                       | 04/20/2043 |
| 36179N-O4-3.                                                      | G2 MA1375 - RMBS.....         |       |               | 4         | 1.A                                                                        | 255,431     |                                | 90,6471     |             | 232,942                       |                                           | 256,977                                  |                                                           | 27                                         |          | 3,500             | 3,600     | MON                           | 750                     | 8,994     | 10/11/2018                       | 10/20/2043 |
| 36179R-4E-6.                                                      | G2 MA3521 - RMBS.....         |       |               | 4         | 1.A                                                                        | 1,062,620   |                                | 90,5995     |             | 921,271                       |                                           | 1,016,861                                |                                                           | (1,112)                                    |          | 3,500             | 2,793     | MON                           | 2,966                   | 35,590    | 11/05/2019                       | 03/20/2046 |
| 36179R-Q2-8.                                                      | G2 MA3173 - RMBS.....         |       |               | 4         | 1.A                                                                        | 697,226     |                                | 90,9332     |             | 604,899                       |                                           | 665,213                                  |                                                           | (731)                                      |          | 3,500             | 2,684     | MON                           | 1,940                   | 23,282    | 11/05/2019                       | 10/20/2045 |
| 36179R-U9-8.                                                      | G2 MA3308 - RMBS.....         |       |               | 4         | 1.A                                                                        | 225,316     |                                | 84,9928     |             | 185,362                       |                                           | 218,092                                  |                                                           | (136)                                      |          | 2,500             | 1,921     | MON                           | 454                     | 5,452     | 04/21/2021                       | 12/20/2045 |
| 36179S-EH-6.                                                      | G2 MA3736 - RMBS.....         |       |               | 4         | 1.A                                                                        | 172,822     |                                | 90,         |             |                               |                                           |                                          |                                                           |                                            |          |                   |           |                               |                         |           |                                  |            |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

| 1                       | 2                | Codes |                                      |                       | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrat-<br>ive Symbol | 7<br><br>Actual<br>Cost | Fair Value                                       |                        | 10<br><br>Par<br>Value | 11<br><br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                     |                                                          |                                                                                       |                                                                     | Interest             |                                   |                        |                                                  |                                            | Dates              |                                                     |
|-------------------------|------------------|-------|--------------------------------------|-----------------------|--------------------------------------------------------------------------------------------------------|-------------------------|--------------------------------------------------|------------------------|------------------------|--------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------------------------------------|---------------------------------------------------------------------|----------------------|-----------------------------------|------------------------|--------------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------------|
|                         |                  | 3     | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 5<br><br>Bond<br>CHAR |                                                                                                        |                         | 8<br><br>Rate Used<br>to Obtain<br>Fair<br>Value | 9<br><br>Fair<br>Value |                        |                                                  | 12<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br><br>Current Year's<br>(Amortization)/<br>Accretion | 14<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br><br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br><br>Rate<br>of | 17<br><br>Effective<br>Rate<br>of | 18<br><br>When<br>Paid | 19<br><br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br><br>Amount<br>Rec.<br>During<br>Year | 21<br><br>Acquired | 22<br><br>Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP<br>Identification | Description      | Code  |                                      |                       |                                                                                                        |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 36179S-NT-0..           | G2 MA4002 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 19,575                  | 85,1982                                          | 16,143                 | 18,947                 | 19,537                                           | 0                                                            | (11)                                                     | 0                                                                                     | 0                                                                   | 2,500                | 1,929                             | MON                    | 39                                               | 474                                        | 04/21/2021         | 10/20/2046                                          |
| 36179S-NU-7..           | G2 MA4003 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,012,646               | 87,9016                                          | 951,788                | 1,082,789              | 1,012,023                                        | 0                                                            | (366)                                                    | 0                                                                                     | 0                                                                   | 3,000                | 4,138                             | MON                    | 2,707                                            | 10,537                                     | 09/27/2024         | 10/20/2046                                          |
| 36179S-QW-0..           | G2 MA4069 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 91,890                  | 90,5396                                          | 88,566                 | 97,820                 | 92,086                                           | 0                                                            | 118                                                      | 0                                                                                     | 0                                                                   | 3,500                | 4,563                             | MON                    | 285                                              | 3,424                                      | 11/28/2022         | 11/20/2046                                          |
| 36179S-QX-8..           | G2 MA4070 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 227,273                 | 93,3059                                          | 206,691                | 221,519                | 226,908                                          | 0                                                            | (127)                                                    | 0                                                                                     | 0                                                                   | 4,000                | 3,505                             | MON                    | 738                                              | 8,861                                      | 10/11/2018         | 11/20/2046                                          |
| 36179S-SN-8..           | G2 MA4125 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 597,296                 | 85,2427                                          | 491,584                | 576,687                | 596,038                                          | 0                                                            | (362)                                                    | 0                                                                                     | 0                                                                   | 2,500                | 1,889                             | MON                    | 1,201                                            | 14,417                                     | 04/21/2021         | 12/20/2046                                          |
| 36179S-SQ-1..           | G2 MA4127 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 511,568                 | 90,3851                                          | 458,687                | 507,480                | 511,215                                          | 0                                                            | (112)                                                    | 0                                                                                     | 0                                                                   | 3,500                | 3,366                             | MON                    | 1,480                                            | 17,762                                     | 04/30/2019         | 12/20/2046                                          |
| 36179S-UX-3..           | G2 MA4198 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 277,690                 | 96,5848                                          | 250,807                | 259,675                | 276,535                                          | 0                                                            | (413)                                                    | 0                                                                                     | 0                                                                   | 4,500                | 3,206                             | MON                    | 974                                              | 11,685                                     | 11/15/2019         | 01/20/2047                                          |
| 36179S-YQ-4..           | G2 MA4319 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 115,418                 | 85,4380                                          | 95,449                 | 111,717                | 115,198                                          | 0                                                            | (65)                                                     | 0                                                                                     | 0                                                                   | 2,500                | 1,926                             | MON                    | 233                                              | 2,793                                      | 04/21/2021         | 03/20/2047                                          |
| 36179S-YR-2..           | G2 MA4320 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 501,503                 | 88,1172                                          | 428,974                | 486,822                | 500,220                                          | 0                                                            | (273)                                                    | 0                                                                                     | 0                                                                   | 3,000                | 2,470                             | MON                    | 1,217                                            | 14,605                                     | 11/05/2019         | 03/20/2047                                          |
| 36179T-4N-2..           | G2 MA5329 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 180,540                 | 90,3099                                          | 156,329                | 173,102                | 180,456                                          | 0                                                            | (146)                                                    | 0                                                                                     | 0                                                                   | 3,500                | 2,730                             | MON                    | 505                                              | 6,059                                      | 02/19/2020         | 07/20/2048                                          |
| 36179T-7K-5..           | G2 MA5398 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 636,953                 | 93,2366                                          | 569,577                | 610,895                | 635,485                                          | 0                                                            | (481)                                                    | 0                                                                                     | 0                                                                   | 4,000                | 3,313                             | MON                    | 2,036                                            | 24,436                                     | 11/05/2019         | 08/20/2048                                          |
| 36179T-7L-3..           | G2 MA5399 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 144,280                 | 95,8480                                          | 131,626                | 137,328                | 143,955                                          | 0                                                            | (125)                                                    | 0                                                                                     | 0                                                                   | 4,500                | 3,614                             | MON                    | 515                                              | 6,180                                      | 11/14/2019         | 08/20/2048                                          |
| 36179T-CV-5..           | G2 MA4584 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 70,902                  | 85,2406                                          | 58,499                 | 68,628                 | 70,757                                           | 0                                                            | (44)                                                     | 0                                                                                     | 0                                                                   | 2,500                | 1,917                             | MON                    | 143                                              | 1,716                                      | 04/21/2021         | 07/20/2047                                          |
| 36179T-CY-9..           | G2 MA4587 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 868,181                 | 93,3186                                          | 772,629                | 827,948                | 865,686                                          | 0                                                            | (784)                                                    | 0                                                                                     | 0                                                                   | 4,000                | 3,140                             | MON                    | 2,760                                            | 33,118                                     | 11/05/2019         | 07/20/2047                                          |
| 36179T-G2-5..           | G2 MA4717 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 69,546                  | 85,4452                                          | 57,519                 | 67,316                 | 69,421                                           | 0                                                            | (38)                                                     | 0                                                                                     | 0                                                                   | 2,500                | 1,931                             | MON                    | 140                                              | 1,683                                      | 04/21/2021         | 09/20/2047                                          |
| 36179U-EA-6..           | G2 MA5529 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 179,666                 | 95,8480                                          | 163,969                | 171,072                | 179,218                                          | 0                                                            | (151)                                                    | 0                                                                                     | 0                                                                   | 4,500                | 3,632                             | MON                    | 642                                              | 7,698                                      | 11/05/2019         | 10/20/2048                                          |
| 36179U-GA-4..           | G2 MA5593 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 324,234                 | 87,7616                                          | 276,265                | 314,790                | 323,438                                          | 0                                                            | (169)                                                    | 0                                                                                     | 0                                                                   | 3,000                | 2,477                             | MON                    | 787                                              | 9,444                                      | 11/05/2019         | 11/20/2048                                          |
| 36179U-GB-2..           | G2 MA5594 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 446,572                 | 90,2530                                          | 388,419                | 430,367                | 445,469                                          | 0                                                            | (288)                                                    | 0                                                                                     | 0                                                                   | 3,500                | 2,864                             | MON                    | 1,255                                            | 15,063                                     | 11/05/2019         | 11/20/2048                                          |
| 36179U-KW-1..           | G2 MA5709 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 78,264                  | 90,3396                                          | 68,406                 | 75,721                 | 78,262                                           | 0                                                            | (59)                                                     | 0                                                                                     | 0                                                                   | 3,500                | 2,937                             | MON                    | 221                                              | 2,650                                      | 11/27/2019         | 01/20/2049                                          |
| 36179U-UG-5..           | G2 MA5983 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 32,390                  | 85,2537                                          | 26,728                 | 31,351                 | 32,328                                           | 0                                                            | (19)                                                     | 0                                                                                     | 0                                                                   | 2,500                | 1,923                             | MON                    | 65                                               | 784                                        | 04/21/2021         | 06/20/2049                                          |
| 36179U-UJ-9..           | G2 MA5985 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,336,767               | 90,0459                                          | 1,281,388              | 1,423,038              | 1,338,869                                        | 0                                                            | 1,275                                                    | 0                                                                                     | 0                                                                   | 3,500                | 4,151                             | MON                    | 4,151                                            | 49,806                                     | 11/28/2022         | 06/20/2049                                          |
| 36179V-4V-9..           | G2 MA7136 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 472,768                 | 83,7070                                          | 462,515                | 552,541                | 473,459                                          | 0                                                            | 692                                                      | 0                                                                                     | 0                                                                   | 2,500                | 4,848                             | MON                    | 1,151                                            | 10,360                                     | 03/12/2024         | 01/20/2051                                          |
| 36179V-BF-6..           | G2 MA6338 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 110,496                 | 87,2370                                          | 108,383                | 124,240                | 110,841                                          | 0                                                            | 183                                                      | 0                                                                                     | 0                                                                   | 3,000                | 5,002                             | MON                    | 311                                              | 3,727                                      | 10/07/2022         | 12/20/2049                                          |
| 36179V-DQ-0..           | G2 MA6411 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,134,794               | 93,3409                                          | 1,108,231              | 1,187,294              | 1,134,602                                        | 0                                                            | (192)                                                    | 0                                                                                     | 0                                                                   | 4,000                | 4,863                             | MON                    | 3,958                                            | 7,915                                      | 10/18/2024         | 01/20/2050                                          |
| 36179V-SG-6..           | G2 MA6819 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,411,019               | 83,8972                                          | 1,191,438              | 1,420,116              | 1,411,449                                        | 0                                                            | 122                                                      | 0                                                                                     | 0                                                                   | 2,500                | 2,583                             | MON                    | 2,959                                            | 35,503                                     | 02/22/2022         | 08/20/2050                                          |
| 36179V-ZQ-6..           | G2 MA7051 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 4,196,763               | 80,0449                                          | 4,064,559              | 5,077,850              | 4,202,522                                        | 0                                                            | 5,759                                                    | 0                                                                                     | 0                                                                   | 2,000                | 4,727                             | MON                    | 8,463                                            | 76,168                                     | 03/08/2024         | 12/20/2050                                          |
| 36179V-ZR-4..           | G2 MA7052 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 435,359                 | 83,7343                                          | 425,902                | 508,635                | 435,849                                          | 0                                                            | 490                                                      | 0                                                                                     | 0                                                                   | 2,500                | 4,833                             | MON                    | 1,060                                            | 9,537                                      | 03/12/2024         | 12/20/2050                                          |
| 36179W-3A-4..           | G2 MA7993 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 592,200                 | 99,1620                                          | 586,138                | 591,092                | 592,221                                          | 0                                                            | 22                                                       | 0                                                                                     | 0                                                                   | 5,500                | 5,438                             | MON                    | 2,709                                            | 13,546                                     | 07/17/2024         | 04/20/2052                                          |
| 36179W-SB-0..           | G2 MA8042 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,621,265               | 83,4885                                          | 1,593,607              | 1,908,774              | 1,622,125                                        | 0                                                            | 860                                                      | 0                                                                                     | 0                                                                   | 2,500                | 4,863                             | MON                    | 3,977                                            | 23,860                                     | 06/18/2024         | 05/20/2052                                          |
| 36179W-SH-7..           | G2 MA8048 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 263,524                 | 99,5372                                          | 261,854                | 263,072                | 263,534                                          | 0                                                            | 10                                                       | 0                                                                                     | 0                                                                   | 5,500                | 5,439                             | MON                    | 1,206                                            | 6,029                                      | 07/17/2024         | 05/20/2052                                          |
| 36179W-7M-4..           | G2 MA8100 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 313,341                 | 92,1636                                          | 308,811                | 335,068                | 313,189                                          | 0                                                            | (153)                                                    | 0                                                                                     | 0                                                                   | 4,000                | 5,166                             | MON                    | 1,117                                            | 11,267                                     | 06/20/2024         | 06/20/2052                                          |
| 36179W-BX-5..           | G2 MA7254 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 354,552                 | 80,0648                                          | 285,949                | 357,147                | 354,757                                          | 0                                                            | 37                                                       | 0                                                                                     | 0                                                                   | 2,000                | 2,084                             | MON                    | 595                                              | 7,143                                      | 01/13/2022         | 03/20/2051                                          |
| 36179W-BY-3..           | G2 MA7255 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 281,864                 | 83,4886                                          | 270,779                | 324,331                | 282,594                                          | 0                                                            | 632                                                      | 0                                                                                     | 0                                                                   | 2,500                | 4,557                             | MON                    | 676                                              | 8,108                                      | 06/30/2023         | 03/20/2051                                          |
| 36179W-G4-4..           | G2 MA7419 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 726,986                 | 86,8186                                          | 664,925                | 765,878                | 729,666                                          | 0                                                            | 513                                                      | 0                                                                                     | 0                                                                   | 3,000                | 3,765                             | MON                    | 1,915                                            | 22,976                                     | 05/04/2022         | 06/20/2051                                          |
| 36179W-JS-8..           | G2 MA7473 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,100,088               | 86,7580                                          | 991,117                | 1,142,392              | 1,103,572                                        | 0                                                            | 546                                                      | 0                                                                                     | 0                                                                   | 3,000                | 3,540                             | MON                    | 2,856                                            | 34,272                                     | 04/19/2022         | 07/20/2051                                          |
| 36179W-LP-1..           | G2 MA7534 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 2,190,761               | 83,4922                                          | 2,133,459              | 2,555,281              | 2,200,291                                        | 0                                                            | 5,080                                                    | 0                                                                                     | 0                                                                   | 2,500                | 4,714                             | MON                    | 5,324                                            | 63,882                                     | 09/12/2023         | 08/20/2051                                          |
| 36179W-ND-6..           | G2 MA7588 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,130,951               | 80,0639                                          | 942,791                | 1,177,547              | 1,135,273                                        | 0                                                            | 719                                                      | 0                                                                                     | 0                                                                   | 2,000                | 2,483                             | MON                    | 1,963                                            | 23,551                                     | 03/17/2022         | 09/20/2051                                          |
| 36179W-NE-4..           | G2 MA7589 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 1,305,473               | 83,4920                                          | 1,240,139              | 1,485,338              | 1,313,976                                        | 0                                                            | 2,582                                                    | 0                                                                                     | 0                                                                   | 2,500                | 4,305                             | MON                    | 3,094                                            | 37,133                                     | 11/28/2022         | 09/20/2051                                          |
| 36179W-NF-1..           | G2 MA7590 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 183,875                 | 86,7887                                          | 180,066                | 207,476                | 185,183                                          | 0                                                            | 295                                                      | 0                                                                                     | 0                                                                   | 3,000                | 4,858                             | MON                    | 519                                              | 6,224                                      | 10/07/2022         | 09/20/2051                                          |
| 36179W-P9-3..           | G2 MA7648 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 988,896                 | 80,0639                                          | 928,057                | 1,159,145              | 997,493                                          | 0                                                            | 2,554                                                    | 0                                                                                     | 0                                                                   | 2,000                | 4,086                             | MON                    | 1,932                                            | 23,183                                     | 12/12/2022         | 10/20/2051                                          |
| 36179W-R4-2..           | G2 MA7707 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 395,856                 | 89,4640                                          | 389,341                | 435,193                | 395,562                                          | 0                                                            | (294)                                                    | 0                                                                                     | 0                                                                   | 3,500                | 5,201                             | MON                    | 1,269                                            | 11,269                                     | 11/26/2024         | 11/20/2051                                          |
| 36179W-TY-4..           | G2 MA7767 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 977,473                 | 83,4894                                          | 975,159                | 1,168,004              | 987,569                                          | 0                                                            | 2,796                                                    | 0                                                                                     | 0                                                                   | 2,500                | 5,004                             | MON                    | 2,433                                            | 29,200                                     | 10/20/2022         | 12/20/2051                                          |
| 36179W-TZ-1..           | G2 MA7768 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 431,874                 | 86,6966                                          | 410,323                | 473,286                | 434,525                                          | 0                                                            | 599                                                      | 0                                                                                     | 0                                                                   | 3,000                | 4,362                             | MON                    | 1,183                                            | 14,199                                     | 09/19/2022         | 12/20/2051                                          |
| 36179W-VV-7..           | G2 MA7828 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 913,138                 | 86,6977                                          | 871,313                | 1,005,001              | 918,957                                          | 0                                                            | 1,458                                                    | 0                                                                                     | 0                                                                   | 3,000                | 4,339                             | MON                    | 2,513                                            | 30,150                                     | 12/12/2022         | 01/20/2052                                          |
| 36179W-VW-5..           | G2 MA7829 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 446,344                 | 89,4340                                          | 429,374                | 480,101                | 446,271                                          | 0                                                            | (73)                                                     | 0                                                                                     | 0                                                                   | 3,500                | 4,788                             | MON                    | 1,400                                            | 5,601                                      | 08/13/2024         | 01/20/2052                                          |
| 36179W-XH-6..           | G2 MA7880 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 395,775                 | 79,9486                                          | 387,350                | 484,499                | 395,736                                          | 0                                                            | (39)                                                     | 0                                                                                     | 0                                                                   | 2,000                | 5,119                             | MON                    | 808                                              | 4,845                                      | 06/18/2024         | 02/20/2052                                          |
| 36179W-ZC-5..           | G2 MA7939 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 678,330                 | 92,0465                                          | 657,123                | 713,903                | 678,729                                          | 0                                                            | 255                                                      | 0                                                                                     | 0                                                                   | 4,000                | 4,866                             | MON                    | 2,380                                            | 15,552                                     | 10/08/2024         | 03/20/2052                                          |
| 36179X-5J-1..           | G2 MA8949 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 507,820                 | 100,7259                                         | 500,136                | 496,532                | 507,526                                          | 0                                                            | (295)                                                    | 0                                                                                     | 0                                                                   | 6,000                | 5,347                             | MON                    | 2,483                                            | 7,448                                      | 09/13/2024         | 06/20/2053                                          |
| 36179X-AB-2..           | G2 MA8102 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 647,368                 | 97,3963                                          | 644,407                | 661,634                | 647,398                                          | 0                                                            | 30                                                       | 0                                                                                     | 0                                                                   | 5,000                | 5,455                             | MON                    | 2,757                                            | 16,541                                     | 06/27/2024         | 06/20/2052                                          |
| 36179X-AC-0..           | G2 MA8103 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 169,929                 | 99,5374                                          | 169,766                | 170,555                | 169,936                                          | 0                                                            | 4                                                        | 0                                                                                     | 0                                                                   | 5,500                | 5,581                             | MON                    | 782                                              | 9,381                                      | 07/31/2023         | 06/20/2052                                          |
| 36179X-BU-9..           | G2 MA8151 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 811,864                 | 94,7784                                          | 851,568                | 898,483                | 814,679                                          | 0                                                            | 2,615                                                    | 0                                                                                     | 0                                                                   | 4,500                | 6,417                             | MON                    | 3,369                                            | 40,432                                     | 10/24/2023         | 07/20/2052                                          |
| 36179X-DF-0..           | G2 MA8202 - RMBS |       |                                      | 4                     | 1.A                                                                                                    | 430,660                 | 97,3944                                          | 443,557                | 455,424                | 431,722                                          | 0                                                            | 895                                                      | 0                                                                                     | 0                                                                   | 5,000                | 6,141                             | MON                    | 1,898                                            | 22,771                                     | 10/12/2023         | 08/20/2052                                          |
| 36179X-DG-8..           | G2 MA8203 - RMBS |       |                                      | 4                     |                                                                                                        |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |



ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

| 1            | 2                      | Codes                   |             |      | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrat-<br>ive Symbol | 7<br><br>Actual<br>Cost | Fair Value                              |               | 10<br><br>Par<br>Value | 11<br><br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value           |                                                |                                                                             |                                                           | Interest   |                         |              |                                        |                                  | Dates      |                                           |
|--------------|------------------------|-------------------------|-------------|------|--------------------------------------------------------------------------------------------------------|-------------------------|-----------------------------------------|---------------|------------------------|--------------------------------------------------|----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------|------------|-------------------------|--------------|----------------------------------------|----------------------------------|------------|-------------------------------------------|
|              |                        | 3                       | 4           | 5    |                                                                                                        |                         | 8                                       | 9             |                        |                                                  | 12                                                 | 13                                             | 14                                                                          | 15                                                        | 16         | 17                      | 18           | 19                                     | 20                               | 21         | 22                                        |
|              |                        | CUSIP<br>Identification | Description | Code | F<br>o<br>r<br>e<br>i<br>g<br>n<br><br>Bond<br>CHAR                                                    |                         | Rate Used<br>to Obtain<br>Fair<br>Value | Fair<br>Value |                        |                                                  | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec.<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 3132DM-3Y-9. | FH SD0815 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 392,443                 | 86.6518                                 | 349,957       | 403,865                | 393,351                                          | 0                                                  | 165                                            | 0                                                                           | 0                                                         | 3.000      | 3.374                   | MON          | 1,010                                  | 12,116                           | 04/07/2022 | 01/01/2052                                |
| 3132DM-U8-6. | FH SD0607 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,383,871               | 82.7357                                 | 1,103,240     | 1,333,450              | 1,377,758                                        | 0                                                  | (1,109)                                        | 0                                                                           | 0                                                         | 2.500      | 2.016                   | MON          | 2,778                                  | 33,336                           | 05/28/2021 | 05/01/2051                                |
| 3132DP-BW-7. | FH SD1853 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 182,735                 | 99.0761                                 | 175,854       | 177,493                | 182,707                                          | 0                                                  | (28)                                           | 0                                                                           | 0                                                         | 5.500      | 4.962                   | MON          | 814                                    | 2,441                            | 09/05/2024 | 11/01/2052                                |
| 3132DV-5Y-7. | FH SD8063 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 538,453                 | 89.1523                                 | 524,459       | 588,273                | 539,622                                          | 0                                                  | 816                                            | 0                                                                           | 0                                                         | 3.500      | 5.037                   | MON          | 1,716                                  | 20,590                           | 02/24/2023 | 05/01/2050                                |
| 3132DV-6V-2. | FH SD8084 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 148,583                 | 86.1081                                 | 144,593       | 167,920                | 149,134                                          | 0                                                  | 317                                            | 0                                                                           | 0                                                         | 3.000      | 4.924                   | MON          | 420                                    | 5,038                            | 11/22/2022 | 08/01/2050                                |
| 3132DV-L8-6. | FH SD7551 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,522,695               | 86.2456                                 | 1,351,154     | 1,566,634              | 1,525,884                                        | 0                                                  | 649                                            | 0                                                                           | 0                                                         | 3.000      | 3.377                   | MON          | 3,917                                  | 46,999                           | 04/07/2022 | 01/01/2052                                |
| 3132DW-A5-2. | FH SD8128 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 176,532                 | 78.2254                                 | 141,816       | 181,291                | 176,869                                          | 0                                                  | 89                                             | 0                                                                           | 0                                                         | 2.000      | 2.317                   | MON          | 302                                    | 3,626                            | 01/20/2022 | 02/01/2051                                |
| 3132DW-AD-5. | FH SD8104 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 5,601,593               | 73.7718                                 | 4,545,286     | 6,161,277              | 5,619,434                                        | 0                                                  | 9,671                                          | 0                                                                           | 0                                                         | 1.500      | 2.694                   | MON          | 7,702                                  | 92,419                           | 07/05/2023 | 11/01/2050                                |
| 3132DW-AG-8. | FH SD8107 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 849,596                 | 82.0314                                 | 863,137       | 1,052,203              | 851,734                                          | 0                                                  | 2,076                                          | 0                                                                           | 0                                                         | 2.500      | 5.816                   | MON          | 2,192                                  | 21,756                           | 05/29/2024 | 11/01/2050                                |
| 3132DW-AN-3. | FH SD8113 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,235,276               | 78.4991                                 | 1,100,152     | 1,401,484              | 1,243,654                                        | 0                                                  | 3,002                                          | 0                                                                           | 0                                                         | 2.000      | 3.667                   | MON          | 2,336                                  | 28,030                           | 05/17/2022 | 12/01/2050                                |
| 3132DW-AW-3. | FH SD8121 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 181,385                 | 78.5004                                 | 179,882       | 229,148                | 182,301                                          | 0                                                  | 801                                            | 0                                                                           | 0                                                         | 2.000      | 5.371                   | MON          | 382                                    | 4,583                            | 09/08/2023 | 01/01/2051                                |
| 3132DW-B2-8. | FH SD8157 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 494,922                 | 85.6619                                 | 455,030       | 531,192                | 497,079                                          | 0                                                  | 544                                            | 0                                                                           | 0                                                         | 3.000      | 3.978                   | MON          | 1,328                                  | 15,936                           | 07/13/2022 | 07/01/2051                                |
| 3132DW-BB-8. | FH SD8134 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 225,013                 | 78.2242                                 | 213,837       | 273,364                | 226,322                                          | 0                                                  | 821                                            | 0                                                                           | 0                                                         | 2.000      | 4.624                   | MON          | 456                                    | 5,467                            | 03/29/2023 | 03/01/2051                                |
| 3132DW-BJ-1. | FH SD8141 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 3,280,795               | 81.9429                                 | 2,717,809     | 3,316,713              | 3,278,483                                        | 0                                                  | 410                                            | 0                                                                           | 0                                                         | 2.500      | 2.646                   | MON          | 6,910                                  | 82,918                           | 07/18/2023 | 04/01/2051                                |
| 3132DW-BY-8. | FH SD8155 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,203,312               | 78.2782                                 | 1,028,990     | 1,314,529              | 1,206,660                                        | 0                                                  | 1,797                                          | 0                                                                           | 0                                                         | 2.000      | 3.109                   | MON          | 2,191                                  | 26,291                           | 09/08/2023 | 07/01/2051                                |
| 3132DW-C3-5. | FH SD8190 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 280,112                 | 85.2626                                 | 275,610       | 323,248                | 280,218                                          | 0                                                  | 106                                            | 0                                                                           | 0                                                         | 3.000      | 5.161                   | MON          | 808                                    | 3,232                            | 07/17/2024 | 01/01/2052                                |
| 3132DW-CF-8. | FH SD8170 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 88,402                  | 92.3346                                 | 88,110        | 95,425                 | 88,416                                           | 0                                                  | 14                                             | 0                                                                           | 0                                                         | 4.000      | 5.428                   | MON          | 318                                    | 318                              | 10/31/2024 | 08/01/2051                                |
| 3132DW-CW-1. | FH SD8185 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 329,812                 | 89.1528                                 | 334,310       | 374,986                | 332,265                                          | 0                                                  | 596                                            | 0                                                                           | 0                                                         | 3.500      | 5.582                   | MON          | 1,094                                  | 13,124                           | 11/07/2022 | 12/01/2051                                |
| 3132DW-D3-4. | FH SD8222 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 782,329                 | 91.4914                                 | 776,553       | 848,772                | 782,236                                          | 0                                                  | (93)                                           | 0                                                                           | 0                                                         | 4.000      | 5.233                   | MON          | 2,829                                  | 2,829                            | 11/14/2024 | 06/01/2052                                |
| 3132DW-DU-4. | FH SD8215 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 863,286                 | 91.4936                                 | 874,837       | 956,173                | 864,685                                          | 0                                                  | 1,111                                          | 0                                                                           | 0                                                         | 4.000      | 5.535                   | MON          | 3,187                                  | 29,209                           | 04/25/2024 | 05/01/2052                                |
| 3132DW-DW-0. | FH SD8217 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 169,588                 | 91.4941                                 | 164,085       | 179,339                | 169,613                                          | 0                                                  | 26                                             | 0                                                                           | 0                                                         | 4.000      | 4.834                   | MON          | 598                                    | 2,391                            | 08/07/2024 | 04/01/2052                                |
| 3132DW-ED-1. | FH SD8232 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 420,262                 | 96.8239                                 | 398,021       | 411,077                | 419,154                                          | 0                                                  | (219)                                          | 0                                                                           | 0                                                         | 5.000      | 4.674                   | MON          | 1,713                                  | 20,554                           | 08/11/2022 | 06/01/2052                                |
| 3132DW-EY-5. | FH SD8251 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 308,792                 | 99.2118                                 | 308,302       | 310,751                | 308,806                                          | 0                                                  | 23                                             | 0                                                                           | 0                                                         | 5.500      | 5.611                   | MON          | 1,424                                  | 17,091                           | 10/05/2023 | 08/01/2052                                |
| 3132DW-FG-3. | FH SD8267 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,037,828               | 96.5135                                 | 1,021,573     | 1,058,477              | 1,037,874                                        | 0                                                  | 47                                             | 0                                                                           | 0                                                         | 5.000      | 5.318                   | MON          | 4,410                                  | 6,562                            | 11/12/2024 | 11/01/2052                                |
| 3132DW-FH-1. | FH SD8268 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,448,535               | 99.2106                                 | 1,439,462     | 1,450,916              | 1,448,137                                        | 0                                                  | (47)                                           | 0                                                                           | 0                                                         | 5.500      | 5.529                   | MON          | 6,650                                  | 66,888                           | 07/18/2024 | 11/01/2052                                |
| 3132DW-FU-2. | FH SD8279 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,369,559               | 101.9072                                | 1,382,965     | 1,357,083              | 1,369,038                                        | 0                                                  | (522)                                          | 0                                                                           | 0                                                         | 6.000      | 5.724                   | MON          | 6,785                                  | 47,943                           | 07/18/2024 | 11/01/2052                                |
| 3132DW-FX-6. | FH SD8282 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 428,313                 | 102.1583                                | 426,570       | 417,558                | 428,007                                          | 0                                                  | (306)                                          | 0                                                                           | 0                                                         | 6.500      | 5.447                   | MON          | 2,262                                  | 9,047                            | 07/17/2024 | 01/01/2053                                |
| 3132DW-G2-3. | FH SD8317 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 956,595                 | 100.5588                                | 953,743       | 948,444                | 956,156                                          | 0                                                  | (439)                                          | 0                                                                           | 0                                                         | 6.000      | 5.991                   | MON          | 4,742                                  | 28,453                           | 06/05/2024 | 04/01/2053                                |
| 3132JB-O4-8. | FH Q19974 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 199,998                 | 91.1012                                 | 181,514       | 199,245                | 199,743                                          | 0                                                  | (30)                                           | 0                                                                           | 0                                                         | 3.500      | 3.440                   | MON          | 581                                    | 6,974                            | 10/11/2018 | 07/01/2043                                |
| 3132L7-S6-7. | FH V82341 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 234,295                 | 94.1327                                 | 212,941       | 226,214                | 233,545                                          | 0                                                  | (265)                                          | 0                                                                           | 0                                                         | 4.000      | 3.264                   | MON          | 754                                    | 9,049                            | 10/11/2018 | 01/01/2044                                |
| 3132XV-V4-2. | FH Q53334 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 56,324                  | 92.9687                                 | 48,881        | 52,578                 | 56,103                                           | 0                                                  | (85)                                           | 0                                                                           | 0                                                         | 4.000      | 2.791                   | MON          | 175                                    | 2,103                            | 07/13/2021 | 01/01/2048                                |
| 31335A-2A-5. | FH G60769 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 549,379                 | 94.2103                                 | 563,152       | 597,760                | 551,198                                          | 0                                                  | 1,744                                          | 0                                                                           | 0                                                         | 4.000      | 6.105                   | MON          | 1,993                                  | 23,910                           | 11/10/2023 | 03/01/2043                                |
| 31335B-2M-7. | FH G61680 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 889,068                 | 86.7070                                 | 731,671       | 843,843                | 885,027                                          | 0                                                  | (1,178)                                        | 0                                                                           | 0                                                         | 3.000      | 2.188                   | MON          | 2,110                                  | 25,315                           | 11/17/2020 | 04/01/2047                                |
| 31335B-O6-6. | FH G61377 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 658,228                 | 89.0390                                 | 596,614       | 670,059                | 661,130                                          | 0                                                  | 317                                            | 0                                                                           | 0                                                         | 3.000      | 3.279                   | MON          | 1,675                                  | 20,102                           | 01/22/2019 | 08/01/2043                                |
| 3133AE-N8-3. | FH QB7615 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 2,972,586               | 79.5708                                 | 2,327,365     | 2,924,900              | 2,968,127                                        | 0                                                  | (1,047)                                        | 0                                                                           | 0                                                         | 2.000      | 1.799                   | MON          | 4,875                                  | 58,498                           | 09/02/2021 | 01/01/2051                                |
| 3133AG-W4-7. | FH QB9667 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 697,094                 | 86.2539                                 | 579,713       | 672,100                | 694,349                                          | 0                                                  | (437)                                          | 0                                                                           | 0                                                         | 3.000      | 2.519                   | MON          | 1,680                                  | 20,163                           | 12/01/2021 | 03/01/2051                                |
| 3133AU-TM-0. | FH QC9556 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 856,696                 | 82.7424                                 | 689,460       | 833,261                | 853,613                                          | 0                                                  | (439)                                          | 0                                                                           | 0                                                         | 2.500      | 2.159                   | MON          | 1,736                                  | 20,832                           | 10/13/2021 | 10/01/2051                                |
| 3133B3-WR-4. | FH QD6056 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 367,503                 | 85.8904                                 | 374,416       | 435,923                | 371,109                                          | 0                                                  | 1,025                                          | 0                                                                           | 0                                                         | 3.000      | 5.490                   | MON          | 1,090                                  | 13,078                           | 10/20/2022 | 02/01/2052                                |
| 3133G8-DD-0. | FH QN1900 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 416,674                 | 94.2270                                 | 370,450       | 393,146                | 411,507                                          | 0                                                  | (1,549)                                        | 0                                                                           | 0                                                         | 3.000      | 1.602                   | MON          | 983                                    | 11,794                           | 04/22/2021 | 04/01/2035                                |
| 3133KJ-6X-5. | FH RA3586 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 12,604                  | 92.0090                                 | 10,802        | 11,740                 | 12,529                                           | 0                                                  | (14)                                           | 0                                                                           | 0                                                         | 4.000      | 2.775                   | MON          | 39                                     | 470                              | 02/09/2021 | 09/01/2050                                |
| 3133KM-DF-9. | FH RA5502 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 154,879                 | 84.9195                                 | 155,576       | 183,204                | 155,848                                          | 0                                                  | 398                                            | 0                                                                           | 0                                                         | 3.000      | 5.497                   | MON          | 458                                    | 5,496                            | 10/19/2022 | 06/01/2051                                |
| 3133KN-SC-8. | FH RA6815 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 117,548                 | 82.1306                                 | 118,412       | 144,175                | 117,655                                          | 0                                                  | 108                                            | 0                                                                           | 0                                                         | 2.500      | 5.327                   | MON          | 300                                    | 2,103                            | 05/23/2024 | 02/01/2052                                |
| 3133KY-TW-9. | FH RB5065 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 1,458,982               | 83.3756                                 | 1,176,364     | 1,410,922              | 1,451,855                                        | 0                                                  | (1,934)                                        | 0                                                                           | 0                                                         | 2.000      | 1.430                   | MON          | 2,352                                  | 28,218                           | 01/29/2021 | 07/01/2040                                |
| 3133KY-U6-4. | FH RB5105 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 633,066                 | 83.8076                                 | 520,633       | 621,224                | 631,210                                          | 0                                                  | (450)                                          | 0                                                                           | 0                                                         | 2.000      | 1.690                   | MON          | 1,035                                  | 12,424                           | 10/01/2021 | 03/01/2041                                |
| 3137BY-6K-1. | FHR 4680 GZ - CMO/RMBS |                         |             | 4.   | 1.A                                                                                                    | 1,390,198               | 85.8923                                 | 1,119,581     | 1,303,471              | 1,372,596                                        | 0                                                  | (9,968)                                        | 0                                                                           | 0                                                         | 3.500      | 2.862                   | MON          | 3,802                                  | 44,768                           | 04/29/2021 | 03/15/2047                                |
| 31385X-AZ-0. | FN 555424 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 61,179                  | 101.0767                                | 54,558        | 59,515                 | 59,515                                           | 0                                                  | (592)                                          | 0                                                                           | 0                                                         | 5.500      | 1.507                   | MON          | 247                                    | 2,969                            | 10/13/2021 | 05/01/2033                                |
| 31389J-VX-9. | FN 627130 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 7,839                   | 103.8528                                | 8,773         | 8,447                  | 8,613                                            | 0                                                  | (13)                                           | 0                                                                           | 0                                                         | 6.500      | 5.298                   | MON          | 46                                     | 549                              | 08/10/2004 | 03/01/2032                                |
| 3138A8-RD-0. | FN AH6783 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 306,201                 | 94.1763                                 | 263,954       | 280,276                | 303,159                                          | 0                                                  | (1,076)                                        | 0                                                                           | 0                                                         | 4.000      | 2.396                   | MON          | 934                                    | 11,211                           | 08/10/2021 | 03/01/2041                                |
| 3138A8-RH-1. | FN AH6787 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 189,056                 | 97.3712                                 | 177,486       | 182,278                | 187,575                                          | 0                                                  | (242)                                          | 0                                                                           | 0                                                         | 4.500      | 3.710                   | MON          | 684                                    | 8,203                            | 05/06/2011 | 03/01/2041                                |
| 3138AB-CW-7. | FN AH9084 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 271,905                 | 97.3713                                 | 254,747       | 261,624                | 270,281                                          | 0                                                  | (413)                                          | 0                                                                           | 0                                                         | 4.500      | 3.599                   | MON          | 981                                    | 11,773                           | 10/11/2018 | 04/01/2041                                |
| 3138AF-C6-5. | FN A11892 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 156,525                 | 101.1854                                | 142,285       | 140,618                | 154,453                                          | 0                                                  | (590)                                          | 0                                                                           | 0                                                         | 5.000      | 2.474                   | MON          | 586                                    | 7,031                            | 11/08/2019 | 05/01/2041                                |
| 3138EE-N5-4. | FN AK9411 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 367,355                 | 93.9972                                 | 338,595       | 360,218                | 366,198                                          | 0                                                  | (254)                                          | 0                                                                           | 0                                                         | 4.000      | 3.556                   | MON          | 1,201                                  | 14,409                           | 10/11/2018 | 03/01/2042                                |
| 3138EG-BY-9. | FN AL0054 - RMBS       |                         |             | 4.   | 1.A                                                                                                    | 238,348                 | 96.1564                                 | 211,110       | 219,549                | 235,747                                          |                                                    |                                                |                                                                             |                                                           |            |                         |              |                                        |                                  |            |                                           |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

| 1                       | 2                     | Codes |                                 |              | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrat-<br>ive Symbol | 7<br><br>Actual<br>Cost | Fair Value                              |               | 10<br><br>Par<br>Value | 11<br><br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                     |                                                          |                                                                                       |                                                                     | Interest             |                                   |                        |                                                  |                                            | Dates              |                                                     |
|-------------------------|-----------------------|-------|---------------------------------|--------------|--------------------------------------------------------------------------------------------------------|-------------------------|-----------------------------------------|---------------|------------------------|--------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------------------------------------|---------------------------------------------------------------------|----------------------|-----------------------------------|------------------------|--------------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------------|
|                         |                       | 3     | 4                               | 5            |                                                                                                        |                         | 8                                       | 9             |                        |                                                  | 12<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br><br>Current Year's<br>(Amortization)/<br>Accretion | 14<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br><br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br><br>Rate<br>of | 17<br><br>Effective<br>Rate<br>of | 18<br><br>When<br>Paid | 19<br><br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br><br>Amount<br>Rec.<br>During<br>Year | 21<br><br>Acquired | 22<br><br>Stated<br>Contractual<br>Maturity<br>Date |
|                         |                       | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR |                                                                                                        |                         | Rate Used<br>to Obtain<br>Fair<br>Value | Fair<br>Value |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| CUSIP<br>Identification | Description           |       |                                 |              |                                                                                                        |                         |                                         |               |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 3138ER-ZC-7..           | FN AL9738 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 77,350                  | 95.0302                                 | 74,108        | 77,983                 | 77,523                                           | 0                                                            | 66                                                       | 0                                                                                     | 0                                                                   | 2.000                | 2.248                             | MON                    | 130                                              | 1,560                                      | 02/25/2022         | 01/01/2032                                          |
| 3138LQ-Q6-2..           | FN A00454 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 187,292                 | 91.6626                                 | 173,980       | 189,805                | 187,557                                          | 0                                                            | 68                                                       | 0                                                                                     | 0                                                                   | 3.500                | 3.746                             | MON                    | 554                                              | 6,643                                      | 10/11/2018         | 08/01/2042                                          |
| 3138MB-MB-9..           | FN AP7553 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 177,997                 | 87.7947                                 | 163,518       | 186,250                | 179,280                                          | 0                                                            | 254                                                      | 0                                                                                     | 0                                                                   | 3.000                | 3.805                             | MON                    | 466                                              | 5,587                                      | 10/11/2018         | 09/01/2042                                          |
| 3138MK-SH-0..           | FN A04119 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 544,788                 | 91.0715                                 | 573,995       | 630,268                | 547,072                                          | 0                                                            | 2,509                                                    | 0                                                                                     | 0                                                                   | 3.500                | 6.732                             | MON                    | 1,838                                            | 22,059                                     | 10/30/2023         | 09/01/2043                                          |
| 3138W1-LC-9..           | FN AR3922 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 239,028                 | 89.2779                                 | 202,716       | 227,061                | 236,280                                          | 0                                                            | (390)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 2.159                             | MON                    | 568                                              | 6,812                                      | 05/01/2013         | 03/01/2043                                          |
| 3138W2-WX-9..           | FN AR5161 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 497,738                 | 86.6781                                 | 448,228       | 517,117                | 500,038                                          | 0                                                            | 544                                                      | 0                                                                                     | 0                                                                   | 3.000                | 3.665                             | MON                    | 1,293                                            | 15,514                                     | 10/11/2018         | 05/01/2043                                          |
| 3138W9-BG-4..           | FN AS0038 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 227,941                 | 87.0839                                 | 186,303       | 213,935                | 226,369                                          | 0                                                            | (504)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 1.838                             | MON                    | 535                                              | 6,418                                      | 11/17/2020         | 07/01/2043                                          |
| 3138W9-BN-9..           | FN AS0044 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 220,733                 | 87.0827                                 | 180,409       | 207,170                | 219,225                                          | 0                                                            | (485)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 1.840                             | MON                    | 518                                              | 6,215                                      | 11/17/2020         | 07/01/2043                                          |
| 3138W9-WH-9..           | FN AS0647 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 857,410                 | 91.0266                                 | 741,981       | 815,125                | 854,251                                          | 0                                                            | (1,506)                                                  | 0                                                                                     | 0                                                                   | 3.500                | 2.479                             | MON                    | 2,377                                            | 28,529                                     | 11/15/2019         | 10/01/2043                                          |
| 3138WA-N9-4..           | FN AS1315 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 385,605                 | 94.5870                                 | 341,520       | 361,064                | 383,779                                          | 0                                                            | (812)                                                    | 0                                                                                     | 0                                                                   | 4.000                | 2.599                             | MON                    | 1,204                                            | 14,443                                     | 11/15/2019         | 12/01/2043                                          |
| 3138WE-EV-7..           | FN AS4647 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 310,783                 | 90.4605                                 | 281,433       | 311,111                | 310,648                                          | 0                                                            | (11)                                                     | 0                                                                                     | 0                                                                   | 3.500                | 3.507                             | MON                    | 907                                              | 10,889                                     | 10/11/2018         | 03/01/2045                                          |
| 3138WF-RS-7..           | FN AS5896 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 117,189                 | 94.6299                                 | 109,485       | 115,698                | 116,265                                          | 0                                                            | (127)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.185                             | MON                    | 241                                              | 2,892                                      | 12/09/2015         | 10/01/2030                                          |
| 3138WH-N5-7..           | FN AS7611 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 279,463                 | 84.2631                                 | 234,842       | 278,701                | 279,855                                          | 0                                                            | (51)                                                     | 0                                                                                     | 0                                                                   | 2.500                | 2.416                             | MON                    | 581                                              | 6,968                                      | 01/16/2020         | 07/01/2046                                          |
| 3138WH-RP-9..           | FN AS7693 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 85,352                  | 93.1236                                 | 80,540        | 86,487                 | 85,606                                           | 0                                                            | 102                                                      | 0                                                                                     | 0                                                                   | 2.000                | 2.370                             | MON                    | 144                                              | 1,730                                      | 02/25/2022         | 08/01/2031                                          |
| 3138WJ-A4-0..           | FN AS8126 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 719,651                 | 89.7807                                 | 620,140       | 690,727                | 717,178                                          | 0                                                            | (772)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 2.768                             | MON                    | 2,015                                            | 24,175                                     | 11/05/2019         | 10/01/2046                                          |
| 3138WJ-EN-4..           | FN AS8240 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 308,568                 | 93.9549                                 | 291,280       | 310,021                | 309,325                                          | 0                                                            | 22                                                       | 0                                                                                     | 0                                                                   | 2.500                | 2.536                             | MON                    | 646                                              | 7,751                                      | 05/17/2019         | 11/01/2031                                          |
| 3138WJ-FK-9..           | FN AS8269 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 1,053,124               | 86.7079                                 | 863,491       | 995,862                | 1,047,816                                        | 0                                                            | (1,502)                                                  | 0                                                                                     | 0                                                                   | 3.000                | 2.125                             | MON                    | 2,490                                            | 29,876                                     | 08/14/2020         | 11/01/2046                                          |
| 3138WJ-Q2-7..           | FN AS8572 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 678,107                 | 90.5169                                 | 607,724       | 671,393                | 679,243                                          | 0                                                            | (237)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 3.260                             | MON                    | 1,958                                            | 23,499                                     | 04/16/2019         | 12/01/2046                                          |
| 3138WJ-TG-3..           | FN AS8650 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 804,530                 | 86.7066                                 | 715,553       | 825,258                | 808,124                                          | 0                                                            | 394                                                      | 0                                                                                     | 0                                                                   | 3.000                | 3.346                             | MON                    | 2,063                                            | 24,758                                     | 01/16/2019         | 01/01/2047                                          |
| 3138X0-3Q-9..           | FN AU1706 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 372,260                 | 87.0733                                 | 303,216       | 348,231                | 369,577                                          | 0                                                            | (821)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 1.802                             | MON                    | 871                                              | 10,447                                     | 11/02/2020         | 08/01/2043                                          |
| 314020-6T-3..           | FN F75382 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 127,526                 | 99.9432                                 | 120,277       | 120,345                | 125,560                                          | 0                                                            | (443)                                                    | 0                                                                                     | 0                                                                   | 5.000                | 3.465                             | MON                    | 501                                              | 6,017                                      | 10/11/2018         | 04/01/2035                                          |
| 31402R-FU-8..           | FN F75579 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 139,147                 | 99.9665                                 | 131,332       | 131,376                | 137,080                                          | 0                                                            | (509)                                                    | 0                                                                                     | 0                                                                   | 5.000                | 3.428                             | MON                    | 547                                              | 6,569                                      | 10/11/2018         | 06/01/2035                                          |
| 31402R-JV-2..           | FN F75676 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 164,938                 | 99.9697                                 | 155,693       | 155,741                | 162,301                                          | 0                                                            | (589)                                                    | 0                                                                                     | 0                                                                   | 5.000                | 3.472                             | MON                    | 649                                              | 7,787                                      | 01/16/2018         | 07/01/2035                                          |
| 31404E-C7-9..           | FN F66094 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 5,346                   | 100.1476                                | 7,695         | 7,683                  | 7,811                                            | 0                                                            | (7)                                                      | 0                                                                                     | 0                                                                   | 6.500                | 5.531                             | MON                    | 42                                               | 499                                        | 03/10/2005         | 02/01/2034                                          |
| 3140EW-WY-7..           | FN BC2462 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 192,571                 | 95.0712                                 | 181,380       | 190,783                | 191,665                                          | 0                                                            | (193)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 2.675                             | MON                    | 477                                              | 5,723                                      | 05/10/2019         | 02/01/2031                                          |
| 3140FP-C9-8..           | FN BE3695 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 711,797                 | 89.9333                                 | 617,478       | 686,595                | 709,816                                          | 0                                                            | (624)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 2.902                             | MON                    | 2,003                                            | 24,031                                     | 11/05/2019         | 06/01/2047                                          |
| 3140GU-MA-2..           | FN BH5752 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 152,942                 | 89.6587                                 | 131,339       | 146,487                | 152,819                                          | 0                                                            | (163)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 2.756                             | MON                    | 427                                              | 5,127                                      | 02/20/2020         | 11/01/2047                                          |
| 3140GV-2D-6..           | FN BH7071 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 154,540                 | 95.6517                                 | 136,555       | 142,763                | 153,919                                          | 0                                                            | (244)                                                    | 0                                                                                     | 0                                                                   | 4.500                | 2.971                             | MON                    | 535                                              | 6,424                                      | 07/20/2021         | 12/01/2047                                          |
| 3140GY-GZ-6..           | FN BH9215 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 0                       | 89.6694                                 | 0             | 0                      | 0                                                | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 3.500                | 2.512                             | MON                    | 0                                                | (16)                                       | 05/11/2021         | 01/01/2048                                          |
| 3140J8-GD-9..           | FN BM3795 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 160,353                 | 95.1115                                 | 156,675       | 164,728                | 161,669                                          | 0                                                            | 521                                                      | 0                                                                                     | 0                                                                   | 2.000                | 2.944                             | MON                    | 275                                              | 3,295                                      | 04/08/2022         | 01/01/2031                                          |
| 3140J9-BV-2..           | FN BM4551 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 493,124                 | 98.9380                                 | 478,583       | 483,720                | 492,979                                          | 0                                                            | (145)                                                    | 0                                                                                     | 0                                                                   | 4.500                | 3.940                             | MON                    | 1,814                                            | 5,442                                      | 09/03/2024         | 04/01/2041                                          |
| 3140J9-G2-1..           | FN BM4716 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 78,818                  | 95.1980                                 | 74,957        | 78,738                 | 78,710                                           | 0                                                            | (24)                                                     | 0                                                                                     | 0                                                                   | 3.500                | 3.413                             | MON                    | 230                                              | 2,756                                      | 11/14/2018         | 12/01/2030                                          |
| 3140J9-YH-8..           | FN BM5211 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 659,723                 | 94.4562                                 | 582,808       | 617,014                | 656,378                                          | 0                                                            | (1,510)                                                  | 0                                                                                     | 0                                                                   | 4.000                | 2.478                             | MON                    | 2,057                                            | 24,681                                     | 11/15/2019         | 03/01/2045                                          |
| 3140J9-Z3-8..           | FN BM5261 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 342,491                 | 92.9346                                 | 307,465       | 330,840                | 342,556                                          | 0                                                            | (296)                                                    | 0                                                                                     | 0                                                                   | 4.000                | 3.322                             | MON                    | 1,103                                            | 13,234                                     | 07/13/2021         | 01/01/2048                                          |
| 3140JG-LW-3..           | FN BN0340 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 595,927                 | 95.5265                                 | 572,849       | 599,675                | 595,986                                          | 0                                                            | 34                                                       | 0                                                                                     | 0                                                                   | 4.500                | 4.599                             | MON                    | 2,249                                            | 26,985                                     | 02/07/2023         | 12/01/2048                                          |
| 3140K8-RB-9..           | FN BP1381 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 196,018                 | 82.7155                                 | 154,831       | 187,185                | 195,301                                          | 0                                                            | (201)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 1.864                             | MON                    | 390                                              | 4,680                                      | 10/05/2020         | 03/01/2050                                          |
| 3140KE-K8-0..           | FN BP6618 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 2,096,973               | 82.4179                                 | 1,682,474     | 2,041,393              | 2,092,966                                        | 0                                                            | (1,179)                                                  | 0                                                                                     | 0                                                                   | 2.500                | 2.130                             | MON                    | 8,582                                            | 51,018                                     | 04/14/2021         | 08/01/2050                                          |
| 3140KK-GD-0..           | FN B00195 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 416,130                 | 79.5613                                 | 329,533       | 414,188                | 415,933                                          | 0                                                            | (54)                                                     | 0                                                                                     | 0                                                                   | 2.000                | 1.931                             | MON                    | 690                                              | 8,284                                      | 10/05/2021         | 08/01/2050                                          |
| 3140KM-TF-7..           | FN B02349 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 539,414                 | 79.5609                                 | 427,161       | 536,898                | 539,160                                          | 0                                                            | (67)                                                     | 0                                                                                     | 0                                                                   | 2.000                | 1.933                             | MON                    | 895                                              | 10,738                                     | 10/05/2021         | 09/01/2050                                          |
| 3140KM-U3-2..           | FN B02401 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 1,310,349               | 83.5148                                 | 1,058,128     | 1,266,994              | 1,306,634                                        | 0                                                            | (918)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.044                             | MON                    | 2,640                                            | 31,675                                     | 10/05/2021         | 09/01/2050                                          |
| 3140KP-Q4-8..           | FN B04074 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 2,142,813               | 79.5655                                 | 1,640,720     | 2,062,101              | 2,134,798                                        | 0                                                            | (1,749)                                                  | 0                                                                                     | 0                                                                   | 2.000                | 1.524                             | MON                    | 3,437                                            | 41,242                                     | 12/08/2020         | 12/01/2050                                          |
| 3140KS-AG-2..           | FN B06306 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 619,727                 | 79.5642                                 | 494,626       | 621,670                | 619,825                                          | 0                                                            | 23                                                       | 0                                                                                     | 0                                                                   | 2.000                | 2.030                             | MON                    | 1,036                                            | 12,433                                     | 12/13/2021         | 11/01/2050                                          |
| 3140KV-F8-8..           | FN B09190 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 709,261                 | 79.4146                                 | 543,062       | 683,831                | 706,813                                          | 0                                                            | (545)                                                    | 0                                                                                     | 0                                                                   | 2.000                | 1.549                             | MON                    | 1,140                                            | 13,677                                     | 01/04/2021         | 01/01/2051                                          |
| 3140KV-FP-0..           | FN B09173 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 1,138,441               | 79.2807                                 | 870,268       | 1,097,705              | 1,134,329                                        | 0                                                            | (861)                                                    | 0                                                                                     | 0                                                                   | 2.000                | 1.551                             | MON                    | 1,830                                            | 21,954                                     | 12/08/2020         | 12/01/2050                                          |
| 3140KX-QQ-2..           | FN BR0462 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 657,391                 | 82.7453                                 | 527,876       | 637,953                | 655,403                                          | 0                                                            | (381)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.116                             | MON                    | 1,329                                            | 15,949                                     | 04/14/2021         | 04/01/2051                                          |
| 3140L5-FL-5..           | FN BR6470 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 1,352,393               | 82.7528                                 | 1,081,362     | 1,306,737              | 1,347,314                                        | 0                                                            | (925)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.060                             | MON                    | 2,722                                            | 32,668                                     | 04/20/2021         | 03/01/2051                                          |
| 3140L8-W2-2..           | FN BR9664 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 1,354,647               | 82.9387                                 | 1,083,734     | 1,306,668              | 1,349,218                                        | 0                                                            | (920)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.049                             | MON                    | 2,722                                            | 32,667                                     | 05/28/2021         | 05/01/2051                                          |
| 3140Q7-GX-9..           | FN CA0213 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 94,827                  | 93.5255                                 | 86,736        | 92,741                 | 94,080                                           | 0                                                            | (175)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 2.382                             | MON                    | 232                                              | 2,782                                      | 11/13/2019         | 08/01/2032                                          |
| 3140QG-RN-9..           | FN CA8592 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 1,524,979               | 83.1545                                 | 1,219,500     | 1,466,547              | 1,519,272                                        | 0                                                            | (1,173)                                                  | 0                                                                                     | 0                                                                   | 2.500                | 1.984                             | MON                    | 3,055                                            | 36,664                                     | 05/27/2021         | 01/01/2051                                          |
| 3140QG-TZ-0..           | FN CA8667 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 1,454,919               | 78.4732                                 | 1,105,951     | 1,409,336              | 1,450,569                                        | 0                                                            | (1,109)                                                  | 0                                                                                     | 0                                                                   | 2.000                | 1.585                             | MON                    | 2,349                                            | 28,187                                     | 01/04/2021         | 10/01/2050                                          |
| 3140X3-A8-1..           | FN FM0030 - RMBS..... |       |                                 | 4..          | 1.A                                                                                                    | 242,251                 | 86.5484                                 | 202,972       | 234,519                | 242,072                                          | 0                                                            | (223)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 2.441                             | MON                    | 586                                              | 7,036                                      | 02/                |                                                     |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

| 1                       | 2                     | Codes |                                      |                       | 6<br>NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrat-<br>ive Symbol | 7<br><br>Actual<br>Cost | Fair Value                                       |                        | 10<br><br>Par<br>Value | 11<br><br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book / Adjusted Carrying Value                     |                                                          |                                                                                       |                                                                     | Interest             |                                   |                        |                                                  |                                            | Dates              |                                                     |
|-------------------------|-----------------------|-------|--------------------------------------|-----------------------|--------------------------------------------------------------------------------------------------------|-------------------------|--------------------------------------------------|------------------------|------------------------|--------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------|---------------------------------------------------------------------------------------|---------------------------------------------------------------------|----------------------|-----------------------------------|------------------------|--------------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------------|
|                         |                       | 3     | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 5<br><br>Bond<br>CHAR |                                                                                                        |                         | 8<br><br>Rate Used<br>to Obtain<br>Fair<br>Value | 9<br><br>Fair<br>Value |                        |                                                  | 12<br><br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 13<br><br>Current Year's<br>(Amortization)/<br>Accretion | 14<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | 15<br><br>Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | 16<br><br>Rate<br>of | 17<br><br>Effective<br>Rate<br>of | 18<br><br>When<br>Paid | 19<br><br>Admitted<br>Amount<br>Due &<br>Accrued | 20<br><br>Amount<br>Rec.<br>During<br>Year | 21<br><br>Acquired | 22<br><br>Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP<br>Identification | Description           | Code  |                                      |                       |                                                                                                        |                         |                                                  |                        |                        |                                                  |                                                              |                                                          |                                                                                       |                                                                     |                      |                                   |                        |                                                  |                                            |                    |                                                     |
| 3140X7-CA-5..           | FN FM3664 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 640,950                 | 92.5935                                          | 568,602                | 614,084                | 640,496                                          | 0                                                            | (606)                                                    | 0                                                                                     | 0                                                                   | 4.000                | 3.261                             | MON                    | 2,047                                            | 24,563                                     | 03/03/2022         | 03/01/2049                                          |
| 3140X8-6B-8..           | FN FM5365 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 517,600                 | 85.1294                                          | 417,288                | 490,181                | 514,319                                          | 0                                                            | (1,023)                                                  | 0                                                                                     | 0                                                                   | 2.500                | 1.553                             | MON                    | 1,021                                            | 12,255                                     | 01/15/2021         | 06/01/2046                                          |
| 3140X9-LZ-6..           | FN FM5743 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 633,130                 | 82.9422                                          | 514,993                | 620,906                | 631,907                                          | 0                                                            | (254)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.244                             | MON                    | 1,294                                            | 15,523                                     | 11/23/2021         | 02/01/2051                                          |
| 3140XA-2Y-7..           | FN FM7090 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 332,700                 | 82.6081                                          | 266,630                | 322,765                | 331,609                                          | 0                                                            | (197)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.114                             | MON                    | 672                                              | 8,069                                      | 07/01/2021         | 05/01/2051                                          |
| 3140XC-AX-6..           | FN FM8121 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 5,168,915               | 79.2617                                          | 4,005,592              | 5,053,629              | 5,157,106                                        | 0                                                            | (2,462)                                                  | 0                                                                                     | 0                                                                   | 2.000                | 1.726                             | MON                    | 8,423                                            | 101,073                                    | 07/30/2021         | 06/01/2051                                          |
| 3140XC-Q9-2..           | FN FM8579 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 338,898                 | 82.2848                                          | 341,638                | 415,189                | 339,160                                          | 0                                                            | 262                                                      | 0                                                                                     | 0                                                                   | 2.500                | 5.517                             | MON                    | 865                                              | 6,055                                      | 05/23/2024         | 09/01/2051                                          |
| 3140XG-6U-8..           | FN FS1782 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 686,660                 | 86.2935                                          | 622,603                | 721,494                | 689,805                                          | 0                                                            | 559                                                      | 0                                                                                     | 0                                                                   | 3.000                | 3.652                             | MON                    | 1,804                                            | 21,645                                     | 04/28/2022         | 05/01/2052                                          |
| 3140XG-CP-2..           | FN FS0977 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 739,695                 | 86.2504                                          | 656,981                | 761,714                | 741,534                                          | 0                                                            | 322                                                      | 0                                                                                     | 0                                                                   | 3.000                | 3.383                             | MON                    | 1,904                                            | 22,851                                     | 04/07/2022         | 03/01/2052                                          |
| 3140XG-UK-3..           | FN FS1485 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 412,872                 | 87.5937                                          | 394,034                | 449,843                | 414,632                                          | 0                                                            | 1,200                                                    | 0                                                                                     | 0                                                                   | 3.000                | 4.721                             | MON                    | 1,125                                            | 13,495                                     | 03/29/2023         | 11/01/2046                                          |
| 3140XG-XM-6..           | FN FS1583 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 396,579                 | 86.0252                                          | 359,765                | 418,209                | 398,671                                          | 0                                                            | 433                                                      | 0                                                                                     | 0                                                                   | 3.000                | 3.641                             | MON                    | 1,046                                            | 12,546                                     | 05/18/2022         | 04/01/2052                                          |
| 3140XH-BE-6..           | FN FS1836 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 2,254,365               | 82.6443                                          | 2,015,357              | 2,438,593              | 2,268,410                                        | 0                                                            | 3,163                                                    | 0                                                                                     | 0                                                                   | 2.500                | 3.509                             | MON                    | 5,080                                            | 60,965                                     | 05/24/2022         | 05/01/2052                                          |
| 3140XH-VG-9..           | FN FS2414 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 649,612                 | 90.4885                                          | 667,034                | 737,149                | 652,420                                          | 0                                                            | 2,631                                                    | 0                                                                                     | 0                                                                   | 3.500                | 6.371                             | MON                    | 2,150                                            | 25,800                                     | 10/12/2023         | 04/01/2045                                          |
| 3140XK-DC-1..           | FN FS3698 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 1,595,272               | 99.0524                                          | 1,535,761              | 1,550,454              | 1,594,960                                        | 0                                                            | (312)                                                    | 0                                                                                     | 0                                                                   | 5.500                | 4.976                             | MON                    | 7,106                                            | 21,319                                     | 09/05/2024         | 11/01/2052                                          |
| 3140XM-LB-0..           | FN FS5721 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 651,997                 | 87.5453                                          | 681,162                | 778,068                | 655,838                                          | 0                                                            | 3,745                                                    | 0                                                                                     | 0                                                                   | 3.000                | 6.732                             | MON                    | 1,945                                            | 23,342                                     | 10/30/2023         | 04/01/2048                                          |
| 3140XM-RN-8..           | FN FS5892 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 415,978                 | 91.0768                                          | 436,411                | 479,168                | 417,763                                          | 0                                                            | 1,741                                                    | 0                                                                                     | 0                                                                   | 3.500                | 6.528                             | MON                    | 1,398                                            | 16,771                                     | 10/31/2023         | 07/01/2048                                          |
| 3140XP-E6-2..           | FN FS7356 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 885,660                 | 96.3863                                          | 867,619                | 900,147                | 886,023                                          | 0                                                            | 362                                                      | 0                                                                                     | 0                                                                   | 4.500                | 4.905                             | MON                    | 3,376                                            | 27,004                                     | 03/12/2024         | 01/01/2050                                          |
| 3140XP-JU-4..           | FN FS7474 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 452,024                 | 96.8702                                          | 444,827                | 459,199                | 452,173                                          | 0                                                            | 149                                                      | 0                                                                                     | 0                                                                   | 4.500                | 4.876                             | MON                    | 1,722                                            | 13,776                                     | 03/13/2024         | 01/01/2050                                          |
| 3140XR-RC-1..           | FN FS9482 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 364,896                 | 87.6686                                          | 345,703                | 394,329                | 354,947                                          | 0                                                            | 50                                                       | 0                                                                                     | 0                                                                   | 3.000                | 5.304                             | MON                    | 986                                              | 986                                        | 10/24/2024         | 01/01/2047                                          |
| 31410F-5E-1..           | FN 888345 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 124,647                 | 101.1172                                         | 116,725                | 115,436                | 121,872                                          | 0                                                            | (646)                                                    | 0                                                                                     | 0                                                                   | 5.500                | 3.267                             | MON                    | 529                                              | 6,349                                      | 10/11/2018         | 11/01/2034                                          |
| 31410K-JY-1..           | FN 889579 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 183,479                 | 103.3383                                         | 173,528                | 167,922                | 180,649                                          | 0                                                            | (646)                                                    | 0                                                                                     | 0                                                                   | 6.000                | 2.844                             | MON                    | 840                                              | 10,075                                     | 10/11/2018         | 05/01/2038                                          |
| 31410L-PF-3..           | FN 890622 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 48,685                  | 96.3647                                          | 47,307                 | 49,092                 | 48,820                                           | 0                                                            | 52                                                       | 0                                                                                     | 0                                                                   | 2.000                | 3.307                             | MON                    | 82                                               | 982                                        | 03/14/2022         | 07/01/2029                                          |
| 31416T-NK-1..           | FN AA9393 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 188,339                 | 97.6240                                          | 176,859                | 181,163                | 187,025                                          | 0                                                            | (316)                                                    | 0                                                                                     | 0                                                                   | 4.500                | 3.570                             | MON                    | 679                                              | 8,152                                      | 10/11/2018         | 07/01/2039                                          |
| 31416V-BY-9..           | FN AB0054 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 71,695                  | 98.3838                                          | 64,270                 | 65,326                 | 70,195                                           | 0                                                            | (502)                                                    | 0                                                                                     | 0                                                                   | 4.500                | 1.842                             | MON                    | 245                                              | 2,940                                      | 07/20/2021         | 12/01/2034                                          |
| 31417B-P3-5..           | FN AB4941 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 304,268                 | 91.4953                                          | 280,296                | 306,351                | 304,363                                          | 0                                                            | 48                                                       | 0                                                                                     | 0                                                                   | 3.500                | 3.621                             | MON                    | 894                                              | 10,722                                     | 10/11/2018         | 04/01/2042                                          |
| 31417D-LP-6..           | FN AB6633 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 209,620                 | 91.4669                                          | 221,817                | 242,511                | 210,528                                          | 0                                                            | 1,017                                                    | 0                                                                                     | 0                                                                   | 3.500                | 6.902                             | MON                    | 707                                              | 8,488                                      | 10/30/2023         | 10/01/2042                                          |
| 31417E-S4-4..           | FN AB7738 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 219,836                 | 87.7931                                          | 201,650                | 229,688                | 221,046                                          | 0                                                            | 297                                                      | 0                                                                                     | 0                                                                   | 3.000                | 3.798                             | MON                    | 574                                              | 6,891                                      | 10/11/2018         | 01/01/2043                                          |
| 31417E-WJ-6..           | FN AB7848 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 190,497                 | 87.9954                                          | 195,165                | 221,790                | 191,424                                          | 0                                                            | 977                                                      | 0                                                                                     | 0                                                                   | 3.000                | 6.211                             | MON                    | 554                                              | 6,654                                      | 11/10/2023         | 02/01/2043                                          |
| 31417F-MN-5..           | FN AB8464 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 240,450                 | 85.0777                                          | 237,886                | 1,300                  | 279,610                                          | 0                                                            | 1,300                                                    | 0                                                                                     | 0                                                                   | 2.500                | 5.513                             | MON                    | 583                                              | 6,990                                      | 12/01/2023         | 02/01/2043                                          |
| 31417G-L8-7..           | FN AB9350 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 309,629                 | 88.3739                                          | 263,543                | 298,213                | 308,729                                          | 0                                                            | (446)                                                    | 0                                                                                     | 0                                                                   | 3.000                | 2.261                             | MON                    | 746                                              | 8,946                                      | 02/19/2020         | 05/01/2043                                          |
| 31418C-DL-5..           | FN MA2806 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 1,419,013               | 86.7071                                          | 1,192,094              | 1,374,852              | 1,415,059                                        | 0                                                            | (1,184)                                                  | 0                                                                                     | 0                                                                   | 3.000                | 2.491                             | MON                    | 3,437                                            | 41,246                                     | 07/01/2020         | 11/01/2046                                          |
| 31418C-FE-9..           | FN MA2864 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 179,700                 | 89.8680                                          | 155,049                | 172,530                | 179,108                                          | 0                                                            | (184)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 2.775                             | MON                    | 503                                              | 6,039                                      | 11/05/2019         | 01/01/2047                                          |
| 31418C-G6-3..           | FN MA2898 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 949,171                 | 93.3604                                          | 910,912                | 975,695                | 955,530                                          | 0                                                            | 6,605                                                    | 0                                                                                     | 0                                                                   | 2.500                | 3.266                             | MON                    | 2,033                                            | 8,605                                      | 09/24/2024         | 02/01/2032                                          |
| 31418C-KW-3..           | FN MA3008 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 105,623                 | 95.6200                                          | 95,098                 | 99,454                 | 105,213                                          | 0                                                            | (134)                                                    | 0                                                                                     | 0                                                                   | 4.500                | 3.328                             | MON                    | 373                                              | 4,475                                      | 11/08/2019         | 05/01/2047                                          |
| 31418C-LH-5..           | FN MA3027 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 259,080                 | 92.9428                                          | 225,207                | 242,308                | 257,998                                          | 0                                                            | (404)                                                    | 0                                                                                     | 0                                                                   | 4.000                | 2.801                             | MON                    | 808                                              | 9,692                                      | 04/08/2020         | 06/01/2047                                          |
| 31418C-LS-1..           | FN MA3036 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 136,516                 | 96.2458                                          | 124,100                | 128,941                | 134,137                                          | 0                                                            | (638)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 1.744                             | MON                    | 376                                              | 4,513                                      | 04/28/2020         | 06/01/2032                                          |
| 31418C-MF-8..           | FN MA3057 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 487,465                 | 89.7133                                          | 421,641                | 469,987                | 487,213                                          | 0                                                            | (458)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 2.857                             | MON                    | 1,371                                            | 16,450                                     | 11/15/2019         | 07/01/2047                                          |
| 31418C-OB-3..           | FN MA3149 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 152,690                 | 92.9170                                          | 132,439                | 142,534                | 152,070                                          | 0                                                            | (238)                                                    | 0                                                                                     | 0                                                                   | 4.000                | 2.774                             | MON                    | 475                                              | 5,701                                      | 07/13/2021         | 10/01/2047                                          |
| 31418C-R8-9..           | FN MA3210 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 0                       | 89.9161                                          | 0                      | 0                      | 0                                                | 0                                                            | 0                                                        | 0                                                                                     | 0                                                                   | 3.500                | 2.899                             | MON                    | 0                                                | (1)                                        | 11/25/2019         | 12/01/2047                                          |
| 31418C-RC-0..           | FN MA3182 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 497,814                 | 89.9311                                          | 448,180                | 498,359                | 499,108                                          | 0                                                            | (45)                                                     | 0                                                                                     | 0                                                                   | 3.500                | 3.458                             | MON                    | 1,454                                            | 17,443                                     | 01/16/2019         | 11/01/2047                                          |
| 31418C-SF-2..           | FN MA3217 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 220,232                 | 93.3606                                          | 203,322                | 217,782                | 219,565                                          | 0                                                            | (238)                                                    | 0                                                                                     | 0                                                                   | 2.500                | 2.160                             | MON                    | 454                                              | 5,445                                      | 11/15/2019         | 12/01/2032                                          |
| 31418C-TE-4..           | FN MA3248 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 193,857                 | 96.2449                                          | 179,942                | 186,963                | 191,600                                          | 0                                                            | (545)                                                    | 0                                                                                     | 0                                                                   | 3.500                | 2.417                             | MON                    | 545                                              | 6,544                                      | 11/12/2019         | 01/01/2033                                          |
| 31418C-XN-9..           | FN MA3384 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 279,970                 | 92.4685                                          | 250,622                | 271,035                | 279,674                                          | 0                                                            | (203)                                                    | 0                                                                                     | 0                                                                   | 4.000                | 3.441                             | MON                    | 903                                              | 10,841                                     | 03/14/2022         | 06/01/2048                                          |
| 31418D-2L-5..           | FN MA4378 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 1,680,204               | 78.1860                                          | 1,654,710              | 2,116,376              | 1,681,501                                        | 0                                                            | 1,297                                                    | 0                                                                                     | 0                                                                   | 2.000                | 5.235                             | MON                    | 3,527                                            | 21,164                                     | 06/21/2024         | 07/01/2051                                          |
| 31418D-2M-3..           | FN MA4379 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 187,236                 | 81.9502                                          | 193,807                | 236,494                | 187,936                                          | 0                                                            | 718                                                      | 0                                                                                     | 0                                                                   | 2.500                | 5.961                             | MON                    | 493                                              | 5,912                                      | 10/12/2023         | 07/01/2051                                          |
| 31418D-2N-1..           | FN MA4380 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 232,709                 | 85.6644                                          | 226,172                | 264,020                | 233,416                                          | 0                                                            | 462                                                      | 0                                                                                     | 0                                                                   | 3.000                | 4.874                             | MON                    | 660                                              | 7,921                                      | 06/07/2023         | 07/01/2051                                          |
| 31418D-36-5..           | FN MA4398 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 1,234,834               | 78.2245                                          | 1,042,036              | 1,332,108              | 1,238,274                                        | 0                                                            | 1,593                                                    | 0                                                                                     | 0                                                                   | 2.000                | 2.947                             | MON                    | 2,220                                            | 26,642                                     | 09/12/2023         | 08/01/2051                                          |
| 31418D-6E-7..           | FN MA4468 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 549,294                 | 89.1528                                          | 537,061                | 602,405                | 550,281                                          | 0                                                            | 319                                                      | 0                                                                                     | 0                                                                   | 3.500                | 5.034                             | MON                    | 1,757                                            | 9,102                                      | 10/03/2024         | 11/01/2051                                          |
| 31418D-GL-0..           | FN MA3802 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 136,880                 | 86.2538                                          | 133,264                | 154,502                | 137,356                                          | 0                                                            | 331                                                      | 0                                                                                     | 0                                                                   | 3.000                | 4.840                             | MON                    | 386                                              | 4,635                                      | 02/24/2023         | 10/01/2049                                          |
| 31418D-JJ-2..           | FN MA3864 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 202,842                 | 91.0807                                          | 204,709                | 224,755                | 204,611                                          | 0                                                            | 1,506                                                    | 0                                                                                     | 0                                                                   | 2.500                | 5.118                             | MON                    | 468                                              | 5,619                                      | 09/12/2023         | 12/01/2034                                          |
| 31418D-NJ-7..           | FN MA3992 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 525,155                 | 89.1385                                          | 511,427                | 573,744                | 526,298                                          | 0                                                            | 797                                                      | 0                                                                                     | 0                                                                   | 3.500                | 5.040                             | MON                    | 1,673                                            | 20,081                                     | 02/24/2023         | 04/01/2050                                          |
| 31418D-P9-7..           | FN MA4047 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 80,158                  | 78.4687                                          | 77,029                 | 98,166                 | 80,572                                           | 0                                                            | 322                                                      | 0                                                                                     | 0                                                                   | 2.000                | 4.904                             | MON                    | 164                                              | 1,963                                      | 07/12/2023         | 06/01/2050                                          |
| 31418D-PD-8..           | FN MA4019 - RMBS..... |       |                                      | 4..                   | 1.A                                                                                                    | 591,602                 | 82.4190                                          | 605,588                | 734,767                | 593,853                                          | 0                                                            | 2,384                                                    | 0                                                                                     | 0                                                                   | 2.500                | 5.890                             | MON                    | 1,531                                            | 18,369                                     | 09/26/2023         | 05/01/20                                            |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                                                      | 2                                                                                                                                                                                                                         | Codes |                                 |              | 6                                                                                                 | 7              | Fair Value                              |               | 10           | 11                                     | Change in Book / Adjusted Carrying Value           |                                                |                                                                             |                                                           | Interest   |                         |              |                                        |                                  | Dates      |                                           |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|---------------------------------|--------------|---------------------------------------------------------------------------------------------------|----------------|-----------------------------------------|---------------|--------------|----------------------------------------|----------------------------------------------------|------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------|------------|-------------------------|--------------|----------------------------------------|----------------------------------|------------|-------------------------------------------|
|                                                                                                                                                                                                                        |                                                                                                                                                                                                                           | 3     | 4                               | 5            |                                                                                                   |                | 8                                       | 9             |              |                                        | 12                                                 | 13                                             | 14                                                                          | 15                                                        | 16         | 17                      | 18           | 19                                     | 20                               | 21         | 22                                        |
| CUSIP Identification                                                                                                                                                                                                   | Description                                                                                                                                                                                                               | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation<br>, NAIC<br>Designation<br>Modifier<br>and SVO<br>Administrat-<br>ive Symbol | Actual<br>Cost | Rate Used<br>to Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>In<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due &<br>Accrued | Amount<br>Rec.<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 31418D-SM-5.                                                                                                                                                                                                           | FN MA4123 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 712,270        |                                         | 89,1601       | 814,896      | 719,520                                | 0                                                  | 6,136                                          | 0                                                                           | 0                                                         | 2.000      | 5.286                   | MON          | 1,358                                  | 16,298                           | 09/12/2023 | 09/01/2035                                |
| 31418D-SN-3.                                                                                                                                                                                                           | FN MA4124 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 311,587        |                                         | 91,3393       | 334,085      | 311,936                                | 0                                                  | 349                                            | 0                                                                           | 0                                                         | 2.500      | 4.348                   | MON          | 696                                    | 2,784                            | 08/19/2024 | 09/01/2035                                |
| 31418D-TP-7.                                                                                                                                                                                                           | FN MA4157 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 563,258        |                                         | 73,7744       | 541,200      | 567,008                                | 0                                                  | 2,866                                          | 0                                                                           | 0                                                         | 1.500      | 5.144                   | MON          | 917                                    | 11,004                           | 07/05/2023 | 10/01/2050                                |
| 31418D-TQ-5.                                                                                                                                                                                                           | FN MA4158 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 2,765,798      |                                         | 78,4655       | 2,925,556    | 2,770,718                              | 0                                                  | 2,794                                          | 0                                                                           | 0                                                         | 2.000      | 2.732                   | MON          | 4,876                                  | 58,511                           | 07/12/2023 | 10/01/2050                                |
| 31418D-U8-3.                                                                                                                                                                                                           | FN MA4206 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 165,548        |                                         | 89,1583       | 189,400      | 167,185                                | 0                                                  | 1,385                                          | 0                                                                           | 0                                                         | 2.000      | 5.238                   | MON          | 316                                    | 3,788                            | 09/12/2023 | 12/01/2035                                |
| 31418D-UC-4.                                                                                                                                                                                                           | FN MA4178 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 704,998        |                                         | 86,4333       | 833,547      | 713,686                                | 0                                                  | 7,395                                          | 0                                                                           | 0                                                         | 1.500      | 5.443                   | MON          | 1,042                                  | 12,503                           | 09/12/2023 | 11/01/2035                                |
| 31418D-UG-5.                                                                                                                                                                                                           | FN MA4182 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 726,987        |                                         | 78,5629       | 825,776      | 731,502                                | 0                                                  | 1,821                                          | 0                                                                           | 0                                                         | 2.000      | 3.714                   | MON          | 1,376                                  | 16,516                           | 09/12/2022 | 11/01/2050                                |
| 31418D-V2-5.                                                                                                                                                                                                           | FN MA4232 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,295,691      |                                         | 83,2883       | 1,038,746    | 1,288,203                              | 0                                                  | (1,838)                                        | 0                                                                           | 0                                                         | 2.000      | 1.369                   | MON          | 2,079                                  | 24,943                           | 01/04/2021 | 01/01/2041                                |
| 31418D-V6-6.                                                                                                                                                                                                           | FN MA4236 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 872,407        |                                         | 73,7705       | 898,087      | 874,374                                | 0                                                  | 495                                            | 0                                                                           | 0                                                         | 1.500      | 1.837                   | MON          | 1,123                                  | 13,471                           | 10/01/2021 | 01/01/2051                                |
| 31418D-VA-7.                                                                                                                                                                                                           | FN MA4208 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,100,903      |                                         | 78,3527       | 1,204,910    | 1,105,542                              | 0                                                  | 1,876                                          | 0                                                                           | 0                                                         | 2.000      | 3.181                   | MON          | 2,008                                  | 24,098                           | 09/12/2022 | 12/01/2050                                |
| 31418D-VX-7.                                                                                                                                                                                                           | FN MA4229 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,248,847      |                                         | 89,1562       | 1,428,784    | 1,260,818                              | 0                                                  | 10,204                                         | 0                                                                           | 0                                                         | 2.000      | 5.227                   | MON          | 2,381                                  | 28,576                           | 09/12/2023 | 01/01/2036                                |
| 31418D-W6-5.                                                                                                                                                                                                           | FN MA4268 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 2,072,576      |                                         | 83,8092       | 1,988,404    | 2,059,686                              | 0                                                  | (3,164)                                        | 0                                                                           | 0                                                         | 2.000      | 1.338                   | MON          | 3,314                                  | 39,768                           | 09/02/2021 | 02/01/2041                                |
| 31418D-XG-2.                                                                                                                                                                                                           | FN MA4278 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 392,608        |                                         | 86,1105       | 455,569      | 395,984                                | 0                                                  | 3,376                                          | 0                                                                           | 0                                                         | 1.500      | 4.862                   | MON          | 569                                    | 6,264                            | 01/05/2024 | 03/01/2036                                |
| 31418D-XL-1.                                                                                                                                                                                                           | FN MA4282 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 430,546        |                                         | 81,9526       | 527,671      | 430,937                                | 0                                                  | 391                                            | 0                                                                           | 0                                                         | 2.500      | 5.582                   | MON          | 1,099                                  | 5,497                            | 07/01/2024 | 03/01/2051                                |
| 31418D-Y2-2.                                                                                                                                                                                                           | FN MA4328 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 839,903        |                                         | 86,1089       | 981,984      | 847,242                                | 0                                                  | 7,942                                          | 0                                                                           | 0                                                         | 1.500      | 4.988                   | MON          | 1,227                                  | 14,730                           | 12/12/2023 | 05/01/2036                                |
| 31418D-Y7-1.                                                                                                                                                                                                           | FN MA4333 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,995,849      |                                         | 83,8045       | 1,929,929    | 1,985,248                              | 0                                                  | (2,390)                                        | 0                                                                           | 0                                                         | 2.000      | 1.471                   | MON          | 3,217                                  | 38,599                           | 09/01/2021 | 05/01/2041                                |
| 31418D-Y8-9.                                                                                                                                                                                                           | FN MA4334 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 744,767        |                                         | 85,0495       | 716,904      | 739,975                                | 0                                                  | (949)                                          | 0                                                                           | 0                                                         | 2.500      | 1.872                   | MON          | 1,494                                  | 17,923                           | 05/13/2021 | 05/01/2041                                |
| 31418D-YB-2.                                                                                                                                                                                                           | FN MA4305 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,522,205      |                                         | 78,3103       | 1,934,040    | 1,530,717                              | 0                                                  | 6,513                                          | 0                                                                           | 0                                                         | 2.000      | 5.309                   | MON          | 3,223                                  | 38,681                           | 10/12/2023 | 04/01/2051                                |
| 31418D-YC-0.                                                                                                                                                                                                           | FN MA4306 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 7,022,425      |                                         | 81,9458       | 6,838,174    | 7,002,508                              | 0                                                  | (3,650)                                        | 0                                                                           | 0                                                         | 2.500      | 2.160                   | MON          | 14,246                                 | 170,954                          | 07/12/2023 | 04/01/2051                                |
| 31418D-ZW-5.                                                                                                                                                                                                           | FN MA4356 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,427,326      |                                         | 81,8426       | 1,426,319    | 1,429,397                              | 0                                                  | 2,096                                          | 0                                                                           | 0                                                         | 2.500      | 5.460                   | MON          | 3,631                                  | 24,303                           | 07/02/2024 | 06/01/2051                                |
| 31418E-BT-6.                                                                                                                                                                                                           | FN MA4549 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,531,919      |                                         | 85,1305       | 1,731,458    | 1,543,772                              | 0                                                  | 3,389                                          | 0                                                                           | 0                                                         | 3.000      | 4.593                   | MON          | 4,329                                  | 51,944                           | 11/29/2022 | 02/01/2052                                |
| 31418E-CA-6.                                                                                                                                                                                                           | FN MA4564 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 180,185        |                                         | 85,1301       | 180,064      | 180,957                                | 0                                                  | 560                                            | 0                                                                           | 0                                                         | 3.000      | 5.202                   | MON          | 529                                    | 6,345                            | 09/11/2023 | 03/01/2052                                |
| 31418E-DE-7.                                                                                                                                                                                                           | FN MA4600 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 861,529        |                                         | 88,5374       | 966,768      | 861,219                                | 0                                                  | (310)                                          | 0                                                                           | 0                                                         | 3.500      | 5.180                   | MON          | 2,820                                  | 2,820                            | 11/21/2024 | 05/01/2052                                |
| 31418E-DY-3.                                                                                                                                                                                                           | FN MA4618 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,675,268      |                                         | 92,1714       | 1,775,235    | 1,676,432                              | 0                                                  | 635                                            | 0                                                                           | 0                                                         | 4.000      | 4.856                   | MON          | 5,917                                  | 30,236                           | 10/04/2024 | 04/01/2052                                |
| 31418E-E6-3.                                                                                                                                                                                                           | FN MA4656 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 447,273        |                                         | 94,3438       | 445,796      | 472,523                                | 0                                                  | 17                                             | 0                                                                           | 0                                                         | 4.500      | 5.350                   | MON          | 1,772                                  | 1,772                            | 11/06/2024 | 07/01/2052                                |
| 31418E-ES-5.                                                                                                                                                                                                           | FN MA4644 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 819,010        |                                         | 91,4934       | 783,220      | 819,550                                | 0                                                  | 85                                             | 0                                                                           | 0                                                         | 4.000      | 4.644                   | MON          | 2,853                                  | 19,936                           | 11/12/2024 | 05/01/2052                                |
| 31418E-EX-4.                                                                                                                                                                                                           | FN MA4649 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 489,037        |                                         | 94,0250       | 483,335      | 488,178                                | 0                                                  | (146)                                          | 0                                                                           | 0                                                         | 4.500      | 4.345                   | MON          | 1,813                                  | 21,750                           | 06/08/2022 | 05/01/2052                                |
| 31418E-F2-1.                                                                                                                                                                                                           | FN MA4684 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,848,798      |                                         | 94,3452       | 1,880,670    | 1,848,909                              | 0                                                  | 311                                            | 0                                                                           | 0                                                         | 4.500      | 4.755                   | MON          | 7,053                                  | 74,611                           | 07/01/2024 | 06/01/2052                                |
| 31418E-F4-7.                                                                                                                                                                                                           | FN MA4686 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 303,950        |                                         | 96,7058       | 309,560      | 304,171                                | 0                                                  | 98                                             | 0                                                                           | 0                                                         | 5.000      | 5.290                   | MON          | 1,290                                  | 15,478                           | 05/23/2023 | 06/01/2052                                |
| 31418E-GT-1.                                                                                                                                                                                                           | FN MA4709 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 2,737,929      |                                         | 96,7932       | 2,750,565    | 2,737,589                              | 0                                                  | (38)                                           | 0                                                                           | 0                                                         | 5.000      | 5.074                   | MON          | 11,461                                 | 101,521                          | 09/06/2024 | 07/01/2052                                |
| 31418E-HQ-6.                                                                                                                                                                                                           | FN MA4738 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 236,472        |                                         | 99,2120       | 243,120      | 236,543                                | 0                                                  | 72                                             | 0                                                                           | 0                                                         | 5.500      | 6.009                   | MON          | 1,114                                  | 8,914                            | 04/16/2024 | 08/01/2052                                |
| 31418E-J8-4.                                                                                                                                                                                                           | FN MA4786 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 3,376,455      |                                         | 98,9183       | 3,388,697    | 3,374,851                              | 0                                                  | 12                                             | 0                                                                           | 0                                                         | 5.500      | 5.570                   | MON          | 15,532                                 | 172,430                          | 07/15/2024 | 10/01/2052                                |
| 31418E-JF-8.                                                                                                                                                                                                           | FN MA4761 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 1,482,080      |                                         | 96,7924       | 1,477,924    | 1,482,055                              | 0                                                  | (25)                                           | 0                                                                           | 0                                                         | 5.000      | 4.950                   | MON          | 6,158                                  | 18,474                           | 09/06/2024 | 09/01/2052                                |
| 31418E-K8-2.                                                                                                                                                                                                           | FN MA4818 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 409,666        |                                         | 101,9038      | 420,472      | 412,616                                | 0                                                  | 119                                            | 0                                                                           | 0                                                         | 6.000      | 6.151                   | MON          | 2,063                                  | 18,673                           | 06/27/2024 | 10/01/2052                                |
| 31418E-KV-1.                                                                                                                                                                                                           | FN MA4807 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 3,063,882      |                                         | 98,9186       | 3,034,029    | 3,062,659                              | 0                                                  | (276)                                          | 0                                                                           | 0                                                         | 5.500      | 5.521                   | MON          | 14,058                                 | 138,148                          | 07/15/2024 | 11/01/2052                                |
| 31418E-LF-5.                                                                                                                                                                                                           | FN MA4825 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 326,797        |                                         | 99,4793       | 331,730      | 327,288                                | 0                                                  | 356                                            | 0                                                                           | 0                                                         | 5.000      | 5.478                   | MON          | 1,389                                  | 16,673                           | 08/22/2023 | 10/01/2037                                |
| 31418E-LY-4.                                                                                                                                                                                                           | FN MA4842 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 472,254        |                                         | 98,8140       | 472,560      | 472,330                                | 0                                                  | 76                                             | 0                                                                           | 0                                                         | 5.500      | 5.725                   | MON          | 2,192                                  | 13,151                           | 06/07/2024 | 12/01/2052                                |
| 31418E-M2-3.                                                                                                                                                                                                           | FN MA4876 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 5,017,865      |                                         | 100,5318      | 4,964,832    | 5,011,201                              | 0                                                  | (4,318)                                        | 0                                                                           | 0                                                         | 6.000      | 5.568                   | MON          | 24,693                                 | 243,795                          | 07/18/2024 | 12/01/2052                                |
| 31418E-MA-5.                                                                                                                                                                                                           | FN MA4852 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 305,917        |                                         | 102,1642      | 295,482      | 303,995                                | 0                                                  | (827)                                          | 0                                                                           | 0                                                         | 6.500      | 5.299                   | MON          | 1,601                                  | 19,206                           | 04/06/2023 | 11/01/2052                                |
| 31418E-NL-0.                                                                                                                                                                                                           | FN MA4894 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 364,693        |                                         | 100,5304      | 360,357      | 364,606                                | 0                                                  | (86)                                           | 0                                                                           | 0                                                         | 6.000      | 5.646                   | MON          | 1,802                                  | 9,009                            | 07/29/2024 | 01/01/2053                                |
| 31419A-VZ-7.                                                                                                                                                                                                           | FN AE0631 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 192,979        |                                         | 97,0907       | 174,445      | 190,967                                | 0                                                  | (706)                                          | 0                                                                           | 0                                                         | 4.500      | 2.168                   | MON          | 654                                    | 7,850                            | 07/20/2021 | 12/01/2040                                |
| 31419B-CJ-2.                                                                                                                                                                                                           | FN AE0972 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 60,186         |                                         | 97,6763       | 53,292       | 59,455                                 | 0                                                  | (210)                                          | 0                                                                           | 0                                                         | 5.000      | 2.654                   | MON          | 227                                    | 2,728                            | 11/08/2019 | 02/01/2041                                |
| 31419E-EJ-4.                                                                                                                                                                                                           | FN AE3736 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 97,3833        |                                         | 123,837       | 128,776      | 133,031                                | 0                                                  | (219)                                          | 0                                                                           | 0                                                         | 4.500      | 3.564                   | MON          | 483                                    | 5,795                            | 10/11/2018 | 01/01/2041                                |
| 31419E-JE-0.                                                                                                                                                                                                           | FN AE3860 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 109,124        |                                         | 99,5456       | 98,685       | 107,671                                | 0                                                  | (393)                                          | 0                                                                           | 0                                                         | 5.000      | 2.610                   | MON          | 411                                    | 4,934                            | 11/08/2019 | 10/01/2040                                |
| 31419F-FW-1.                                                                                                                                                                                                           | FN AE4680 - RMBS                                                                                                                                                                                                          |       |                                 | 4.           | 1.A                                                                                               | 283,468        |                                         | 94,5721       | 281,456      | 283,113                                | 0                                                  | (103)                                          | 0                                                                           | 0                                                         | 4.000      | 3.817                   | MON          | 938                                    | 11,258                           | 10/11/2018 | 11/01/2040                                |
| 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 |       |                                 |              |                                                                                                   | 178,398,623    | XXX                                     | 159,605,702   | 183,177,162  | 178,373,875                            | 0                                                  | 74,154                                         | 0                                                                           | 0                                                         | XXX        | XXX                     | XXX          | 480,965                                | 4,883,810                        | 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 |                                                                                                                                                                                                                           |       |                                 |              |                                                                                                   |                |                                         |               |              |                                        |                                                    |                                                |                                                                             |                                                           |            |                         |              |                                        |                                  |            |                                           |
| 3136BN-ET-9.                                                                                                                                                                                                           | FNA 2022-M1S A2 - CMBS                                                                                                                                                                                                    |       |                                 | 4.           | 1.A                                                                                               | 1,152,141      |                                         | 83,0324       | 1,400,000    | 1,206,471                              | 0                                                  | 26,536                                         | 0                                                                           | 0                                                         | 2.083      | 4.705                   | MON          | 2,430                                  | 29,647                           | 11/30/2022 | 04/25/2032                                |
| 3137F8-2T-9.                                                                                                                                                                                                           | FHMS K-122 X1 - CMBS                                                                                                                                                                                                      |       |                                 | 3.           | 1.A                                                                                               | 677,080        |                                         | 4,0710        | 368,913      | 393,456                                | 0                                                  | (60,028)                                       | 0                                                                           | 0                                                         | 0.874      | 3.613                   | MON          | 6,602                                  | 83,850                           | 12/09/2020 | 11/25/2030                                |
| 3137FL-6W-9.                                                                                                                                                                                                           | FHMS K-W08 X1 - CMBS                                                                                                                                                                                                      |       |                                 | 3.           | 1.A                                                                                               | 629,179        |                                         | 1,1191        | 539,682      | 563,320                                | 0                                                  | (68,501)                                       | 0                                                                           | 0                                                         | 0.329      | 7.315                   | MON          | 13,217                                 | 83,837                           | 08/28/2024 | 01/25/2029                                |
| 3137HH-UJ-8.                                                                                                                                                                                                           | FHMS K-167 X1 - CMBS                                                                                                                                                                                                      |       |                                 | 3.           | 1.A                                                                                               | 522,996        |                                         | 1,6834        | 517,655      | 520,074                                | 0                                                  | (2,922)                                        | 0                                                                           | 0                                                         | 0.154      | (2.303)                 | MON          | 3,954                                  | 0                                | 12/05/2024 | 10/25/2034                                |

## E10.7

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

1.

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

1.

| Line                                                                      |    |                      |    |            |    |            |    |                    |                        |
|---------------------------------------------------------------------------|----|----------------------|----|------------|----|------------|----|--------------------|------------------------|
| NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote: |    |                      |    |            |    |            |    |                    |                        |
| 1A                                                                        | 1A | \$ 732,188,276 ..... | 1B | \$ 0 ..... | 1C | \$ 0 ..... | 1D | \$ 0 .....         | 1E \$ 1,503,336 .....  |
| 1B                                                                        | 2A | \$ 0 .....           | 2B | \$ 0 ..... | 2C | \$ 0 ..... | 1F | \$ 1,592,541 ..... | 1G \$ 17,694,981 ..... |
| 1C                                                                        | 3A | \$ 0 .....           | 3B | \$ 0 ..... | 3C | \$ 0 ..... |    |                    |                        |
| 1D                                                                        | 4A | \$ 0 .....           | 4B | \$ 0 ..... | 4C | \$ 0 ..... |    |                    |                        |
| 1E                                                                        | 5A | \$ 0 .....           | 5B | \$ 0 ..... | 5C | \$ 0 ..... |    |                    |                        |
| 1F                                                                        | 6  | \$ 0 .....           |    |            |    |            |    |                    |                        |

## SCHEDULE D - PART 2 - SECTION 1

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## SCHEDULE D - PART 2 - SECTION 2

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ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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                                                                                                                                           |                          |         |               |                                 |                           |             |             |                                         |
| 21H060-61-4                                                                                                                                                        | G2JUMB-6N-JAN-2024 - MBS |         | 12/03/2024    | Various                         | XXX                       | 2,015,625   | 2,000,000   | 3,333                                   |
| 36179S-NJ-7                                                                                                                                                        | G2 MA4003 - RMBS         |         | 09/27/2024    | Merrill Lynch                   | XXX                       | 924,217     | 999,998     | 2,417                                   |
| 36179V-4V-9                                                                                                                                                        | G2 MA7136 - RMBS         |         | 03/12/2024    | BK OF NYC/FCSTONE               | XXX                       | 506,269     | 591,695     | 493                                     |
| 36179V-DQ-0                                                                                                                                                        | G2 MA6411 - RMBS         |         | 10/18/2024    | Unknown                         | XXX                       | 1,159,561   | 1,213,208   | 2,696                                   |
| 36179V-ZQ-6                                                                                                                                                        | G2 MA7051 - RMBS         |         | 03/08/2024    | Merrill Lynch                   | XXX                       | 4,485,248   | 5,426,900   | 5,728                                   |
| 36179V-ZR-4                                                                                                                                                        | G2 MA7052 - RMBS         |         | 03/12/2024    | Mizuho Securities               | XXX                       | 466,728     | 545,283     | 719                                     |
| 36179W-3A-4                                                                                                                                                        | G2 MA7993 - RMBS         |         | 07/17/2024    | CITIGROUP GLOBAL MARKETS INC    | XXX                       | 678,246     | 676,976     | 2,172                                   |
| 36179W-5B-0                                                                                                                                                        | G2 MA8042 - RMBS         |         | 06/18/2024    | NOMURA SECS                     | XXX                       | 1,696,036   | 1,996,804   | 2,635                                   |
| 36179W-5H-7                                                                                                                                                        | G2 MA8048 - RMBS         |         | 07/17/2024    | CITIGROUP GLOBAL MARKETS INC    | XXX                       | 283,969     | 283,482     | 910                                     |
| 36179W-7W-4                                                                                                                                                        | G2 MA8100 - RMBS         |         | 11/26/2024    | BMO CAPITAL MARKETS             | XXX                       | 315,818     | 337,716     | 976                                     |
| 36179W-R4-2                                                                                                                                                        | G2 MA7707 - RMBS         |         | 11/26/2024    | Morgan Stanley                  | XXX                       | 399,012     | 438,663     | 1,109                                   |
| 36179W-VW-5                                                                                                                                                        | G2 MA7829 - RMBS         |         | 08/13/2024    | BARCLAYS CAPITAL INC            | XXX                       | 464,845     | 500,002     | 924                                     |
| 36179W-XH-6                                                                                                                                                        | G2 MA7880 - RMBS         |         | 06/18/2024    | NOMURA SECS                     | XXX                       | 412,877     | 505,434     | 534                                     |
| 36179W-ZC-5                                                                                                                                                        | G2 MA7939 - RMBS         |         | 10/08/2024    | BMO CAPITAL MARKETS             | XXX                       | 380,754     | 398,662     | 354                                     |
| 36179X-5J-1                                                                                                                                                        | G2 MA8949 - RMBS         |         | 09/13/2024    | Morgan Stanley                  | XXX                       | 566,831     | 554,231     | 2,032                                   |
| 36179X-AB-2                                                                                                                                                        | G2 MA8102 - RMBS         |         | 06/27/2024    | Various                         | XXX                       | 689,854     | 705,057     | 2,644                                   |
| 36179X-H4-1                                                                                                                                                        | G2 MA8351 - RMBS         |         | 07/05/2024    | Bank of New York Mellon         | XXX                       | 431,818     | 420,630     | 536                                     |
| 36179X-NH-5                                                                                                                                                        | G2 MA8492 - RMBS         |         | 08/06/2024    | TORONTO DOMINION SECS USA INC   | XXX                       | 362,975     | 358,163     | 358                                     |
| 36179X-TE-6                                                                                                                                                        | G2 MA8649 - RMBS         |         | 08/23/2024    | CITIGROUP GLOBAL MARKETS INC    | XXX                       | 508,902     | 487,664     | 1,834                                   |
| 912810-FG-8                                                                                                                                                        | UNITED STATES TREASURY   |         | 05/16/2024    | MORGAN STANLEY & COMPANY        | XXX                       | 2,804,098   | 2,700,000   | 35,827                                  |
| 912828-2A-7                                                                                                                                                        | UNITED STATES TREASURY   |         | 09/03/2024    | J P MORGAN SECURITIES           | XXX                       | 3,985,494   | 4,175,000   | 3,404                                   |
| 912828-5M-8                                                                                                                                                        | UNITED STATES TREASURY   |         | 01/09/2024    | BNY MELLON CAPITAL MARKETS, LLC | XXX                       | 5,289,023   | 5,500,000   | 26,442                                  |
| 912828-YX-2                                                                                                                                                        | UNITED STATES TREASURY   |         | 11/27/2024    | J P MORGAN SECURITIES           | XXX                       | 7,183,707   | 7,550,000   | 54,573                                  |
| 91282C-BC-4                                                                                                                                                        | UNITED STATES TREASURY   |         | 05/06/2024    | BNY MELLON CAPITAL MARKETS, LLC | XXX                       | 16,205,324  | 17,450,000  | 23,011                                  |
| 91282C-BT-7                                                                                                                                                        | UNITED STATES TREASURY   |         | 03/08/2024    | BNY MELLON CAPITAL MARKETS, LLC | XXX                       | 4,642,578   | 5,000,000   | 16,701                                  |
| 91282C-BZ-3                                                                                                                                                        | UNITED STATES TREASURY   |         | 01/09/2024    | J P MORGAN SECURITIES           | XXX                       | 4,904,453   | 5,500,000   | 13,410                                  |
| 91282C-DF-5                                                                                                                                                        | UNITED STATES TREASURY   |         | 01/09/2024    | J P MORGAN SECURITIES           | XXX                       | 4,433,398   | 5,000,000   | 13,410                                  |
| 91282C-EM-9                                                                                                                                                        | UNITED STATES TREASURY   |         | 04/29/2024    | J P MORGAN SECURITIES           | XXX                       | 966,861     | 1,050,000   | 0                                       |
| 91282C-GV-7                                                                                                                                                        | UNITED STATES TREASURY   |         | 03/08/2024    | MORGAN STANLEY & COMPANY        | XXX                       | 4,931,641   | 5,000,000   | 75,820                                  |
| 91282C-HX-2                                                                                                                                                        | UNITED STATES TREASURY   |         | 06/03/2024    | MORGAN STANLEY & COMPANY        | XXX                       | 9,438,027   | 9,500,000   | 108,424                                 |
| 91282C-HY-0                                                                                                                                                        | UNITED STATES TREASURY   |         | 09/03/2024    | J P MORGAN SECURITIES           | XXX                       | 3,902,486   | 3,850,000   | 83,709                                  |
| 91282C-JC-6                                                                                                                                                        | UNITED STATES TREASURY   |         | 10/31/2024    | Wells Fargo Securities, LLC     | XXX                       | 4,233,305   | 4,200,000   | 9,072                                   |
| 91282C-JP-7                                                                                                                                                        | UNITED STATES TREASURY   |         | 11/27/2024    | Various                         | XXX                       | 14,025,025  | 13,900,000  | 232,694                                 |
| 91282C-KA-8                                                                                                                                                        | UNITED STATES TREASURY   |         | 08/09/2024    | BANC OF AMERICA/FIXED INCOME    | XXX                       | 9,971,911   | 9,925,000   | 201,329                                 |
| 91282C-KJ-9                                                                                                                                                        | UNITED STATES TREASURY   |         | 10/03/2024    | MORGAN STANLEY & COMPANY        | XXX                       | 5,891,711   | 5,770,000   | 122,021                                 |
| 91282C-KQ-3                                                                                                                                                        | UNITED STATES TREASURY   |         | 09/30/2024    | BANC OF AMERICA/FIXED INCOME    | XXX                       | 10,473,828  | 10,000,000  | 165,251                                 |
| 91282C-KV-2                                                                                                                                                        | UNITED STATES TREASURY   |         | 07/01/2024    | BANC OF AMERICA/FIXED INCOME    | XXX                       | 10,710,449  | 10,700,000  | 22,986                                  |
| 91282C-LF-6                                                                                                                                                        | UNITED STATES TREASURY   |         | 09/30/2024    | BANC OF AMERICA/FIXED INCOME    | XXX                       | 11,176,746  | 11,100,000  | 54,934                                  |
| 0109999999 - Bonds - U.S. Governments                                                                                                                              |                          |         |               |                                 |                           | 151,919,653 | 156,310,569 | 1,295,422                               |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                          |         |               |                                 |                           |             |             |                                         |
| 01F030-61-1                                                                                                                                                        | FNCL-3N-JAN-2023 - MBS   |         | 01/01/2024    | J P MORGAN SECURITIES           | XXX                       | (879,766)   | (1,000,000) | 0                                       |
| 3130AY-FT-8                                                                                                                                                        | FEDERAL HOME LOAN BANKS  |         | 01/09/2024    | PERSHING DIV OF DLJ SEC LNDING  | XXX                       | 3,000,000   | 3,000,000   | 0                                       |
| 3130B0-YH-6                                                                                                                                                        | FEDERAL HOME LOAN BANKS  |         | 04/16/2024    | PERSHING DIV OF DLJ SEC LNDING  | XXX                       | 1,000,000   | 1,000,000   | 0                                       |
| 3132A9-SJ-7                                                                                                                                                        | FH ZS8621 - RMBS         |         | 09/24/2024    | Merrill Lynch                   | XXX                       | 266,046     | 276,232     | 307                                     |
| 3132AC-YK-0                                                                                                                                                        | FH ZT0714 - RMBS         |         | 09/06/2024    | BK OF NYC/FCSTONE               | XXX                       | 1,529,486   | 1,505,261   | 1,673                                   |
| 3132D6-ED-8                                                                                                                                                        | FH SB8232 - RMBS         |         | 09/24/2024    | BK OF NYC/FCSTONE               | XXX                       | 212,141     | 212,740     | 567                                     |
| 3132DP-BW-7                                                                                                                                                        | FH SD1853 - RMBS         |         | 09/05/2024    | BK OF NYC/FCSTONE               | XXX                       | 192,893     | 185,470     | 143                                     |
| 3132DW-AG-8                                                                                                                                                        | FH SD8107 - RMBS         |         | 05/29/2024    | BK OF NYC/FCSTONE               | XXX                       | 369,306     | 457,877     | 922                                     |
| 3132DW-C3-5                                                                                                                                                        | FH SD8190 - RMBS         |         | 07/17/2024    | BARCLAYS CAPITAL INC            | XXX                       | 289,982     | 334,639     | 337                                     |
| 3132DW-CF-8                                                                                                                                                        | FH SD8170 - RMBS         |         | 10/31/2024    | Stephens Inc                    | XXX                       | 91,133      | 98,206      | 0                                       |
| 3132DW-D3-4                                                                                                                                                        | FH SD8222 - RMBS         |         | 11/14/2024    | WELLS FARGO SECURITIES LLC      | XXX                       | 786,522     | 853,321     | 1,327                                   |
| 3132DW-DU-4                                                                                                                                                        | FH SD8215 - RMBS         |         | 04/25/2024    | PNC CAPITAL MKTS                | XXX                       | 514,690     | 575,676     | 768                                     |
| 3132DW-DW-0                                                                                                                                                        | FH SD8217 - RMBS         |         | 08/07/2024    | WELLS FARGO SECURITIES LLC      | XXX                       | 177,012     | 187,190     | 250                                     |
| 3132DW-FG-3                                                                                                                                                        | FH SD8267 - RMBS         |         | 11/12/2024    | BK OF NYC/FCSTONE               | XXX                       | 1,047,992   | 1,068,809   | 1,927                                   |
| 3132DW-FH-1                                                                                                                                                        | FH SD8268 - RMBS         |         | 07/18/2024    | Merrill Lynch                   | XXX                       | 366,751     | 366,298     | 676                                     |
| 3132DW-FU-2                                                                                                                                                        | FH SD8279 - RMBS         |         | 07/18/2024    | Various                         | XXX                       | 1,226,883   | 1,219,839   | 2,014                                   |
| 3132DW-FX-6                                                                                                                                                        | FH SD8282 - RMBS         |         | 07/17/2024    | BARCLAYS CAPITAL INC            | XXX                       | 480,334     | 468,273     | 1,026                                   |
| 3132DW-G2-3                                                                                                                                                        | FH SD8317 - RMBS         |         | 06/05/2024    | Various                         | XXX                       | 1,034,836   | 1,026,019   | 2,052                                   |
| 3133KN-SC-8                                                                                                                                                        | FH RA6815 - RMBS         |         | 05/23/2024    | BK OF NYC/FCSTONE               | XXX                       | 123,494     | 151,468     | 242                                     |
| 3137BY-6K-1                                                                                                                                                        | FHR 4680 GZ - CMO/RMBS   |         | 12/01/2024    | Direct                          | XXX                       | 44,768      | 44,768      | 0                                       |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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 |
| 3137FL-6W-9                                                                                                                                                                     | FHMS K-W08 X1 - CMBS     |         | 08/28/2024    | NOMURA SECS                   | XXX                       | 632,351     | 0           | 10,226                                  |
| 3137HH-UJ-8                                                                                                                                                                     | FHMS K-167 X1 - CMBS     |         | 12/05/2024    | JP Morgan                     | XXX                       | 522,996     | 0           | 1,450                                   |
| 3138EP-X3-3                                                                                                                                                                     | FN AL6997 - RMBS         |         | 03/12/2024    | BK OF NYC/FCSTONE             | XXX                       | 1,044,688   | 1,061,945   | 1,726                                   |
| 3140J9-BV-2                                                                                                                                                                     | FN BM4551 - RMBS         |         | 09/03/2024    | MITSUBISHI UFJ SEC            | XXX                       | 509,655     | 499,936     | 187                                     |
| 3140XC-Q9-2                                                                                                                                                                     | FN FM8579 - RMBS         |         | 05/23/2024    | BK OF NYC/FCSTONE             | XXX                       | 360,502     | 441,656     | 705                                     |
| 3140XK-DC-1                                                                                                                                                                     | FN FS3698 - RMBS         |         | 09/05/2024    | BK OF NYC/FCSTONE             | XXX                       | 1,667,082   | 1,592,766   | 1,238                                   |
| 3140XP-E6-2                                                                                                                                                                     | FN FS7356 - RMBS         |         | 03/12/2024    | Citigroup (SSB)               | XXX                       | 962,425     | 978,168     | 1,223                                   |
| 3140XP-JU-4                                                                                                                                                                     | FN FS7474 - RMBS         |         | 03/13/2024    | NOMURA SECS                   | XXX                       | 485,150     | 492,851     | 616                                     |
| 3140XR-RC-1                                                                                                                                                                     | FN FS9482 - RMBS         |         | 10/24/2024    | CITIGROUP GLOBAL MARKETS INC  | XXX                       | 360,000     | 397,029     | 433                                     |
| 31418C-GG-3                                                                                                                                                                     | FN MA2898 - RMBS         |         | 09/24/2024    | Merrill Lynch                 | XXX                       | 755,941     | 786,031     | 873                                     |
| 31418D-2L-5                                                                                                                                                                     | FN MA4378 - RMBS         |         | 06/21/2024    | MITSUBISHI UFJ SEC            | XXX                       | 1,735,365   | 2,185,857   | 2,793                                   |
| 31418D-6E-7                                                                                                                                                                     | FN MA4468 - RMBS         |         | 10/03/2024    | Various                       | XXX                       | 429,534     | 458,701     | 223                                     |
| 31418D-QA-3                                                                                                                                                                     | FN MA4048 - RMBS         |         | 01/08/2024    | WELLS FARGO SECURITIES LLC    | XXX                       | 304,697     | 344,778     | 431                                     |
| 31418D-RV-6                                                                                                                                                                     | FN MA4099 - RMBS         |         | 10/21/2024    | Stephens Inc                  | XXX                       | 518,836     | 563,473     | 822                                     |
| 31418D-SN-3                                                                                                                                                                     | FN MA4124 - RMBS         |         | 08/19/2024    | Stephens Inc                  | XXX                       | 326,782     | 350,378     | 462                                     |
| 31418D-XG-2                                                                                                                                                                     | FN MA4278 - RMBS         |         | 01/05/2024    | Stephens Inc                  | XXX                       | 436,551     | 506,559     | 169                                     |
| 31418D-XL-1                                                                                                                                                                     | FN MA4282 - RMBS         |         | 07/01/2024    | BARCLAYS CAPITAL INC          | XXX                       | 445,088     | 545,493     | 530                                     |
| 31418D-ZW-5                                                                                                                                                                     | FN MA4356 - RMBS         |         | 07/02/2024    | Various                       | XXX                       | 1,206,808   | 1,462,448   | 1,384                                   |
| 31418E-DE-7                                                                                                                                                                     | FN MA4600 - RMBS         |         | 11/21/2024    | Various                       | XXX                       | 867,058     | 972,973     | 1,917                                   |
| 31418E-DY-3                                                                                                                                                                     | FN MA4618 - RMBS         |         | 10/04/2024    | Various                       | XXX                       | 1,305,879   | 1,377,475   | 1,318                                   |
| 31418E-E6-3                                                                                                                                                                     | FN MA4656 - RMBS         |         | 11/06/2024    | BK OF NYC/FCSTONE             | XXX                       | 450,141     | 475,553     | 357                                     |
| 31418E-ES-5                                                                                                                                                                     | FN MA4644 - RMBS         |         | 11/12/2024    | PERFORMANCE TRUST             | XXX                       | 362,496     | 392,817     | 524                                     |
| 31418E-F2-1                                                                                                                                                                     | FN MA4684 - RMBS         |         | 07/01/2024    | WILL                          | XXX                       | 377,322     | 397,809     | 50                                      |
| 31418E-GT-1                                                                                                                                                                     | FN MA4709 - RMBS         |         | 09/06/2024    | Various                       | XXX                       | 1,104,017   | 1,117,415   | 687                                     |
| 31418E-HQ-6                                                                                                                                                                     | FN MA4738 - RMBS         |         | 04/16/2024    | BK OF NYC/FCSTONE             | XXX                       | 257,129     | 264,358     | 646                                     |
| 31418E-J8-4                                                                                                                                                                     | FN MA4786 - RMBS         |         | 07/15/2024    | Various                       | XXX                       | 873,024     | 875,671     | 747                                     |
| 31418E-JF-8                                                                                                                                                                     | FN MA4761 - RMBS         |         | 09/06/2024    | BK OF NYC/FCSTONE             | XXX                       | 1,522,730   | 1,518,460   | 1,687                                   |
| 31418E-K8-2                                                                                                                                                                     | FN MA4818 - RMBS         |         | 06/27/2024    | MORGAN STANLEY & COMPANY      | XXX                       | 192,685     | 191,250     | 446                                     |
| 31418E-KV-1                                                                                                                                                                     | FN MA4807 - RMBS         |         | 07/15/2024    | Various                       | XXX                       | 1,912,918   | 1,921,811   | 3,523                                   |
| 31418E-LY-4                                                                                                                                                                     | FN MA4842 - RMBS         |         | 06/07/2024    | BK OF NYC/FCSTONE             | XXX                       | 498,173     | 504,479     | 694                                     |
| 31418E-M2-3                                                                                                                                                                     | FN MA4876 - RMBS         |         | 07/18/2024    | Various                       | XXX                       | 1,424,456   | 1,415,367   | 2,609                                   |
| 31418E-NL-0                                                                                                                                                                     | FN MA4894 - RMBS         |         | 07/29/2024    | Stephens Inc                  | XXX                       | 400,265     | 395,507     | 1,912                                   |
| 0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                          |         |               |                               |                           | 36,127,250  | 36,521,099  | 56,839                                  |
| Bonds - Industrial and Miscellaneous (Unaffiliated)                                                                                                                             |                          |         |               |                               |                           |             |             |                                         |
| 91324P-CP-5                                                                                                                                                                     | UNITEDHEALTH GROUP INC   |         | 02/01/2024    | J P MORGAN SECURITIES         | XXX                       | 1,580,336   | 1,600,000   | 3,333                                   |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)                                                                                                                |                          |         |               |                               |                           | 1,580,336   | 1,600,000   | 3,333                                   |
| Bonds - SVO Identified Funds                                                                                                                                                    |                          |         |               |                               |                           |             |             |                                         |
| 46641Q-83-7                                                                                                                                                                     | JPMORGAN ULTRA-SHORT INC |         | 11/27/2024    | J.P. MORGAN SEC'S - FIXED INC | 0.000                     | 17,765,241  | 0           | 0                                       |
| 1619999999 - Bonds - SVO Identified Funds                                                                                                                                       |                          |         |               |                               |                           | 17,765,241  | 0           | 0                                       |
| 2509999997 - Bonds - Subtotals - Bonds - Part 3                                                                                                                                 |                          |         |               |                               |                           | 207,392,481 | 194,431,669 | 1,355,594                               |
| 2509999998 - Bonds - Summary item from Part 5 for Bonds                                                                                                                         |                          |         |               |                               |                           | 101,800,870 | 106,261,924 | 136,953                                 |
| 2509999999 - Bonds - Subtotals - Bonds                                                                                                                                          |                          |         |               |                               |                           | 309,193,351 | 300,693,592 | 1,492,546                               |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded                                                                                                   |                          |         |               |                               |                           |             |             |                                         |
| FHLBNY-00-1                                                                                                                                                                     | FHLBNY Membership Stocks |         | 04/05/2024    | Unknown                       | 300.000                   | 30,000      | XXX         | 0                                       |
| 5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded                                                                                      |                          |         |               |                               |                           | 30,000      | XXX         | 0                                       |
| 5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3                                                                                                                 |                          |         |               |                               |                           | 30,000      | XXX         | 0                                       |
| 5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks                                                                                                         |                          |         |               |                               |                           | 45,432,000  | XXX         | 0                                       |
| 5989999999 - Common Stocks - Subtotals - Common Stocks                                                                                                                          |                          |         |               |                               |                           | 45,462,000  | XXX         | 0                                       |
| 5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks                                                                                                            |                          |         |               |                               |                           | 45,462,000  | XXX         | 0                                       |
| 6009999999 Totals                                                                                                                                                               |                          |         |               |                               |                           | 354,655,351 | XXX         | 1,492,546                               |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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 |                  |         |               |                   |                           |               |           |             |                                          |                                           |                                          |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |
| 36179N-BA-5              | G2 MA0933 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 52,167        | 52,167    | 54,107      | 53,925                                   | .0                                        | (1,758)                                  | .0                                                        | (1,758)                              | .0                                         | 52,167                                         | .0                                       | .0                               | .0                            | .858                                               | 04/20/2043                       |
| 36179N-Q4-3              | G2 MA1375 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 27,966        | 27,966    | 27,797      | 27,807                                   | .0                                        | 159                                      | .0                                                        | 159                                  | .0                                         | 27,966                                         | .0                                       | .0                               | .0                            | .526                                               | 10/20/2043                       |
| 36179R-4E-6              | G2 MA3521 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 105,446       | 105,446   | 110,191     | 109,878                                  | .0                                        | (4,432)                                  | .0                                                        | (4,432)                              | .0                                         | 105,446                                        | .0                                       | .0                               | .0                            | 2,015                                              | 03/20/2046                       |
| 36179R-Q2-8              | G2 MA3173 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 68,378        | 68,378    | 71,669      | 71,447                                   | .0                                        | (3,068)                                  | .0                                                        | (3,068)                              | .0                                         | 68,378                                         | .0                                       | .0                               | .0                            | 1,317                                              | 10/20/2045                       |
| 36179R-U9-8              | G2 MA3308 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 8,334         | 8,334     | 8,610       | 8,597                                    | .0                                        | (264)                                    | .0                                                        | (264)                                | .0                                         | 8,334                                          | .0                                       | .0                               | .0                            | .113                                               | 12/20/2045                       |
| 36179S-EH-6              | G2 MA3736 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 17,179        | 17,179    | 17,925      | 17,703                                   | .0                                        | (703)                                    | .0                                                        | (703)                                | .0                                         | 17,179                                         | .0                                       | .0                               | .0                            | .334                                               | 06/20/2046                       |
| 36179S-GL-5              | G2 MA3803 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 15,857        | 15,857    | 16,596      | 16,549                                   | .0                                        | (692)                                    | .0                                                        | (692)                                | .0                                         | 15,857                                         | .0                                       | .0                               | .0                            | .304                                               | 07/20/2046                       |
| 36179S-JR-9              | G2 MA3872 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 12,345        | 12,345    | 13,004      | 12,966                                   | .0                                        | (622)                                    | .0                                                        | (622)                                | .0                                         | 12,345                                         | .0                                       | .0                               | .0                            | .163                                               | 08/20/2046                       |
| 36179S-JS-7              | G2 MA3873 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 49,278        | 49,278    | 50,961      | 50,948                                   | .0                                        | (1,670)                                  | .0                                                        | (1,670)                              | .0                                         | 49,278                                         | .0                                       | .0                               | .0                            | .803                                               | 08/20/2046                       |
| 36179S-LS-4              | G2 MA3937 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 44,575        | 44,575    | 44,330      | 44,360                                   | .0                                        | 215                                      | .0                                                        | 215                                  | .0                                         | 44,575                                         | .0                                       | .0                               | .0                            | .868                                               | 09/20/2046                       |
| 36179S-NT-0              | G2 MA4002 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 1,901         | 1,901     | 1,964       | 1,962                                    | .0                                        | (60)                                     | .0                                                        | (60)                                 | .0                                         | 1,901                                          | .0                                       | .0                               | .0                            | .26                                                | 10/20/2046                       |
| 36179S-NU-7              | G2 MA4003 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 35,663        | 35,663    | 34,189      | 11,437                                   | .0                                        | 1,500                                    | .0                                                        | 1,500                                | .0                                         | 35,663                                         | .0                                       | .0                               | .0                            | .307                                               | 10/20/2046                       |
| 36179S-QW-0              | G2 MA4069 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 9,769         | 9,769     | 9,177       | 584                                      | .0                                        | 584                                      | .0                                                        | 584                                  | .0                                         | 9,769                                          | .0                                       | .0                               | .0                            | .191                                               | 11/20/2046                       |
| 36179S-QX-8              | G2 MA4070 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 23,177        | 23,177    | 23,779      | 23,754                                   | .0                                        | (577)                                    | .0                                                        | (577)                                | .0                                         | 23,177                                         | .0                                       | .0                               | .0                            | .519                                               | 11/20/2046                       |
| 36179S-SN-8              | G2 MA4125 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 61,722        | 61,722    | 63,928      | 63,832                                   | .0                                        | (2,110)                                  | .0                                                        | (2,110)                              | .0                                         | 61,722                                         | .0                                       | .0                               | .0                            | .826                                               | 12/20/2046                       |
| 36179S-SQ-1              | G2 MA4127 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 49,937        | 49,937    | 50,340      | 50,316                                   | .0                                        | (379)                                    | .0                                                        | (379)                                | .0                                         | 49,937                                         | .0                                       | .0                               | .0                            | .957                                               | 12/20/2046                       |
| 36179S-UX-3              | G2 MA4198 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 31,208        | 31,208    | 33,373      | 33,284                                   | .0                                        | (2,076)                                  | .0                                                        | (2,076)                              | .0                                         | 31,208                                         | .0                                       | .0                               | .0                            | .724                                               | 01/20/2047                       |
| 36179S-YQ-4              | G2 MA4319 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 10,795        | 10,795    | 11,152      | 11,137                                   | .0                                        | (343)                                    | .0                                                        | (343)                                | .0                                         | 10,795                                         | .0                                       | .0                               | .0                            | .152                                               | 03/20/2047                       |
| 36179S-YR-2              | G2 MA4320 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 47,995        | 47,995    | 49,442      | 49,343                                   | .0                                        | (1,348)                                  | .0                                                        | (1,348)                              | .0                                         | 47,995                                         | .0                                       | .0                               | .0                            | .748                                               | 03/20/2047                       |
| 36179T-4N-2              | G2 MA5329 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 19,222        | 19,222    | 20,048      | 20,055                                   | .0                                        | (833)                                    | .0                                                        | (833)                                | .0                                         | 19,222                                         | .0                                       | .0                               | .0                            | .358                                               | 07/20/2048                       |
| 36179T-7K-5              | G2 MA5398 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 67,853        | 67,852    | 70,747      | 70,637                                   | .0                                        | (2,785)                                  | .0                                                        | (2,785)                              | .0                                         | 67,853                                         | .0                                       | .0                               | .0                            | 1,458                                              | 08/20/2048                       |
| 36179T-7L-3              | G2 MA5399 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 15,896        | 15,896    | 16,701      | 16,678                                   | .0                                        | (782)                                    | .0                                                        | (782)                                | .0                                         | 15,896                                         | .0                                       | .0                               | .0                            | .397                                               | 08/20/2048                       |
| 36179T-CV-5              | G2 MA4584 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 8,705         | 8,705     | 8,993       | 8,981                                    | .0                                        | (276)                                    | .0                                                        | (276)                                | .0                                         | 8,705                                          | .0                                       | .0                               | .0                            | .105                                               | 07/20/2047                       |
| 36179T-CY-9              | G2 MA4587 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 88,819        | 88,819    | 93,135      | 92,951                                   | .0                                        | (4,132)                                  | .0                                                        | (4,132)                              | .0                                         | 88,819                                         | .0                                       | .0                               | .0                            | 1,888                                              | 07/20/2047                       |
| 36179T-G2-5              | G2 MA4717 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 6,026         | 6,026     | 6,226       | 6,218                                    | .0                                        | (192)                                    | .0                                                        | (192)                                | .0                                         | 6,026                                          | .0                                       | .0                               | .0                            | .112                                               | 09/20/2047                       |
| 36179U-EA-6              | G2 MA5529 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 19,138        | 19,138    | 20,099      | 20,066                                   | .0                                        | (928)                                    | .0                                                        | (928)                                | .0                                         | 19,138                                         | .0                                       | .0                               | .0                            | .468                                               | 10/20/2048                       |
| 36179U-GA-4              | G2 MA5593 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 31,561        | 31,561    | 32,508      | 32,445                                   | .0                                        | (884)                                    | .0                                                        | (884)                                | .0                                         | 31,561                                         | .0                                       | .0                               | .0                            | .454                                               | 11/20/2048                       |
| 36179U-GB-2              | G2 MA5594 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 44,767        | 44,767    | 46,453      | 46,368                                   | .0                                        | (1,601)                                  | .0                                                        | (1,601)                              | .0                                         | 44,767                                         | .0                                       | .0                               | .0                            | .870                                               | 11/20/2048                       |
| 36179U-KW-1              | G2 MA5709 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 8,318         | 8,318     | 8,598       | 8,604                                    | .0                                        | (286)                                    | .0                                                        | (286)                                | .0                                         | 8,318                                          | .0                                       | .0                               | .0                            | .164                                               | 01/20/2049                       |
| 36179U-UG-5              | G2 MA5983 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 1,774         | 1,774     | 1,833       | 1,831                                    | .0                                        | (56)                                     | .0                                                        | (56)                                 | .0                                         | 1,774                                          | .0                                       | .0                               | .0                            | .27                                                | 06/20/2049                       |
| 36179U-UJ-9              | G2 MA5985 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 160,521       | 160,521   | 150,790     | 150,883                                  | .0                                        | 9,638                                    | .0                                                        | 9,638                                | .0                                         | 160,521                                        | .0                                       | .0                               | .0                            | 3,094                                              | 06/20/2049                       |
| 36179V-4V-9              | G2 MA7136 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 39,154        | 39,154    | 33,501      | .0                                       | .0                                        | 5,653                                    | .0                                                        | 5,653                                | .0                                         | 39,154                                         | .0                                       | .0                               | .0                            | .404                                               | 01/20/2051                       |
| 36179V-BF-6              | G2 MA6338 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 12,398        | 12,398    | 11,027      | 11,043                                   | .0                                        | 1,355                                    | .0                                                        | 1,355                                | .0                                         | 12,398                                         | .0                                       | .0                               | .0                            | .204                                               | 12/20/2049                       |
| 36179V-DQ-0              | G2 MA6411 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 25,913        | 25,913    | 24,767      | .0                                       | .0                                        | 1,146                                    | .0                                                        | 1,146                                | .0                                         | 25,913                                         | .0                                       | .0                               | .0                            | .136                                               | 01/20/2050                       |
| 36179V-SG-6              | G2 MA6819 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 134,054       | 134,054   | 133,195     | 133,224                                  | .0                                        | 830                                      | .0                                                        | 830                                  | .0                                         | 134,054                                        | .0                                       | .0                               | .0                            | 1,862                                              | 08/20/2050                       |
| 36179V-ZQ-6              | G2 MA7051 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 349,051       | 349,051   | 288,485     | .0                                       | .0                                        | 60,566                                   | .0                                                        | 60,566                               | .0                                         | 349,051                                        | .0                                       | .0                               | .0                            | 2,879                                              | 12/20/2050                       |
| 36179V-ZR-4              | G2 MA7052 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 36,648        | 36,648    | 31,368      | .0                                       | .0                                        | 5,280                                    | .0                                                        | 5,280                                | .0                                         | 36,648                                         | .0                                       | .0                               | .0                            | .376                                               | 12/20/2050                       |
| 36179W-3A-4              | G2 MA7993 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 85,885        | 85,885    | 86,046      | .0                                       | .0                                        | (161)                                    | .0                                                        | (161)                                | .0                                         | 85,885                                         | .0                                       | .0                               | .0                            | .655                                               | 04/20/2052                       |
| 36179W-5B-0              | G2 MA8042 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 88,031        | 88,031    | 74,771      | .0                                       | .0                                        | 13,260                                   | .0                                                        | 13,260                               | .0                                         | 88,031                                         | .0                                       | .0                               | .0                            | .650                                               | 05/20/2052                       |
| 36179W-5H-7              | G2 MA8048 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 20,410        | 20,410    | 20,446      | .0                                       | .0                                        | (35)                                     | .0                                                        | (35)                                 | .0                                         | 20,410                                         | .0                                       | .0                               | .0                            | .291                                               | 05/20/2052                       |
| 36179W-7M-4              | G2 MA8100 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 2,648         | 2,648     | 2,476       | .0                                       | .0                                        | 172                                      | .0                                                        | 172                                  | .0                                         | 2,648                                          | .0                                       | .0                               | .0                            | .9                                                 | 06/20/2052                       |
| 36179W-BX-5              | G2 MA7254 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 32,433        | 32,433    | 32,197      | 32,212                                   | .0                                        | 220                                      | .0                                                        | 220                                  | .0                                         | 32,433                                         | .0                                       | .0                               | .0                            | .358                                               | 03/20/2051                       |
| 36179W-BY-3              | G2 MA7255 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 30,731        | 30,731    | 26,708      | 26,717                                   | .0                                        | 4,015                                    | .0                                                        | 4,015                                | .0                                         | 30,731                                         | .0                                       | .0                               | .0                            | .419                                               | 03/20/2051                       |
| 36179W-G4-4              | G2 MA7419 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 75,877        | 75,877    | 72,023      | 3,638                                    | .0                                        | 3,638                                    | .0                                                        | 3,638                                | .0                                         | 75,877                                         | .0                                       | .0                               | .0                            | 1,240                                              | 06/20/2051                       |
| 36179W-JS-8              | G2 MA7473 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 111,795       | 111,795   | 107,655     | 107,943                                  | .0                                        | 3,852                                    | .0                                                        | 3,852                                | .0                                         | 111,795                                        | .0                                       | .0                               | .0                            | 1,873                                              | 07/20/2051                       |
| 36179W-LP-1              | G2 MA7534 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 236,716       | 236,716   | 202,948     | 203,360                                  | .0                                        | 33,356                                   | .0                                                        | 33,356                               | .0                                         | 236,716                                        | .0                                       | .0                               | .0                            | 3,289                                              | 08/20/2051                       |
| 36179W-ND-6              | G2 MA7588 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 102,003       | 102,003   | 97,967      | 98,279                                   | .0                                        | 3,724                                    | .0                                                        | 3,724                                | .0                                         | 102,003                                        | .0                                       | .0                               | .0                            | 1,134                                              | 09/20/2051                       |
| 36179W-NE-4              | G2 MA7589 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 139,516       | 139,516   | 122,622     | 123,178                                  | .0                                        | 16,338                                   | .0                                                        | 16,338                               | .0                                         | 139,516                                        | .0                                       | .0                               | .0                            | 1,924                                              | 09/20/2051                       |
| 36179W-NF-1              | G2 MA7590 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 20,721        | 20,721    | 18,364      | 2,256                                    | .0                                        | 2,256                                    | .0                                                        | 2,256                                | .0                                         | 20,721                                         | .0                                       | .0                               | .0                            | .343                                               | 09/20/2051                       |
| 36179W-P9-3              | G2 MA7648 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 102,858       | 102,858   | 87,750      | 88,287                                   | .0                                        | 14,571                                   | .0                                                        | 14,571                               | .0                                         | 102,858                                        | .0                                       | .0                               | .0                            | 1,140                                              | 10/20/2051                       |
| 36179W-R4-2              | G2 MA7707 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 3,470         | 3,470     | 3,156       | .0                                       | .0                                        | 314                                      | .0                                                        | 314                                  | .0                                         | 3,470                                          | .0                                       | .0                               | .0                            | .10                                                | 11/20/2051                       |
| 36179W-TY-4              | G2 MA7767 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 107,543       | 107,543   | 90,000      | 90,672                                   | .0                                        | 16,871                                   | .0                                                        | 16,871                               | .0                                         | 107,543                                        | .0                                       | .0                               | .0                            | 1,508                                              | 12/20/2051                       |
| 36179W-TZ-1              | G2 MA7768 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 47,794        | 47,794    | 43,612      | 43,819                                   | .0                                        | 3,975                                    | .0                                                        | 3,975                                | .0                                         | 47,794                                         | .0                                       | .0                               | .0                            | .792                                               | 12/20/2051                       |
| 36179W-VV-7              | G2 MA7828 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 97,753        | 97,753    | 88,818      | 89,242                                   | .0                                        | 8,511                                    | .0                                                        | 8,511                                | .0                                         | 97,753                                         | .0                                       | .0                               | .0                            | 1,620                                              | 01/20/2052                       |
| 36179W-VW-5              | G2 MA7829 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 19,900        | 19,900    | 18,501      | .0                                       | .0                                        | 1,399                                    | .0                                                        | 1,399                                | .0                                         | 19,900                                         | .0                                       | .0                               | .0                            | .151                                               | 01/20/2052                       |
| 36179W-XH-6              | G2 MA7880 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 20,936        | 20,936    | 17,102      | .0                                       | .0                                        | 3,834                                    | .0                                                        | 3,834                                | .0                                         | 20,936                                         | .0                                       | .0                               | .0                            | .120                                               | 02/20/2052                       |
| 36179W-ZC-5              | G2 MA7939 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | 47,891        | 47,891    | 45,314      | 37,164                                   | .0                                        | 2,559                                    | .0                                                        | 2,559                                | .0                                         | 47,891                                         | .0                                       | .0                               | .0                            | .956                                               | 03/20/2052                       |
| 36179X-5J-1              | G2 MA8949 - RMBS |         | 12/0          |                   |                           |               |           |             |                                          |                                           |                                          |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

| 1                                                                                                                                                                  | 2                             | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                          | 6                               | 7               | 8               | 9               | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                               |                                                     | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                             | 21                                        |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|--------------------------------------|------------------|----------------------------|---------------------------------|-----------------|-----------------|-----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|----------------------------------------------------------------|-------------------------------------------|
|                                                                                                                                                                    |                               |                                      |                  |                            |                                 |                 |                 |                 |                                                      | 11                                                 | 12                                             | 13                                                                     | 14                                            | 15                                                  |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| CUSIP<br>Identifi-<br>cation                                                                                                                                       | Description                   |                                      | Disposal<br>Date | Name of Purchaser          | Number of<br>Shares of<br>Stock | Consideration   | Par Value       | Actual Cost     | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 36179X-AB-2..                                                                                                                                                      | G2 MA8102 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 43,423.....     | 43,423.....     | 42,486.....     | .....0                                               | .....0                                             | .....936.....                                  | .....0                                                                 | .....936.....                                 | .....0                                              | 43,423.....                                                | .....0                                            | .....0                                 | .....0                              | .....629.....                                                  | 06/20/2052..                              |
| 36179X-AC-0..                                                                                                                                                      | G2 MA8103 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 28,928.....     | 28,928.....     | 28,822.....     | .....28,822.....                                     | .....0                                             | .....106.....                                  | .....0                                                                 | .....106.....                                 | .....0                                              | 28,928.....                                                | .....0                                            | .....0                                 | .....0                              | .....1,009.....                                                | 06/20/2052..                              |
| 36179X-BU-9..                                                                                                                                                      | G2 MA8151 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 88,218.....     | 88,218.....     | 79,713.....     | .....79,733.....                                     | .....0                                             | .....8,485.....                                | .....0                                                                 | .....8,485.....                               | .....0                                              | 88,218.....                                                | .....0                                            | .....0                                 | .....0                              | .....2,290.....                                                | 07/20/2052..                              |
| 36179X-DE-3..                                                                                                                                                      | G2 MA8201 - RMBS.....         |                                      | 06/12/2024..     | Various.....               | XXX.....                        | 537,259.....    | 568,750.....    | 529,067.....    | .....529,439.....                                    | .....0                                             | .....1,780.....                                | .....0                                                                 | .....1,780.....                               | .....0                                              | 531,220.....                                               | .....0                                            | .....6,039.....                        | .....6,039.....                     | .....13,173.....                                               | 08/20/2052..                              |
| 36179X-DF-0..                                                                                                                                                      | G2 MA8202 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 50,159.....     | 50,159.....     | 47,432.....     | .....47,450.....                                     | .....0                                             | .....2,709.....                                | .....0                                                                 | .....2,709.....                               | .....0                                              | 50,159.....                                                | .....0                                            | .....0                                 | .....0                              | .....1,466.....                                                | 08/20/2052..                              |
| 36179X-DG-8..                                                                                                                                                      | G2 MA8203 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 15,213.....     | 15,213.....     | 14,805.....     | .....14,807.....                                     | .....0                                             | .....406.....                                  | .....0                                                                 | .....406.....                                 | .....0                                              | 15,213.....                                                | .....0                                            | .....0                                 | .....0                              | .....501.....                                                  | 08/20/2052..                              |
| 36179X-FG-7..                                                                                                                                                      | G2 MA8270 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 95,573.....     | 95,573.....     | 95,356.....     | .....95,355.....                                     | .....0                                             | .....218.....                                  | .....0                                                                 | .....218.....                                 | .....0                                              | 95,573.....                                                | .....0                                            | .....0                                 | .....0                              | .....3,315.....                                                | 09/20/2052..                              |
| 36179X-H4-1..                                                                                                                                                      | G2 MA8351 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 88,209.....     | 88,209.....     | 90,555.....     | .....0                                               | .....0                                             | .....(2,346).....                              | .....0                                                                 | .....(2,346).....                             | .....0                                              | 88,209.....                                                | .....0                                            | .....0                                 | .....0                              | .....1,900.....                                                | 10/20/2052..                              |
| 36179X-LJ-3..                                                                                                                                                      | G2 MA8429 - RMBS.....         |                                      | 01/26/2024..     | Various.....               | XXX.....                        | 534,298.....    | 532,662.....    | 522,384.....    | .....522,514.....                                    | .....0                                             | .....219.....                                  | .....0                                                                 | .....219.....                                 | .....0                                              | 522,733.....                                               | .....0                                            | .....11,566.....                       | .....11,566.....                    | .....6,385.....                                                | 11/20/2052..                              |
| 36179X-NH-5..                                                                                                                                                      | G2 MA8492 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 48,122.....     | 48,122.....     | 48,769.....     | .....0                                               | .....0                                             | .....(647).....                                | .....0                                                                 | .....(647).....                               | .....0                                              | 48,122.....                                                | .....0                                            | .....0                                 | .....0                              | .....632.....                                                  | 12/20/2052..                              |
| 36179X-TE-6..                                                                                                                                                      | G2 MA8649 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 57,140.....     | 57,140.....     | 58,149.....     | .....0                                               | .....0                                             | .....(1,009).....                              | .....0                                                                 | .....(1,009).....                             | .....0                                              | 59,767.....                                                | .....0                                            | .....(12,628).....                     | .....(12,628).....                  | .....558.....                                                  | 02/20/2053..                              |
| 36202F-MA-1..                                                                                                                                                      | G2 004853 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 43,800.....     | 43,800.....     | 46,812.....     | .....46,561.....                                     | .....0                                             | .....(2,761).....                              | .....0                                                                 | .....(2,761).....                             | .....0                                              | 43,800.....                                                | .....0                                            | .....0                                 | .....0                              | .....951.....                                                  | 11/20/2040..                              |
| 36202F-PF-7..                                                                                                                                                      | G2 004922 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 67,255.....     | 67,255.....     | 68,948.....     | .....68,751.....                                     | .....0                                             | .....(1,496).....                              | .....0                                                                 | .....(1,496).....                             | .....0                                              | 67,255.....                                                | .....0                                            | .....0                                 | .....0                              | .....1,465.....                                                | 01/20/2041..                              |
| 36241L-T9-7..                                                                                                                                                      | GN 783276 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 28,706.....     | 28,706.....     | 31,756.....     | .....31,593.....                                     | .....0                                             | .....(2,887).....                              | .....0                                                                 | .....(2,887).....                             | .....0                                              | 28,706.....                                                | .....0                                            | .....0                                 | .....0                              | .....722.....                                                  | 03/15/2041..                              |
| 36291B-QX-8..                                                                                                                                                      | GN 623370 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 2,999.....      | 2,999.....      | 2,095.....      | .....2,991.....                                      | .....0                                             | .....7.....                                    | .....0                                                                 | .....7.....                                   | .....0                                              | 2,999.....                                                 | .....0                                            | .....0                                 | .....0                              | .....87.....                                                   | 01/15/2034..                              |
| 36291J-EU-0..                                                                                                                                                      | GN 629347 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 1,399.....      | 1,399.....      | 873.....        | .....1,399.....                                      | .....0                                             | .....4.....                                    | .....0                                                                 | .....4.....                                   | .....0                                              | 1,399.....                                                 | .....0                                            | .....0                                 | .....0                              | .....42.....                                                   | 02/15/2034..                              |
| 36296T-QB-2..                                                                                                                                                      | GN 700750 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 11,501.....     | 11,501.....     | 12,682.....     | .....12,511.....                                     | .....0                                             | .....(1,010).....                              | .....0                                                                 | .....(1,010).....                             | .....0                                              | 11,501.....                                                | .....0                                            | .....0                                 | .....0                              | .....436.....                                                  | 10/15/2038..                              |
| 912828-D5-6..                                                                                                                                                      | UNITED STATES TREASURY.....   |                                      | 08/15/2024..     | Maturity @ 100.00.....     | XXX.....                        | 18,000,000..... | 18,000,000..... | 17,971,875..... | .....17,998,104.....                                 | .....0                                             | .....1,896.....                                | .....0                                                                 | .....1,896.....                               | .....0                                              | 18,000,000.....                                            | .....0                                            | .....0                                 | .....0                              | .....427,500.....                                              | 08/15/2024..                              |
| 91282C-BC-4..                                                                                                                                                      | UNITED STATES TREASURY.....   |                                      | 08/09/2024..     | J P MORGAN SECURITIES..... | XXX.....                        | 9,996,120.....  | 10,540,000..... | 9,788,202.....  | .....0                                               | .....0                                             | .....117,444.....                              | .....0                                                                 | .....117,444.....                             | .....0                                              | 9,905,646.....                                             | .....0                                            | .....90,474.....                       | .....90,474.....                    | .....24,381.....                                               | 12/31/2025..                              |
| 91282C-DS-7..                                                                                                                                                      | UNITED STATES TREASURY.....   |                                      | 10/03/2024..     | Various.....               | XXX.....                        | 56,033,941..... | 57,450,000..... | 54,299,227..... | .....55,140,279.....                                 | .....0                                             | .....817,862.....                              | .....0                                                                 | .....817,862.....                             | .....0                                              | 55,958,141.....                                            | .....0                                            | .....75,800.....                       | .....75,800.....                    | .....538,259.....                                              | 01/15/2025..                              |
| 91282C-DZ-1..                                                                                                                                                      | UNITED STATES TREASURY.....   |                                      | 11/27/2024..     | Various.....               | XXX.....                        | 48,452,180..... | 49,400,000..... | 46,829,656..... | .....47,477,750.....                                 | .....0                                             | .....980,106.....                              | .....0                                                                 | .....980,106.....                             | .....0                                              | 48,457,856.....                                            | .....0                                            | .....(5,677).....                      | .....(5,677).....                   | .....707,838.....                                              | 02/15/2025..                              |
| 91282C-FM-8..                                                                                                                                                      | UNITED STATES TREASURY.....   |                                      | 09/30/2024..     | LLC.....                   | XXX.....                        | 21,603,613..... | 21,250,000..... | 21,519,775..... | .....21,457,397.....                                 | .....0                                             | .....(39,072).....                             | .....0                                                                 | .....(39,072).....                            | .....0                                              | 21,418,325.....                                            | .....0                                            | .....185,288.....                      | .....185,288.....                   | .....878,971.....                                              | 09/30/2027..                              |
| 91282C-FN-6..                                                                                                                                                      | UNITED STATES TREASURY.....   |                                      | 09/30/2024..     | Maturity @ 100.00.....     | XXX.....                        | 610,000.....    | 610,000.....    | 606,950.....    | .....609,987.....                                    | .....0                                             | .....1,209.....                                | .....0                                                                 | .....1,209.....                               | .....0                                              | 610,000.....                                               | .....0                                            | .....0                                 | .....0                              | .....25,925.....                                               | 09/30/2024..                              |
| 91282C-FQ-9..                                                                                                                                                      | UNITED STATES TREASURY.....   |                                      | 10/31/2024..     | Maturity @ 100.00.....     | XXX.....                        | 2,000,000.....  | 2,000,000.....  | 1,986,953.....  | .....1,994,440.....                                  | .....0                                             | .....5,560.....                                | .....0                                                                 | .....5,560.....                               | .....0                                              | 2,000,000.....                                             | .....0                                            | .....0                                 | .....0                              | .....87,500.....                                               | 10/31/2024..                              |
| 0109999999 - Bonds - U.S. Governments                                                                                                                              |                               |                                      |                  |                            |                                 | 161,634,176     | 164,208,177     | 157,731,835     | 148,480,048                                          | 0                                                  | 2,073,150                                      | 0                                                                      | 2,073,150                                     | 0                                                   | 161,283,313                                                | 0                                                 | 350,863                                | 350,863                             | 2,771,984                                                      | XXX                                       |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                               |                                      |                  |                            |                                 |                 |                 |                 |                                                      |                                                    |                                                |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| 01F032-66-6..                                                                                                                                                      | FNCL-3-5N-JUN-2023 - MBS..... |                                      | 07/01/2024..     | Adjustment.....            | XXX.....                        | (121,914).....  | .....0          | .....9,202..... | .....9,202.....                                      | .....0                                             | .....0.....                                    | .....0                                                                 | .....0.....                                   | .....0                                              | .....9,202.....                                            | .....0                                            | .....(131,116).....                    | .....(131,116).....                 | .....1,167.....                                                | 06/25/2054..                              |
| 01F042-41-8..                                                                                                                                                      | FNCL-4-5N-JAN-2024 - MBS..... |                                      | 01/08/2024..     | Citigroup (SSB).....       | XXX.....                        | 991,773.....    | 1,000,000.....  | 992,359.....    | .....992,359.....                                    | .....0                                             | .....0.....                                    | .....0                                                                 | .....0.....                                   | .....0                                              | 992,359.....                                               | .....0                                            | .....(586).....                        | .....(586).....                     | .....0.....                                                    | 01/25/2039..                              |
| 3128MB-MH-4..                                                                                                                                                      | FH 606360 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 39,277.....     | 39,277.....     | 43,622.....     | .....43,281.....                                     | .....0                                             | .....(4,004).....                              | .....0                                                                 | .....(4,004).....                             | .....0                                              | 39,277.....                                                | .....0                                            | .....0                                 | .....0                              | .....800.....                                                  | 03/01/2041..                              |
| 3128MF-CN-6..                                                                                                                                                      | FH 616177 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 18,892.....     | 18,892.....     | 18,644.....     | .....18,679.....                                     | .....0                                             | .....213.....                                  | .....0                                                                 | .....213.....                                 | .....0                                              | 18,892.....                                                | .....0                                            | .....0                                 | .....0                              | .....204.....                                                  | 01/01/2032..                              |
| 3128MF-NW-4..                                                                                                                                                      | FH 616505 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 48,801.....     | 48,801.....     | 48,963.....     | .....48,901.....                                     | .....0                                             | .....(102).....                                | .....0                                                                 | .....(102).....                               | .....0                                              | 48,801.....                                                | .....0                                            | .....0                                 | .....0                              | .....948.....                                                  | 02/01/2033..                              |
| 3128MJ-3A-6..                                                                                                                                                      | FH 608792 - RMBS.....         |                                      | 09/06/2024..     | Various.....               | XXX.....                        | 258,927.....    | 270,598.....    | 270,386.....    | .....271,123.....                                    | .....0                                             | .....(48).....                                 | .....0                                                                 | .....(48).....                                | .....0                                              | 271,075.....                                               | .....0                                            | .....(12,148).....                     | .....(12,148).....                  | .....7,109.....                                                | 12/01/2047..                              |
| 3128MJ-Y5-3..                                                                                                                                                      | FH 608731 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 18,558.....     | 18,558.....     | 19,576.....     | .....19,513.....                                     | .....0                                             | .....(955).....                                | .....0                                                                 | .....(955).....                               | .....0                                              | 18,558.....                                                | .....0                                            | .....0                                 | .....0                              | .....274.....                                                  | 11/01/2046..                              |
| 3128MJ-YR-5..                                                                                                                                                      | FH 608719 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 17,496.....     | 17,496.....     | 17,384.....     | .....17,390.....                                     | .....0                                             | .....106.....                                  | .....0                                                                 | .....106.....                                 | .....0                                              | 17,496.....                                                | .....0                                            | .....0                                 | .....0                              | .....221.....                                                  | 08/01/2046..                              |
| 3128MJ-YW-4..                                                                                                                                                      | FH 608724 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 12,186.....     | 12,186.....     | 12,141.....     | .....12,143.....                                     | .....0                                             | .....43.....                                   | .....0                                                                 | .....43.....                                  | .....0                                              | 12,186.....                                                | .....0                                            | .....0                                 | .....0                              | .....174.....                                                  | 09/01/2046..                              |
| 3128MJ-Z9-4..                                                                                                                                                      | FH 608767 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 16,319.....     | 16,319.....     | 17,451.....     | .....17,403.....                                     | .....0                                             | .....(1,084).....                              | .....0                                                                 | .....(1,084).....                             | .....0                                              | 16,319.....                                                | .....0                                            | .....0                                 | .....0                              | .....360.....                                                  | 06/01/2047..                              |
| 3128MJ-ZF-0..                                                                                                                                                      | FH 608741 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 47,590.....     | 47,590.....     | 50,060.....     | .....49,969.....                                     | .....0                                             | .....(2,379).....                              | .....0                                                                 | .....(2,379).....                             | .....0                                              | 47,590.....                                                | .....0                                            | .....0                                 | .....0                              | .....795.....                                                  | 01/01/2047..                              |
| 3128MJ-ZG-8..                                                                                                                                                      | FH 608742 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 30,754.....     | 30,754.....     | 32,748.....     | .....32,622.....                                     | .....0                                             | .....(1,868).....                              | .....0                                                                 | .....(1,868).....                             | .....0                                              | 30,754.....                                                | .....0                                            | .....0                                 | .....0                              | .....587.....                                                  | 01/01/2047..                              |
| 3128MJ-ZM-5..                                                                                                                                                      | FH 608747 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 78,127.....     | 78,127.....     | 67,848.....     | .....67,884.....                                     | .....0                                             | .....10,243.....                               | .....0                                                                 | .....10,243.....                              | .....0                                              | 78,127.....                                                | .....0                                            | .....0                                 | .....0                              | .....1,290.....                                                | 02/01/2047..                              |
| 3128MM-TJ-2..                                                                                                                                                      | FH 618552 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 14,395.....     | 14,395.....     | 14,615.....     | .....14,521.....                                     | .....0                                             | .....(126).....                                | .....0                                                                 | .....(126).....                               | .....0                                              | 14,395.....                                                | .....0                                            | .....0                                 | .....0                              | .....228.....                                                  | 05/01/2030..                              |
| 3128MM-VB-6..                                                                                                                                                      | FH 618609 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 21,298.....     | 21,298.....     | 21,125.....     | .....21,298.....                                     | .....0                                             | .....149.....                                  | .....0                                                                 | .....149.....                                 | .....0                                              | 21,298.....                                                | .....0                                            | .....0                                 | .....0                              | .....230.....                                                  | 08/01/2031..                              |
| 3128MM-VM-2..                                                                                                                                                      | FH 618619 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 66,264.....     | 66,264.....     | 67,072.....     | .....66,822.....                                     | .....0                                             | .....(558).....                                | .....0                                                                 | .....(558).....                               | .....0                                              | 66,264.....                                                | .....0                                            | .....0                                 | .....0                              | .....897.....                                                  | 11/01/2031..                              |
| 31292L-YA-7..                                                                                                                                                      | FH 604305 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 25,334.....     | 25,334.....     | 24,251.....     | .....24,357.....                                     | .....0                                             | .....977.....                                  | .....0                                                                 | .....977.....                                 | .....0                                              | 25,334.....                                                | .....0                                            | .....0                                 | .....0                              | .....379.....                                                  | 11/01/2042..                              |
| 312938-Z4-8..                                                                                                                                                      | FH A90763 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 26,792.....     | 26,792.....     | 29,514.....     | .....29,305.....                                     | .....0                                             | .....(2,512).....                              | .....0                                                                 | .....(2,512).....                             | .....0                                              | 26,792.....                                                | .....0                                            | .....0                                 | .....0                              | .....615.....                                                  | 01/01/2040..                              |
| 312940-2H-1..                                                                                                                                                      | FH A92576 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 25,380.....     | 25,380.....     | 26,469.....     | .....26,322.....                                     | .....0                                             | .....(941).....                                | .....0                                                                 | .....(941).....                               | .....0                                              | 25,380.....                                                | .....0                                            | .....0                                 | .....0                              | .....602.....                                                  | 07/01/2040..                              |
| 312944-E3-1..                                                                                                                                                      | FH A95554 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 16,662.....     | 16,662.....     | 17,050.....     | .....16,988.....                                     | .....0                                             | .....(326).....                                | .....0                                                                 | .....(326).....                               | .....0                                              | 16,662.....                                                | .....0                                            | .....0                                 | .....0                              | .....363.....                                                  | 12/01/2040..                              |
| 312946-K6-2..                                                                                                                                                      | FH A97517 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 46,384.....     | 46,384.....     | 50,095.....     | .....49,789.....                                     | .....0                                             | .....(3,405).....                              | .....0                                                                 | .....(3,405).....                             | .....0                                              | 46,384.....                                                | .....0                                            | .....0                                 | .....0                              | .....947.....                                                  | 03/01/2041..                              |
| 312946-MC-7..                                                                                                                                                      | FH A97555 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 36,754.....     | 36,754.....     | 37,388.....     | .....37,280.....                                     | .....0                                             | .....(526).....                                | .....0                                                                 | .....(526).....                               | .....0                                              | 36,754.....                                                | .....0                                            | .....0                                 | .....0                              | .....1,390.....                                                | 03/01/2041..                              |
| 31296L-CF-6..                                                                                                                                                      | FH A11870 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 25,413.....     | 25,413.....     | 26,922.....     | .....26,559.....                                     | .....0                                             | .....(1,146).....                              | .....0                                                                 | .....(1,146).....                             | .....0                                              | 25,413.....                                                | .....0                                            | .....0                                 | .....0                              | .....545.....                                                  | 08/01/2033..                              |
| 31297E-UZ-7..                                                                                                                                                      | FH A26900 - RMBS.....         |                                      | 12/01/2024..     | Paydown.....               | XXX.....                        | 2,              |                 |                 |                                                      |                                                    |                                                |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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 |
| 3132A9-SE-8.         | FH ZS8617 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 150,822       | 150,822   | 139,605     | 139,844                                  | .0                                        | 10,979                                   | .0                                                        | 10,979                               | .0                                         | 150,822                                        | .0                                       | .0                               | .0                            | 2,063                                              | 08/01/2031..                     |
| 3132A9-SJ-7.         | FH ZS8621 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 40,721        | 40,721    | 40,705      | 30,444                                   | .0                                        | 137                                      | .0                                                        | 137                                  | .0                                         | 40,721                                         | .0                                       | .0                               | .0                            | 439                                                | 09/01/2031..                     |
| 3132AC-YK-0.         | FH ZT0714 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 55,937        | 55,937    | 56,837      | .0                                       | .0                                        | (900)                                    | .0                                                        | (900)                                | .0                                         | 55,937                                         | .0                                       | .0                               | .0                            | 436                                                | 10/01/2048..                     |
| 3132CW-MP-6.         | FH SB0366 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 112,785       | 112,785   | 109,366     | 109,578                                  | .0                                        | 3,207                                    | .0                                                        | 3,207                                | .0                                         | 112,785                                        | .0                                       | .0                               | .0                            | 2,164                                              | 02/01/2034..                     |
| 3132D5-7A-4.         | FH SB8089 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 65,753        | 65,753    | 57,472      | 57,553                                   | .0                                        | 8,200                                    | .0                                                        | 8,200                                | .0                                         | 65,753                                         | .0                                       | .0                               | .0                            | 721                                                | 02/01/2036..                     |
| 3132D5-7K-2.         | FH SB8098 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 53,198        | 53,198    | 46,499      | 46,562                                   | .0                                        | 6,636                                    | .0                                                        | 6,636                                | .0                                         | 53,198                                         | .0                                       | .0                               | .0                            | 578                                                | 04/01/2036..                     |
| 3132D6-AX-8.         | FH SB8122 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 197,490       | 197,490   | 168,213     | 168,101                                  | .0                                        | 29,389                                   | .0                                                        | 29,389                               | .0                                         | 197,490                                        | .0                                       | .0                               | .0                            | 1,631                                              | 11/01/2036..                     |
| 3132D6-ED-8.         | FH SB8232 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 8,087         | 8,087     | 8,064       | .0                                       | .0                                        | 23                                       | .0                                                        | 23                                   | .0                                         | 8,087                                          | .0                                       | .0                               | .0                            | 59                                                 | 06/01/2038..                     |
| 3132DM-3Y-9.         | FH SD0815 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 34,546        | 34,546    | 33,569      | 33,632                                   | .0                                        | 914                                      | .0                                                        | 914                                  | .0                                         | 34,546                                         | .0                                       | .0                               | .0                            | 653                                                | 01/01/2052..                     |
| 3132DM-FD-2.         | FH SD0164 - RMBS..... |         | 09/06/2024.   | Var ious.         | XXX.                      | 2,314,405     | 2,434,318 | 2,593,309   | 2,588,343                                | .0                                        | (15,038)                                 | .0                                                        | (15,038)                             | .0                                         | 2,573,305                                      | .0                                       | (258,899)                        | (258,899)                     | 63,379                                             | 12/01/2049..                     |
| 3132DM-U8-6.         | FH SD0607 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 139,346       | 139,346   | 144,615     | 144,093                                  | .0                                        | (4,746)                                  | .0                                                        | (4,746)                              | .0                                         | 139,346                                        | .0                                       | .0                               | .0                            | 2,006                                              | 05/01/2051..                     |
| 3132DP-BW-7.         | FH SD1853 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 7,977         | 7,977     | 8,212       | (236)                                    | .0                                        | (236)                                    | .0                                                        | (236)                                | .0                                         | 9,923                                          | .0                                       | (1,946)                          | (1,946)                       | .0                                                 | 11/01/2052..                     |
| 3132DV-5Y-7.         | FH SD8063 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 52,782        | 52,782    | 48,312      | 48,344                                   | .0                                        | 4,438                                    | .0                                                        | 4,438                                | .0                                         | 52,782                                         | .0                                       | .0                               | .0                            | 1,067                                              | 05/01/2050..                     |
| 3132DV-6V-2.         | FH SD8084 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 15,331        | 15,331    | 13,566      | 13,587                                   | .0                                        | 1,744                                    | .0                                                        | 1,744                                | .0                                         | 15,331                                         | .0                                       | .0                               | .0                            | 263                                                | 08/01/2050..                     |
| 3132DV-L8-6.         | FH SD7551 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 146,757       | 146,757   | 142,641     | 142,879                                  | .0                                        | 3,878                                    | .0                                                        | 3,878                                | .0                                         | 146,757                                        | .0                                       | .0                               | .0                            | 2,428                                              | 01/01/2052..                     |
| 3132DW-A5-2.         | FH SD8128 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 12,039        | 12,040    | 11,723      | 11,740                                   | .0                                        | 300                                      | .0                                                        | 300                                  | .0                                         | 12,039                                         | .0                                       | .0                               | .0                            | 134                                                | 02/01/2051..                     |
| 3132DW-AD-5.         | FH SD8104 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 377,988       | 377,988   | 343,652     | 344,154                                  | .0                                        | 33,835                                   | .0                                                        | 33,835                               | .0                                         | 377,988                                        | .0                                       | .0                               | .0                            | 3,149                                              | 03/01/2050..                     |
| 3132DW-AG-8.         | FH SD8107 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 68,341        | 68,341    | 55,193      | 38,152                                   | .0                                        | 13,144                                   | .0                                                        | 13,144                               | .0                                         | 68,341                                         | .0                                       | .0                               | .0                            | 841                                                | 11/01/2050..                     |
| 3132DW-AN-3.         | FH SD8113 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 93,457        | 93,457    | 82,374      | 82,732                                   | .0                                        | 10,725                                   | .0                                                        | 10,725                               | .0                                         | 93,457                                         | .0                                       | .0                               | .0                            | 1,046                                              | 12/01/2050..                     |
| 3132DW-AW-3.         | FH SD8121 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 15,727        | 15,727    | 12,449      | 12,457                                   | .0                                        | 3,270                                    | .0                                                        | 3,270                                | .0                                         | 15,727                                         | .0                                       | .0                               | .0                            | 176                                                | 01/01/2051..                     |
| 3132DW-B2-8.         | FH SD8157 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 54,310        | 54,310    | 50,601      | 50,766                                   | .0                                        | 3,543                                    | .0                                                        | 3,543                                | .0                                         | 54,310                                         | .0                                       | .0                               | .0                            | 975                                                | 07/01/2051..                     |
| 3132DW-BB-8.         | FH SD8134 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 18,169        | 18,169    | 14,955      | 14,988                                   | .0                                        | 3,181                                    | .0                                                        | 3,181                                | .0                                         | 18,169                                         | .0                                       | .0                               | .0                            | 205                                                | 03/01/2051..                     |
| 3132DW-BJ-1.         | FH SD8141 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 221,880       | 221,880   | 219,477     | 219,295                                  | .0                                        | 2,585                                    | .0                                                        | 2,585                                | .0                                         | 221,880                                        | .0                                       | .0                               | .0                            | 3,040                                              | 04/01/2051..                     |
| 3132DW-BP-7.         | FH SD8146 - RMBS..... |         | 03/08/2024.   | Var ious.         | XXX.                      | 327,373       | 406,806   | 320,424     | 320,610                                  | .0                                        | 1,392                                    | .0                                                        | 1,392                                | .0                                         | 322,003                                        | .0                                       | 5,370                            | 5,370                         | 2,293                                              | 05/01/2051..                     |
| 3132DW-BY-8.         | FH SD8155 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 84,271        | 84,271    | 77,141      | 77,241                                   | .0                                        | 7,030                                    | .0                                                        | 7,030                                | .0                                         | 84,271                                         | .0                                       | .0                               | .0                            | 940                                                | 07/01/2051..                     |
| 3132DW-C3-5.         | FH SD8190 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 11,390        | 11,390    | 9,870       | .0                                       | .0                                        | 1,520                                    | .0                                                        | 1,520                                | .0                                         | 11,390                                         | .0                                       | .0                               | .0                            | 69                                                 | 01/01/2052..                     |
| 3132DW-CF-8.         | FH SD8170 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 2,781         | 2,781     | 2,576       | 2,05                                     | .0                                        | 205                                      | .0                                                        | 205                                  | .0                                         | 2,935                                          | .0                                       | (154)                            | (154)                         | 9                                                  | 08/01/2051..                     |
| 3132DW-CW-1.         | FH SD8185 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 34,778        | 34,778    | 30,588      | 30,761                                   | .0                                        | 4,017                                    | .0                                                        | 4,017                                | .0                                         | 34,778                                         | .0                                       | .0                               | .0                            | 698                                                | 12/01/2051..                     |
| 3132DW-D3-4.         | FH SD8222 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 4,549         | 4,549     | 4,193       | .0                                       | .0                                        | 356                                      | .0                                                        | 356                                  | .0                                         | 4,549                                          | .0                                       | .0                               | .0                            | 15                                                 | 06/01/2052..                     |
| 3132DW-DU-4.         | FH SD8215 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 71,517        | 71,517    | 64,715      | 34,852                                   | .0                                        | 6,776                                    | .0                                                        | 6,776                                | .0                                         | 71,517                                         | .0                                       | .0                               | .0                            | 1,327                                              | 05/01/2052..                     |
| 3132DW-DW-0.         | FH SD8217 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 7,851         | 7,851     | 7,424       | .0                                       | .0                                        | 427                                      | .0                                                        | 427                                  | .0                                         | 7,851                                          | .0                                       | .0                               | .0                            | 62                                                 | 04/01/2052..                     |
| 3132DW-ED-1.         | FH SD8232 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 40,322        | 40,322    | 41,223      | 41,136                                   | .0                                        | (814)                                    | .0                                                        | (814)                                | .0                                         | 40,322                                         | .0                                       | .0                               | .0                            | 1,161                                              | 06/01/2052..                     |
| 3132DW-EE-9.         | FH SD8233 - RMBS..... |         | 07/18/2024.   | Var ious.         | XXX.                      | 922,388       | 938,370   | 935,438     | 935,438                                  | .0                                        | 150                                      | .0                                                        | 150                                  | .0                                         | 935,588                                        | .0                                       | (13,200)                         | (13,200)                      | 29,042                                             | 07/01/2052..                     |
| 3132DW-ET-6.         | FH SD8246 - RMBS..... |         | 07/18/2024.   | Var ious.         | XXX.                      | 1,391,979     | 1,416,424 | 1,407,095   | 1,407,345                                | .0                                        | 442                                      | .0                                                        | 442                                  | .0                                         | 1,407,787                                      | .0                                       | (15,808)                         | (15,808)                      | 44,093                                             | 09/01/2052..                     |
| 3132DW-EY-5.         | FH SD8251 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 33,538        | 33,538    | 33,327      | 33,326                                   | .0                                        | 212                                      | .0                                                        | 212                                  | .0                                         | 33,538                                         | .0                                       | .0                               | .0                            | 1,028                                              | 08/01/2052..                     |
| 3132DW-FG-3.         | FH SD8267 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 10,332        | 10,332    | 10,164      | .0                                       | .0                                        | 168                                      | .0                                                        | 168                                  | .0                                         | 10,332                                         | .0                                       | .0                               | .0                            | 56                                                 | 11/01/2052..                     |
| 3132DW-FH-1.         | FH SD8268 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 127,680       | 127,680   | 127,407     | 113,218                                  | .0                                        | 310                                      | .0                                                        | 310                                  | .0                                         | 127,680                                        | .0                                       | .0                               | .0                            | 3,831                                              | 11/01/2052..                     |
| 3132DW-FU-2.         | FH SD8279 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 124,650       | 124,650   | 125,816     | (1,279)                                  | .0                                        | (1,166)                                  | .0                                                        | (1,166)                              | .0                                         | 123,371                                        | .0                                       | 1,279                            | 1,279                         | 2,875                                              | 11/01/2052..                     |
| 3132DW-FX-6.         | FH SD8282 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 50,715        | 50,715    | 52,021      | .0                                       | .0                                        | (1,306)                                  | .0                                                        | (1,306)                              | .0                                         | 50,715                                         | .0                                       | .0                               | .0                            | 762                                                | 01/01/2053..                     |
| 3132DW-G2-3.         | FH SD8317 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 77,575        | 77,575    | 78,242      | .0                                       | .0                                        | (667)                                    | .0                                                        | (667)                                | .0                                         | 77,575                                         | .0                                       | .0                               | .0                            | 1,613                                              | 04/01/2053..                     |
| 3132JB-O4-8.         | FH Q19974 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 26,037        | 26,037    | 26,135      | 26,106                                   | .0                                        | (69)                                     | .0                                                        | (69)                                 | .0                                         | 26,037                                         | .0                                       | .0                               | .0                            | 474                                                | 07/01/2043..                     |
| 3132L7-S6-7.         | FH V82341 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 27,487        | 27,487    | 28,469      | 28,410                                   | .0                                        | (923)                                    | .0                                                        | (923)                                | .0                                         | 27,487                                         | .0                                       | .0                               | .0                            | 440                                                | 01/01/2044..                     |
| 3132XV-V4-2.         | FH Q53334 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 16,877        | 16,877    | 18,079      | 18,036                                   | .0                                        | (1,159)                                  | .0                                                        | (1,159)                              | .0                                         | 16,877                                         | .0                                       | .0                               | .0                            | 261                                                | 01/01/2048..                     |
| 31335A-2A-5.         | FH G60769 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 105,719       | 105,719   | 97,163      | 97,176                                   | .0                                        | 8,544                                    | .0                                                        | 8,544                                | .0                                         | 105,719                                        | .0                                       | .0                               | .0                            | 2,795                                              | 03/01/2043..                     |
| 31335B-2M-7.         | FH G61680 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 72,662        | 72,662    | 76,556      | 76,309                                   | .0                                        | (3,648)                                  | .0                                                        | (3,648)                              | .0                                         | 77,575                                         | .0                                       | .0                               | .0                            | 1,201                                              | 04/01/2047..                     |
| 31335B-O6-6.         | FH G61377 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 79,130        | 79,130    | 77,733      | 78,038                                   | .0                                        | 1,092                                    | .0                                                        | 1,092                                | .0                                         | 79,130                                         | .0                                       | .0                               | .0                            | 1,231                                              | 08/01/2043..                     |
| 3133AE-N8-3.         | FH Q87615 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 237,490       | 237,490   | 241,362     | 241,085                                  | .0                                        | (3,595)                                  | .0                                                        | (3,595)                              | .0                                         | 237,490                                        | .0                                       | .0                               | .0                            | 2,787                                              | 01/01/2051..                     |
| 3133AG-W4-7.         | FH Q89667 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 43,203        | 43,203    | 44,810      | 44,661                                   | .0                                        | (1,458)                                  | .0                                                        | (1,458)                              | .0                                         | 43,203                                         | .0                                       | .0                               | .0                            | 601                                                | 03/01/2051..                     |
| 3133AU-TM-0.         | FH Q93556 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 99,389        | 99,389    | 102,185     | 101,869                                  | .0                                        | (2,480)                                  | .0                                                        | (2,480)                              | .0                                         | 99,389                                         | .0                                       | .0                               | .0                            | 1,403                                              | 10/01/2051..                     |
| 3133B3-WR-4.         | FH QD6056 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 33,613        | 33,613    | 28,337      | 28,536                                   | .0                                        | 5,077                                    | .0                                                        | 5,077                                | .0                                         | 33,613                                         | .0                                       | .0                               | .0                            | 570                                                | 02/01/2052..                     |
| 313368-DD-0.         | FH QN1900 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 104,482       | 104,482   | 110,735     | 109,773                                  | .0                                        | (5,291)                                  | .0                                                        | (5,291)                              | .0                                         | 104,482                                        | .0                                       | .0                               | .0                            | 1,710                                              | 04/01/2035..                     |
| 3133KJ-6X-5.         | FH RA3586 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 1,342         | 1,342     | 1,441       | .0                                       | .0                                        | (92)                                     | .0                                                        | (92)                                 | .0                                         | 1,342                                          | .0                                       | .0                               | .0                            | 29                                                 | 09/01/2050..                     |
| 3133KM-DF-9.         | FH RA5502 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 16,652        | 16,652    | 14,078      | 14,130                                   | .0                                        | 2,523                                    | .0                                                        | 2,523                                | .0                                         | 16,652                                         | .0                                       | .0                               | .0                            | 286                                                | 06/01/2051..                     |
| 3133KM-MG-7.         | FH RA5759 - RMBS..... |         | 03/05/2024.   | Var ious.         | XXX.                      | 791,314       | 954,901   | 781,974     | 786,812                                  | .0                                        | 1,748                                    | .0                                                        | 1,748                                | .0                                         | 788,560                                        | .0                                       | 2,754                            | 2,754                         | 6,743                                              | 09/01/2051..                     |
| 3133KM-MQ-5.         | FH RA5767 - RMBS..... |         | 01/12/2024.   | Paydown.          | XXX.                      | 380,794       | 449,544   | 398,672     | 400,720                                  | .0                                        | 207                                      | .0                                                        | 207                                  | .0                                         | 400,927                                        | .0                                       | (20,132)                         | (20,132)                      | 1,403                                              | 09/01/2051..                     |
| 3133KN-SC-8.         | FH RA6815 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 7,293         | 7,293     | 5,946       | .0                                       | .0                                        | 1,347                                    | .0                                                        | 1,347                                | .0                                         | 7,293                                          | .0                                       | .0                               | .0                            | 53                                                 | 02/01/2052..                     |
| 3133KY-TW-9.         | FH RB5065 - RMBS..... |         | 12/01/2024.   | Paydown.          | XXX.                      | 130,138       | 130,138   | 134,571     | 134,092                                  | .0                                        | (3,954)                                  | .0                                                        | (3,95                                |                                            |                                                |                                          |                                  |                               |                                                    |                                  |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

| 1                            | 2                                     | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                 | 6                               | 7             | 8         | 9           | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                                        |                                               |                                                     | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                             | 21                                        |
|------------------------------|---------------------------------------|--------------------------------------|------------------|-------------------|---------------------------------|---------------|-----------|-------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|----------------------------------------------------------------|-------------------------------------------|
|                              |                                       |                                      |                  |                   |                                 |               |           |             |                                                      | 11                                                 | 12                                             | 13                                                                     | 14                                            | 15                                                  |                                                            |                                                   |                                        |                                     |                                                                |                                           |
|                              |                                       |                                      |                  |                   |                                 |               |           |             |                                                      | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                                                            |                                                   |                                        |                                     |                                                                |                                           |
| CUSIP<br>Identifi-<br>cation | Description                           |                                      | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value |                                                    |                                                |                                                                        |                                               |                                                     | Book/<br>Adjusted<br>Carrying Value<br>at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 313560-ZR-7.                 | FEDERAL NATIONAL MORTGAGE ASSOCIATION |                                      | 09/06/2024.      | Maturity @ 100.00 | XXX                             | 5,500,000     | 5,500,000 | 5,583,985   | 5,507,147                                            | .0                                                 | (7,147)                                        | .0                                                                     | (7,147)                                       | .0                                                  | 5,500,000                                                  | .0                                                | .0                                     | .0                                  | 144,375                                                        | 09/06/2024.                               |
| 3137FL-6W-9.                 | FHMS K-W08 X1 - CMBS                  |                                      | 12/01/2024.      | Direct            | XXX                             | 1             | .0        | 2,642       | .0                                                   | .0                                                 | .0                                             | .0                                                                     | .0                                            | .0                                                  | 531                                                        | .0                                                | (530)                                  | (530)                               | .0                                                             | 01/25/2029.                               |
| 31385X-AZ-0.                 | FN 555424 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 11,223        | 11,223    | 12,720      | 12,498                                               | .0                                                 | (1,275)                                        | .0                                                                     | (1,275)                                       | .0                                                  | 11,223                                                     | .0                                                | .0                                     | .0                                  | 330                                                            | 05/01/2033.                               |
| 31389J-VX-9.                 | FN 627130 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 1,540         | 1,540     | 1,429       | 1,573                                                | .0                                                 | (33)                                           | .0                                                                     | (33)                                          | .0                                                  | 1,540                                                      | .0                                                | .0                                     | .0                                  | 38                                                             | 03/01/2032.                               |
| 3138A8-RD-0.                 | FN AH6783 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 24,833        | 24,833    | 27,130      | 26,955                                               | .0                                                 | (2,123)                                        | .0                                                                     | (2,123)                                       | .0                                                  | 24,833                                                     | .0                                                | .0                                     | .0                                  | 502                                                            | 03/01/2041.                               |
| 3138A8-RH-1.                 | FN AH6787 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 28,538        | 28,538    | 29,599      | 29,405                                               | .0                                                 | (867)                                          | .0                                                                     | (867)                                         | .0                                                  | 28,538                                                     | .0                                                | .0                                     | .0                                  | 764                                                            | 03/01/2041.                               |
| 3138AB-CW-7.                 | FN AH9084 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 34,267        | 34,267    | 35,614      | 35,455                                               | .0                                                 | (1,188)                                        | .0                                                                     | (1,188)                                       | .0                                                  | 34,267                                                     | .0                                                | .0                                     | .0                                  | 746                                                            | 04/01/2041.                               |
| 3138AF-C6-5.                 | FN A11892 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 20,694        | 20,694    | 23,035      | 22,817                                               | .0                                                 | (2,123)                                        | .0                                                                     | (2,123)                                       | .0                                                  | 20,694                                                     | .0                                                | .0                                     | .0                                  | 605                                                            | 05/01/2041.                               |
| 3138EE-N5-4.                 | FN AK9411 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 38,487        | 38,487    | 39,250      | 39,153                                               | .0                                                 | (666)                                          | .0                                                                     | (666)                                         | .0                                                  | 38,487                                                     | .0                                                | .0                                     | .0                                  | 733                                                            | 03/01/2042.                               |
| 3138EG-BY-9.                 | FN AL0054 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 24,103        | 24,103    | 26,167      | 25,960                                               | .0                                                 | (1,857)                                        | .0                                                                     | (1,857)                                       | .0                                                  | 24,103                                                     | .0                                                | .0                                     | .0                                  | 524                                                            | 02/01/2041.                               |
| 3138EN-6J-3.                 | FN AL6272 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 39,192        | 39,192    | 42,499      | 42,370                                               | .0                                                 | (3,178)                                        | .0                                                                     | (3,178)                                       | .0                                                  | 39,192                                                     | .0                                                | .0                                     | .0                                  | 1,032                                                          | 07/01/2044.                               |
| 3138EP-X3-3.                 | FN AL6997 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 101,587       | 101,587   | 99,936      | .0                                                   | .0                                                 | 1,651                                          | .0                                                                     | 1,651                                         | .0                                                  | 101,587                                                    | .0                                                | .0                                     | .0                                  | 1,874                                                          | 11/01/2042.                               |
| 3138EQ-VC-3.                 | FN AL7810 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 40,473        | 40,473    | 43,122      | 42,929                                               | .0                                                 | (2,457)                                        | .0                                                                     | (2,457)                                       | .0                                                  | 40,473                                                     | .0                                                | .0                                     | .0                                  | 672                                                            | 10/01/2044.                               |
| 3138ER-CJ-7.                 | FN AL9072 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 12,906        | 12,906    | 14,255      | 14,139                                               | .0                                                 | (1,234)                                        | .0                                                                     | (1,234)                                       | .0                                                  | 12,906                                                     | .0                                                | .0                                     | .0                                  | 402                                                            | 07/01/2044.                               |
| 3138ER-ZC-7.                 | FN AL9738 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 26,091        | 26,091    | 25,879      | 25,915                                               | .0                                                 | 176                                            | .0                                                                     | 176                                           | .0                                                  | 26,091                                                     | .0                                                | .0                                     | .0                                  | 290                                                            | 01/01/2032.                               |
| 3138LQ-QG-2.                 | FN A00454 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 33,327        | 33,327    | 32,886      | 32,921                                               | .0                                                 | 407                                            | .0                                                                     | 407                                           | .0                                                  | 33,327                                                     | .0                                                | .0                                     | .0                                  | 651                                                            | 08/01/2042.                               |
| 3138MB-MB-9.                 | FN AP7553 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 17,733        | 17,733    | 16,947      | 17,045                                               | .0                                                 | 688                                            | .0                                                                     | 688                                           | .0                                                  | 17,733                                                     | .0                                                | .0                                     | .0                                  | 288                                                            | 09/01/2042.                               |
| 3138MK-SH-0.                 | FN AQ4119 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 48,980        | 48,980    | 42,337      | 42,319                                               | .0                                                 | 6,660                                          | .0                                                                     | 6,660                                         | .0                                                  | 48,980                                                     | .0                                                | .0                                     | .0                                  | 1,018                                                          | 09/01/2043.                               |
| 3138W1-LC-9.                 | FN AR3922 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 36,762        | 36,762    | 38,699      | 38,318                                               | .0                                                 | (1,556)                                        | .0                                                                     | (1,556)                                       | .0                                                  | 36,762                                                     | .0                                                | .0                                     | .0                                  | 649                                                            | 03/01/2043.                               |
| 3138W2-WX-9.                 | FN AR5161 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 29,619        | 29,619    | 28,509      | 28,610                                               | .0                                                 | 1,009                                          | .0                                                                     | 1,009                                         | .0                                                  | 29,619                                                     | .0                                                | .0                                     | .0                                  | 569                                                            | 05/01/2043.                               |
| 3138W9-BG-4.                 | FN AS0038 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 19,545        | 19,545    | 20,825      | 20,727                                               | .0                                                 | (1,182)                                        | .0                                                                     | (1,182)                                       | .0                                                  | 19,545                                                     | .0                                                | .0                                     | .0                                  | 340                                                            | 07/01/2043.                               |
| 3138W9-BN-9.                 | FN AS0044 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 21,761        | 21,761    | 23,185      | 23,078                                               | .0                                                 | (1,317)                                        | .0                                                                     | (1,317)                                       | .0                                                  | 21,761                                                     | .0                                                | .0                                     | .0                                  | 387                                                            | 07/01/2043.                               |
| 3138W9-WH-9.                 | FN AS0647 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 82,226        | 82,226    | 86,492      | 86,325                                               | .0                                                 | (4,099)                                        | .0                                                                     | (4,099)                                       | .0                                                  | 82,226                                                     | .0                                                | .0                                     | .0                                  | 1,464                                                          | 10/01/2043.                               |
| 3138WA-N9-4.                 | FN AS1315 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 46,733        | 46,733    | 49,910      | 49,778                                               | .0                                                 | (3,045)                                        | .0                                                                     | (3,045)                                       | .0                                                  | 46,733                                                     | .0                                                | .0                                     | .0                                  | 903                                                            | 12/01/2043.                               |
| 3138WE-EV-7.                 | FN AS4647 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 38,516        | 38,516    | 38,476      | 38,460                                               | .0                                                 | 56                                             | .0                                                                     | 56                                            | .0                                                  | 38,516                                                     | .0                                                | .0                                     | .0                                  | 746                                                            | 03/01/2045.                               |
| 3138WF-RS-7.                 | FN AS5896 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 40,589        | 40,589    | 41,112      | 40,833                                               | .0                                                 | (244)                                          | .0                                                                     | (244)                                         | .0                                                  | 40,589                                                     | .0                                                | .0                                     | .0                                  | 534                                                            | 10/01/2030.                               |
| 3138WH-N5-7.                 | FN AS7611 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 32,424        | 32,424    | 32,512      | 32,564                                               | .0                                                 | (140)                                          | .0                                                                     | (140)                                         | .0                                                  | 32,424                                                     | .0                                                | .0                                     | .0                                  | 518                                                            | 07/01/2046.                               |
| 3138WH-RP-9.                 | FN AS7693 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 22,265        | 22,265    | 21,973      | 22,012                                               | .0                                                 | 253                                            | .0                                                                     | 253                                           | .0                                                  | 22,265                                                     | .0                                                | .0                                     | .0                                  | 240                                                            | 08/01/2031.                               |
| 3138WJ-AA-0.                 | FN AS8126 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 68,423        | 68,423    | 71,289      | 71,120                                               | .0                                                 | (2,697)                                        | .0                                                                     | (2,697)                                       | .0                                                  | 68,423                                                     | .0                                                | .0                                     | .0                                  | 1,205                                                          | 10/01/2046.                               |
| 3138WJ-EN-4.                 | FN AS8240 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 67,313        | 67,313    | 66,997      | 67,157                                               | .0                                                 | 156                                            | .0                                                                     | 156                                           | .0                                                  | 67,313                                                     | .0                                                | .0                                     | .0                                  | 888                                                            | 11/01/2031.                               |
| 3138WJ-FK-9.                 | FN AS8269 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 82,922        | 82,922    | 87,690      | 87,373                                               | .0                                                 | (4,451)                                        | .0                                                                     | (4,451)                                       | .0                                                  | 82,922                                                     | .0                                                | .0                                     | .0                                  | 1,366                                                          | 11/01/2046.                               |
| 3138WJ-Q2-7.                 | FN AS8572 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 54,923        | 54,923    | 55,473      | 55,585                                               | .0                                                 | (662)                                          | .0                                                                     | (662)                                         | .0                                                  | 54,923                                                     | .0                                                | .0                                     | .0                                  | 998                                                            | 12/01/2046.                               |
| 3138WJ-TG-3.                 | FN AS8650 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 67,761        | 67,761    | 66,059      | 66,322                                               | .0                                                 | 1,439                                          | .0                                                                     | 1,439                                         | .0                                                  | 67,761                                                     | .0                                                | .0                                     | .0                                  | 1,120                                                          | 01/01/2047.                               |
| 3138X0-3Q-9.                 | FN AU1706 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 31,016        | 31,016    | 33,156      | 32,991                                               | .0                                                 | (1,974)                                        | .0                                                                     | (1,974)                                       | .0                                                  | 31,016                                                     | .0                                                | .0                                     | .0                                  | 602                                                            | 08/01/2043.                               |
| 314020-6T-3.                 | FN 735382 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 21,212        | 21,212    | 22,478      | 22,209                                               | .0                                                 | (997)                                          | .0                                                                     | (997)                                         | .0                                                  | 21,212                                                     | .0                                                | .0                                     | .0                                  | 539                                                            | 04/01/2035.                               |
| 31402R-FU-8.                 | FN 735579 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 21,640        | 21,640    | 22,920      | 22,664                                               | .0                                                 | (1,023)                                        | .0                                                                     | (1,023)                                       | .0                                                  | 21,640                                                     | .0                                                | .0                                     | .0                                  | 586                                                            | 06/01/2035.                               |
| 31402R-JV-2.                 | FN 735676 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 28,047        | 28,047    | 29,703      | 29,335                                               | .0                                                 | (1,287)                                        | .0                                                                     | (1,287)                                       | .0                                                  | 28,047                                                     | .0                                                | .0                                     | .0                                  | 752                                                            | 07/01/2035.                               |
| 31404E-C7-9.                 | FN 766094 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 654           | 654       | 455         | 665                                                  | .0                                                 | (12)                                           | .0                                                                     | (12)                                          | .0                                                  | 654                                                        | .0                                                | .0                                     | .0                                  | 23                                                             | 02/01/2034.                               |
| 3140EW-WY-7.                 | FN BC2462 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 64,959        | 64,959    | 65,568      | 65,325                                               | .0                                                 | (366)                                          | .0                                                                     | (366)                                         | .0                                                  | 64,959                                                     | .0                                                | .0                                     | .0                                  | 1,013                                                          | 02/01/2031.                               |
| 3140FP-C9-8.                 | FN BE3695 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 56,461        | 56,461    | 58,533      | 58,421                                               | .0                                                 | (1,961)                                        | .0                                                                     | (1,961)                                       | .0                                                  | 56,461                                                     | .0                                                | .0                                     | .0                                  | 1,183                                                          | 06/01/2047.                               |
| 3140GU-MA-2.                 | FN BH5752 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 13,485        | 13,485    | 14,080      | 14,080                                               | .0                                                 | (598)                                          | .0                                                                     | (598)                                         | .0                                                  | 13,485                                                     | .0                                                | .0                                     | .0                                  | 259                                                            | 11/01/2047.                               |
| 3140GV-2D-6.                 | FN BH7071 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 17,843        | 17,843    | 19,315      | 19,268                                               | .0                                                 | (1,425)                                        | .0                                                                     | (1,425)                                       | .0                                                  | 17,843                                                     | .0                                                | .0                                     | .0                                  | 501                                                            | 12/01/2047.                               |
| 3140GV-GZ-6.                 | FN BH9215 - RMBS                      |                                      | 10/01/2024.      | Var ious          | XXX                             | 712,717       | 745,198   | 791,773     | 789,836                                              | .0                                                 | (3,456)                                        | .0                                                                     | (3,456)                                       | .0                                                  | 786,381                                                    | .0                                                | (73,664)                               | (73,664)                            | 19,643                                                         | 01/01/2048.                               |
| 3140J8-GD-9.                 | FN BM3795 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 53,974        | 53,974    | 52,540      | 52,801                                               | .0                                                 | 1,173                                          | .0                                                                     | 1,173                                         | .0                                                  | 53,974                                                     | .0                                                | .0                                     | .0                                  | 590                                                            | 01/01/2031.                               |
| 3140J9-BV-2.                 | FN BM4551 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 16,216        | 16,216    | 16,531      | .0                                                   | .0                                                 | (315)                                          | .0                                                                     | (315)                                         | .0                                                  | 16,216                                                     | .0                                                | .0                                     | .0                                  | 113                                                            | 04/01/2041.                               |
| 3140J9-G2-1.                 | FN BM4716 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 18,829        | 18,829    | 18,848      | .0                                                   | .0                                                 | 1                                              | .0                                                                     | 1                                             | .0                                                  | 18,829                                                     | .0                                                | .0                                     | .0                                  | 327                                                            | 12/01/2030.                               |
| 3140J9-YH-8.                 | FN BMS211 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 80,456        | 80,456    | 86,025      | 85,785                                               | .0                                                 | (5,330)                                        | .0                                                                     | (5,330)                                       | .0                                                  | 80,456                                                     | .0                                                | .0                                     | .0                                  | 1,405                                                          | 03/01/2045.                               |
| 3140J9-Z3-8.                 | FN BMS261 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 36,389        | 36,389    | 37,671      | 37,710                                               | .0                                                 | (1,321)                                        | .0                                                                     | (1,321)                                       | .0                                                  | 36,389                                                     | .0                                                | .0                                     | .0                                  | 838                                                            | 01/01/2048.                               |
| 3140JG-LW-3.                 | FN BNO340 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 81,255        | 81,255    | 80,747      | 80,750                                               | .0                                                 | 504                                            | .0                                                                     | 504                                           | .0                                                  | 81,255                                                     | .0                                                | .0                                     | .0                                  | 1,749                                                          | 12/01/2048.                               |
| 3140K8-RB-9.                 | FN BP1381 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 10,369        | 10,369    | 10,858      | 10,830                                               | .0                                                 | (461)                                          | .0                                                                     | (461)                                         | .0                                                  | 10,369                                                     | .0                                                | .0                                     | .0                                  | 118                                                            | 03/01/2050.                               |
| 3140KE-K8-0.                 | FN BP6618 - RMBS                      |                                      | 12/01/2024.      | Var ious          | XXX                             | 1,104,109     | 1,226,349 | 1,259,738   | 1,258,039                                            | .0                                                 | (6,280)                                        | .0                                                                     | (6,280)                                       | .0                                                  | 1,251,760                                                  | .0                                                | (147,651)                              | (147,651)                           | 24,960                                                         | 08/01/2050.                               |
| 3140KK-GD-0.                 | FN BQ0195 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 45,387        | 45,387    | 45,600      | 45,584                                               | .0                                                 | (197)                                          | .0                                                                     | (197)                                         | .0                                                  | 45,387                                                     | .0                                                | .0                                     | .0                                  | 426                                                            | 08/01/2050.                               |
| 3140KM-TF-7.                 | FN BQ2349 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 50,077        | 50,077    | 50,312      | 50,294                                               | .0                                                 | (217)                                          | .0                                                                     | (217)                                         | .0                                                  | 50,077                                                     | .0                                                | .0                                     | .0                                  | 476                                                            | 09/01/2050.                               |
| 3140KM-U3-2.                 | FN BQ2401 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 118,201       | 118,201   | 122,246     | 121,985                                              | .0                                                 | (3,784)                                        | .0                                                                     | (3,784)                                       | .0                                                  | 118,201                                                    | .0                                                | .0                                     | .0                                  | 1,197                                                          | 09/01/2050.                               |
| 3140KP-Q4-8.                 | FN BQ4074 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 120,908       | 120,908   | 125,641     | 125,273                                              | .0                                                 | (4,365)                                        | .0                                                                     | (4,365)                                       | .0                                                  | 120,908                                                    | .0                                                | .0                                     | .0                                  | 1,225                                                          | 12/01/2050.                               |
| 3140KS-AG-2.                 | FN BQ6306 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             | 66,550        | 66,550    | 66,342      | 66,550                                               | .0                                                 | 200                                            | .0                                                                     | 200                                           | .0                                                  | 66,550                                                     | .0                                                | .0                                     | .0                                  | 810                                                            | 11/01/2050.                               |
| 3140KV-F8-8.                 | FN BQ9190 - RMBS                      |                                      | 12/01/2024.      | Paydown           | XXX                             |               |           |             |                                                      |                                                    |                                                |                                                                        |                                               |                                                     |                                                            |                                                   |                                        |                                     |                                                                |                                           |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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 |
| 3140XX-QQ-2          | FN          | BR0462 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .66,590       | .66,590   | .68,619     | .68,451                                  | .0                                        | (1,861)                                  | .0                                                        | (1,861)                              | .0                                         | .66,590                                        | .0                                       | .0                               | .0                            | .833                                               | 04/01/2051                       |
| 3140L5-FL-5          | FN          | BR6470 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .159,064      | .159,064  | .164,621    | .164,116                                 | .0                                        | (5,052)                                  | .0                                                        | (5,052)                              | .0                                         | .159,064                                       | .0                                       | .0                               | .0                            | 2,432                                              | 03/01/2051                       |
| 3140L8-W2-2          | FN          | BR9664 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .138,076      | .138,076  | .143,146    | .142,670                                 | .0                                        | (4,594)                                  | .0                                                        | (4,594)                              | .0                                         | .138,076                                       | .0                                       | .0                               | .0                            | 1,545                                              | 05/01/2051                       |
| 3140Q7-GX-9          | FN          | CA0213 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .21,599       | .21,599   | .22,085     | .21,951                                  | .0                                        | (353)                                    | .0                                                        | (353)                                | .0                                         | .21,599                                        | .0                                       | .0                               | .0                            | .355                                               | 08/01/2032                       |
| 3140Q6-RN-9          | FN          | CA8592 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .115,477      | .115,477  | .120,078    | .119,721                                 | .0                                        | (4,244)                                  | .0                                                        | (4,244)                              | .0                                         | .115,477                                       | .0                                       | .0                               | .0                            | 1,781                                              | 01/01/2051                       |
| 3140Q6-TZ-0          | FN          | CA8667 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .105,359      | .105,359  | .108,767    | .108,525                                 | .0                                        | (3,165)                                  | .0                                                        | (3,165)                              | .0                                         | .105,359                                       | .0                                       | .0                               | .0                            | 1,277                                              | 10/01/2050                       |
| 3140X3-A8-1          | FN          | FM0030 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .20,467       | .20,467   | .21,142     | .21,145                                  | .0                                        | (679)                                    | .0                                                        | (679)                                | .0                                         | .20,467                                        | .0                                       | .0                               | .0                            | .358                                               | 02/01/2049                       |
| 3140X4-4B-9          | FN          | FM1717 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .162,828      | .162,828  | .171,275    | .170,613                                 | .0                                        | (7,785)                                  | .0                                                        | (7,785)                              | .0                                         | .162,828                                       | .0                                       | .0                               | .0                            | 3,277                                              | 12/01/2045                       |
| 3140X4-5D-4          | FN          | FM1743 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .120,657      | .120,657  | .124,125    | .123,842                                 | .0                                        | (3,185)                                  | .0                                                        | (3,185)                              | .0                                         | .120,657                                       | .0                                       | .0                               | .0                            | 1,918                                              | 01/01/2047                       |
| 3140X4-7H-3          | FN          | FM1795 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .197,187      | .197,187  | .192,967    | .192,872                                 | .0                                        | 4,315                                    | .0                                                        | 4,315                                | .0                                         | .197,187                                       | .0                                       | .0                               | .0                            | 3,088                                              | 04/01/2048                       |
| 3140X4-DE-3          | FN          | FM1000 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .81,444       | .81,444   | .68,413     | .68,413                                  | .0                                        | 13,031                                   | .0                                                        | 13,031                               | .0                                         | .81,444                                        | .0                                       | .0                               | .0                            | 1,340                                              | 04/01/2047                       |
| 3140X4-XZ-4          | FN          | FM1595 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .25,493       | .25,493   | .26,703     | .26,645                                  | .0                                        | (1,153)                                  | .0                                                        | (1,153)                              | .0                                         | .25,493                                        | .0                                       | .0                               | .0                            | .561                                               | 12/01/2047                       |
| 3140X5-6F-5          | FN          | FM2669 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .55,472       | .55,472   | .59,477     | .59,746                                  | .0                                        | (4,274)                                  | .0                                                        | (4,274)                              | .0                                         | .55,472                                        | .0                                       | .0                               | .0                            | 1,275                                              | 03/01/2048                       |
| 3140X7-CA-5          | FN          | FM3664 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .62,077       | .62,077   | .64,792     | .64,808                                  | .0                                        | (2,731)                                  | .0                                                        | (2,731)                              | .0                                         | .62,077                                        | .0                                       | .0                               | .0                            | 1,363                                              | 03/01/2049                       |
| 3140X8-6B-8          | FN          | FM5365 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .47,595       | .47,595   | .50,257     | .50,038                                  | .0                                        | (2,443)                                  | .0                                                        | (2,443)                              | .0                                         | .47,595                                        | .0                                       | .0                               | .0                            | .654                                               | 06/01/2046                       |
| 3140X9-LZ-6          | FN          | FM5743 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .53,174       | .53,174   | .54,221     | .54,138                                  | .0                                        | (964)                                    | .0                                                        | (964)                                | .0                                         | .53,174                                        | .0                                       | .0                               | .0                            | .728                                               | 02/01/2051                       |
| 3140XA-ZY-7          | FN          | FM7090 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .28,280       | .28,280   | .29,151     | .29,072                                  | .0                                        | (792)                                    | .0                                                        | (792)                                | .0                                         | .28,280                                        | .0                                       | .0                               | .0                            | .459                                               | 05/01/2051                       |
| 3140XB-HT-0          | FN          | FM7441 - RMBS |         | 01/08/2024    | Var ious          | XXX                       | .231,267      | .263,840  | .223,048    | .223,694                                 | .0                                        | .219                                     | .0                                                        | .219                                 | .0                                         | .223,913                                       | .0                                       | .7,355                           | 7,355                         | .988                                               | 05/01/2051                       |
| 3140XC-AX-6          | FN          | FM8121 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .378,582      | .378,582  | .387,218    | .386,518                                 | .0                                        | (7,936)                                  | .0                                                        | (7,936)                              | .0                                         | .378,582                                       | .0                                       | .0                               | .0                            | 3,156                                              | 06/01/2051                       |
| 3140XC-DB-1          | FN          | FM8197 - RMBS |         | 03/05/2024    | Var ious          | XXX                       | .190,625      | .240,235  | .197,190    | .198,360                                 | .0                                        | .469                                     | .0                                                        | .469                                 | .0                                         | .198,829                                       | .0                                       | (8,204)                          | (8,204)                       | 1,357                                              | 08/01/2051                       |
| 3140XC-09-2          | FN          | FM8579 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .26,467       | .26,467   | .21,604     | .21,604                                  | .0                                        | 4,863                                    | .0                                                        | 4,863                                | .0                                         | .26,467                                        | .0                                       | .0                               | .0                            | .205                                               | 09/01/2051                       |
| 3140XG-6U-8          | FN          | FS1782 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .99,898       | .99,898   | .95,075     | .95,433                                  | .0                                        | 4,465                                    | .0                                                        | 4,465                                | .0                                         | .99,898                                        | .0                                       | .0                               | .0                            | 1,457                                              | 05/01/2052                       |
| 3140XG-CP-2          | FN          | FS0977 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .70,419       | .70,419   | .68,384     | .68,524                                  | .0                                        | 1,895                                    | .0                                                        | 1,895                                | .0                                         | .70,419                                        | .0                                       | .0                               | .0                            | 1,195                                              | 03/01/2052                       |
| 3140XG-UK-3          | FN          | FS1485 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .68,597       | .68,597   | .62,959     | .63,044                                  | .0                                        | 5,552                                    | .0                                                        | 5,552                                | .0                                         | .68,597                                        | .0                                       | .0                               | .0                            | 1,065                                              | 11/01/2046                       |
| 3140XG-XM-6          | FN          | FS1583 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .35,559       | .35,559   | .33,720     | .33,861                                  | .0                                        | 1,698                                    | .0                                                        | 1,698                                | .0                                         | .35,559                                        | .0                                       | .0                               | .0                            | .615                                               | 04/01/2052                       |
| 3140XH-BE-6          | FN          | FS1836 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .217,600      | .217,600  | .201,161    | .202,132                                 | .0                                        | 15,468                                   | .0                                                        | 15,468                               | .0                                         | .217,600                                       | .0                                       | .0                               | .0                            | 3,006                                              | 05/01/2052                       |
| 3140XH-VG-9          | FN          | FS2414 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .54,277       | .54,277   | .47,832     | .47,845                                  | .0                                        | 6,432                                    | .0                                                        | 6,432                                | .0                                         | .54,277                                        | .0                                       | .0                               | .0                            | 1,033                                              | 04/01/2045                       |
| 3140XK-DC-1          | FN          | FS3698 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .42,312       | .42,312   | .43,535     | .43,535                                  | .0                                        | (1,223)                                  | .0                                                        | (1,223)                              | .0                                         | .70,587                                        | .0                                       | (28,275)                         | (28,275)                      | .438                                               | 11/01/2052                       |
| 3140XM-LB-0          | FN          | FS5721 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .66,272       | .66,272   | .55,534     | .55,542                                  | .0                                        | 10,730                                   | .0                                                        | 10,730                               | .0                                         | .66,272                                        | .0                                       | .0                               | .0                            | 1,106                                              | 04/01/2048                       |
| 3140XM-RN-8          | FN          | FS5892 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .43,472       | .43,472   | .37,739     | .37,744                                  | .0                                        | 5,729                                    | .0                                                        | 5,729                                | .0                                         | .43,472                                        | .0                                       | .0                               | .0                            | .827                                               | 07/01/2048                       |
| 3140XP-E6-2          | FN          | FS7356 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .78,020       | .78,020   | .76,765     | .76,765                                  | .0                                        | 1,256                                    | .0                                                        | 1,256                                | .0                                         | .78,020                                        | .0                                       | .0                               | .0                            | 1,376                                              | 01/01/2050                       |
| 3140XP-JU-4          | FN          | FS7474 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .33,652       | .33,652   | .33,127     | .33,127                                  | .0                                        | 526                                      | .0                                                        | 526                                  | .0                                         | .33,652                                        | .0                                       | .0                               | .0                            | .544                                               | 01/01/2050                       |
| 3140XR-RC-1          | FN          | FS9482 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .2,700        | .2,700    | .2,430      | .2,430                                   | .0                                        | .270                                     | .0                                                        | .270                                 | .0                                         | .5,374                                         | .0                                       | (2,673)                          | (2,673)                       | .7                                                 | 01/01/2047                       |
| 31410F-5E-1          | FN          | 888345 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .20,345       | .20,345   | .21,968     | .21,593                                  | .0                                        | (1,248)                                  | .0                                                        | (1,248)                              | .0                                         | .20,345                                        | .0                                       | .0                               | .0                            | .605                                               | 11/01/2034                       |
| 31410K-JY-1          | FN          | 889579 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .20,446       | .20,446   | .22,340     | .22,074                                  | .0                                        | (1,628)                                  | .0                                                        | (1,628)                              | .0                                         | .20,446                                        | .0                                       | .0                               | .0                            | .653                                               | 05/01/2038                       |
| 31410L-PF-3          | FN          | 890622 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .19,794       | .19,794   | .19,630     | .19,663                                  | .0                                        | .131                                     | .0                                                        | .131                                 | .0                                         | .19,794                                        | .0                                       | .0                               | .0                            | .209                                               | 07/01/2029                       |
| 31416T-NK-1          | FN          | AA9393 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .32,883       | .32,883   | .34,186     | .34,004                                  | .0                                        | (1,121)                                  | .0                                                        | (1,121)                              | .0                                         | .32,883                                        | .0                                       | .0                               | .0                            | .732                                               | 07/01/2039                       |
| 31416V-BY-9          | FN          | AB0054 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .16,035       | .16,035   | .17,598     | .17,353                                  | .0                                        | (1,318)                                  | .0                                                        | (1,318)                              | .0                                         | .16,035                                        | .0                                       | .0                               | .0                            | .361                                               | 12/01/2034                       |
| 31417B-P3-5          | FN          | AB4941 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .23,701       | .23,701   | .23,540     | .23,544                                  | .0                                        | .158                                     | .0                                                        | .158                                 | .0                                         | .23,701                                        | .0                                       | .0                               | .0                            | .432                                               | 04/01/2042                       |
| 31417D-LP-6          | FN          | AB6633 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .33,151       | .33,151   | .28,654     | .28,639                                  | .0                                        | 4,511                                    | .0                                                        | 4,511                                | .0                                         | .33,151                                        | .0                                       | .0                               | .0                            | .636                                               | 10/01/2042                       |
| 31417E-S4-4          | FN          | AB7738 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .20,942       | .20,942   | .20,044     | .20,127                                  | .0                                        | .815                                     | .0                                                        | .815                                 | .0                                         | .20,942                                        | .0                                       | .0                               | .0                            | .298                                               | 01/01/2043                       |
| 31417E-WJ-6          | FN          | AB7848 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .20,756       | .20,756   | .17,828     | .17,823                                  | .0                                        | 2,933                                    | .0                                                        | 2,933                                | .0                                         | .20,756                                        | .0                                       | .0                               | .0                            | .349                                               | 02/01/2043                       |
| 31417F-MN-5          | FN          | AB8464 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .26,141       | .26,141   | .22,480     | .22,485                                  | .0                                        | 3,656                                    | .0                                                        | 3,656                                | .0                                         | .26,141                                        | .0                                       | .0                               | .0                            | .370                                               | 02/01/2043                       |
| 31417G-L8-7          | FN          | AB9350 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .38,646       | .38,646   | .40,126     | .40,067                                  | .0                                        | (1,421)                                  | .0                                                        | (1,421)                              | .0                                         | .38,646                                        | .0                                       | .0                               | .0                            | .513                                               | 05/01/2043                       |
| 31418C-DL-5          | FN          | MA2806 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .119,465      | .119,465  | .123,303    | .123,062                                 | .0                                        | (3,597)                                  | .0                                                        | (3,597)                              | .0                                         | .119,465                                       | .0                                       | .0                               | .0                            | 1,936                                              | 11/01/2046                       |
| 31418C-FE-9          | FN          | MA2864 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .16,590       | .16,590   | .17,279     | .17,240                                  | .0                                        | (650)                                    | .0                                                        | (650)                                | .0                                         | .16,590                                        | .0                                       | .0                               | .0                            | .312                                               | 01/01/2047                       |
| 31418C-GG-3          | FN          | MA2898 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .78,601       | .78,601   | .78,095     | .50,872                                  | .0                                        | .564                                     | .0                                                        | .564                                 | .0                                         | .78,601                                        | .0                                       | .0                               | .0                            | .774                                               | 02/01/2032                       |
| 31418C-KW-3          | FN          | MA3008 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .11,347       | .11,347   | .12,051     | .12,020                                  | .0                                        | (672)                                    | .0                                                        | (672)                                | .0                                         | .11,347                                        | .0                                       | .0                               | .0                            | .366                                               | 05/01/2047                       |
| 31418C-LH-5          | FN          | MA3027 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .22,764       | .22,764   | .24,339     | .24,276                                  | .0                                        | (1,512)                                  | .0                                                        | (1,512)                              | .0                                         | .22,764                                        | .0                                       | .0                               | .0                            | .498                                               | 06/01/2047                       |
| 31418C-LS-1          | FN          | MA3036 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .30,030       | .30,030   | .31,795     | .31,389                                  | .0                                        | (1,359)                                  | .0                                                        | (1,359)                              | .0                                         | .30,030                                        | .0                                       | .0                               | .0                            | .551                                               | 06/01/2032                       |
| 31418C-MF-8          | FN          | MA3057 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .42,462       | .42,462   | .44,041     | .44,060                                  | .0                                        | (1,598)                                  | .0                                                        | (1,598)                              | .0                                         | .42,462                                        | .0                                       | .0                               | .0                            | .835                                               | 07/01/2047                       |
| 31418C-OB-3          | FN          | MA3149 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .13,861       | .13,861   | .14,849     | .14,812                                  | .0                                        | (951)                                    | .0                                                        | (951)                                | .0                                         | .13,861                                        | .0                                       | .0                               | .0                            | .318                                               | 10/01/2047                       |
| 31418C-R8-9          | FN          | MA3210 - RMBS |         | 12/01/2024    | Var ious          | XXX                       | .65,668       | .68,698   | .71,081     | .71,139                                  | .0                                        | (195)                                    | .0                                                        | (195)                                | .0                                         | .70,944                                        | .0                                       | (5,276)                          | (5,276)                       | 1,804                                              | 12/01/2047                       |
| 31418C-RC-0          | FN          | MA3182 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .45,177       | .45,177   | .45,127     | .45,248                                  | .0                                        | (72)                                     | .0                                                        | (72)                                 | .0                                         | .45,177                                        | .0                                       | .0                               | .0                            | .877                                               | 11/01/2047                       |
| 31418C-SF-2          | FN          | MA3217 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .48,950       | .48,950   | .49,501     | .49,404                                  | .0                                        | (454)                                    | .0                                                        | (454)                                | .0                                         | .48,950                                        | .0                                       | .0                               | .0                            | .640                                               | 12/01/2032                       |
| 31418C-TE-4          | FN          | MA3248 - RMBS |         | 12/01/2024    | Paydown           | XXX                       | .55,000       | .55,000   | .57,028     | .56,524                                  | .0                                        | (1,5                                     |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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-2N-1.         | FN MA4380 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 27,184        | 27,184    | 23,960      | 23,985                                   | .0                                        | 3,199                                    | .0                                                        | 3,199                                | .0                                         | 27,184                                         | .0                                       | .0                               | .0                            | .440                                               | 07/01/2051..                     |
| 31418D-3G-5.         | FN MA4398 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 87,964        | 87,964    | 81,540      | 81,662                                   | .0                                        | 6,301                                    | .0                                                        | 6,301                                | .0                                         | 87,964                                         | .0                                       | .0                               | .0                            | .989                                               | 08/01/2051..                     |
| 31418D-3H-3.         | FN MA4399 - RMBS |         | 04/25/2024.   | Var ious.         | XXX                       | 818,416       | 986,113   | 764,854     | 764,810                                  | .0                                        | (803)                                    | .0                                                        | (803)                                | .0                                         | 764,007                                        | .0                                       | .0                               | 54,409                        | .8,824                                             | 08/01/2051..                     |
| 31418D-4Y-5.         | FN MA4438 - RMBS |         | 11/26/2024.   | Var ious.         | XXX                       | 587,424       | 694,427   | 577,894     | 582,094                                  | .0                                        | 9,139                                    | .0                                                        | 9,139                                | .0                                         | 591,232                                        | .0                                       | (3,809)                          | (3,809)                       | .16,607                                            | 10/01/2051..                     |
| 31418D-6E-7.         | FN MA4468 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 32,939        | 32,939    | 29,330      | 19,144                                   | .0                                        | 3,515                                    | .0                                                        | 3,515                                | .0                                         | 39,211                                         | .0                                       | (6,272)                          | (6,272)                       | .458                                               | 11/01/2051..                     |
| 31418D-GL-0.         | FN MA3802 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 14,645        | 14,645    | 12,975      | 12,988                                   | .0                                        | 1,657                                    | .0                                                        | 1,657                                | .0                                         | 14,645                                         | .0                                       | .0                               | .0                            | .241                                               | 10/01/2049..                     |
| 31418D-JJ-2.         | FN MA3864 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 39,411        | 39,411    | 35,569      | 35,615                                   | .0                                        | 3,797                                    | .0                                                        | 3,797                                | .0                                         | 39,411                                         | .0                                       | .0                               | .0                            | .538                                               | 12/01/2034..                     |
| 31418D-NJ-7.         | FN MA3992 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 61,643        | 61,643    | 56,423      | 56,460                                   | .0                                        | 5,183                                    | .0                                                        | 5,183                                | .0                                         | 61,643                                         | .0                                       | .0                               | .0                            | .1,235                                             | 04/01/2050..                     |
| 31418D-P9-7.         | FN MA4047 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 6,781         | 6,781     | 5,537       | 5,544                                    | .0                                        | 1,238                                    | .0                                                        | 1,238                                | .0                                         | 6,781                                          | .0                                       | .0                               | .0                            | .77                                                | 06/01/2050..                     |
| 31418D-PD-8.         | FN MA4019 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 56,613        | 56,613    | 45,582      | 45,572                                   | .0                                        | 11,041                                   | .0                                                        | 11,041                               | .0                                         | 56,613                                         | .0                                       | .0                               | .0                            | .781                                               | 05/01/2050..                     |
| 31418D-QA-3.         | FN MA4048 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 24,438        | 24,438    | 21,597      | .0                                       | .0                                        | 2,841                                    | .0                                                        | 2,841                                | .0                                         | .0                                             | .0                                       | .0                               | .0                            | .380                                               | 06/01/2050..                     |
| 31418D-QZ-8.         | FN MA4071 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 75,686        | 75,686    | 78,160      | 77,896                                   | .0                                        | (2,209)                                  | .0                                                        | (2,209)                              | .0                                         | 75,686                                         | .0                                       | .0                               | .0                            | .825                                               | 07/01/2040..                     |
| 31418D-RV-6.         | FN MA4099 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 12,013        | 12,013    | 11,061      | .0                                       | .0                                        | 952                                      | .0                                                        | 952                                  | .0                                         | 12,013                                         | .0                                       | .0                               | .0                            | .38                                                | 08/01/2035..                     |
| 31418D-RW-4.         | FN MA4100 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 362,191       | 362,191   | 354,905     | 354,901                                  | .0                                        | 7,290                                    | .0                                                        | 7,290                                | .0                                         | 362,191                                        | .0                                       | .0                               | .0                            | .4,120                                             | 08/01/2050..                     |
| 31418D-SH-6.         | FN MA4119 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 29,645        | 29,645    | 24,386      | 24,430                                   | .0                                        | 5,215                                    | .0                                                        | 5,215                                | .0                                         | 29,645                                         | .0                                       | .0                               | .0                            | .334                                               | 09/01/2050..                     |
| 31418D-SM-5.         | FN MA4123 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 116,022       | 116,022   | 101,410     | 101,569                                  | .0                                        | 14,453                                   | .0                                                        | 14,453                               | .0                                         | 116,022                                        | .0                                       | .0                               | .0                            | .1,275                                             | 09/01/2035..                     |
| 31418D-SN-3.         | FN MA4124 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 16,293        | 16,293    | 15,196      | .0                                       | .0                                        | 1,097                                    | .0                                                        | 1,097                                | .0                                         | 16,293                                         | .0                                       | .0                               | .0                            | .87                                                | 09/01/2035..                     |
| 31418D-TP-7.         | FN MA4157 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 46,726        | 46,726    | 35,877      | 35,933                                   | .0                                        | 10,793                                   | .0                                                        | 10,793                               | .0                                         | 46,726                                         | .0                                       | .0                               | .0                            | .388                                               | 10/01/2050..                     |
| 31418D-TQ-5.         | FN MA4158 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 197,100       | 197,100   | 186,337     | 186,480                                  | .0                                        | 10,620                                   | .0                                                        | 10,620                               | .0                                         | 197,100                                        | .0                                       | .0                               | .0                            | .2,218                                             | 10/01/2050..                     |
| 31418D-U8-3.         | FN MA4206 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 25,911        | 25,911    | 22,648      | 22,682                                   | .0                                        | 3,229                                    | .0                                                        | 3,229                                | .0                                         | 25,911                                         | .0                                       | .0                               | .0                            | .285                                               | 12/01/2035..                     |
| 31418D-UC-4.         | FN MA4178 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 108,348       | 108,348   | 91,638      | 91,806                                   | .0                                        | 16,541                                   | .0                                                        | 16,541                               | .0                                         | 108,348                                        | .0                                       | .0                               | .0                            | .887                                               | 11/01/2035..                     |
| 31418D-UG-5.         | FN MA4182 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 56,029        | 56,029    | 49,326      | 49,509                                   | .0                                        | 6,520                                    | .0                                                        | 6,520                                | .0                                         | 56,029                                         | .0                                       | .0                               | .0                            | .632                                               | 11/01/2050..                     |
| 31418D-V2-5.         | FN MA4232 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 109,845       | 109,845   | 114,119     | 113,621                                  | .0                                        | (3,776)                                  | .0                                                        | (3,776)                              | .0                                         | 109,845                                        | .0                                       | .0                               | .0                            | .1,191                                             | 01/01/2041..                     |
| 31418D-V6-6.         | FN MA4236 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 53,330        | 53,330    | 51,805      | 51,892                                   | .0                                        | 1,438                                    | .0                                                        | 1,438                                | .0                                         | 53,330                                         | .0                                       | .0                               | .0                            | .445                                               | 01/01/2051..                     |
| 31418D-VA-7.         | FN MA4208 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 79,239        | 79,239    | 72,399      | 72,581                                   | .0                                        | 6,658                                    | .0                                                        | 6,658                                | .0                                         | 79,239                                         | .0                                       | .0                               | .0                            | .891                                               | 12/01/2050..                     |
| 31418D-VX-7.         | FN MA4229 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 193,180       | 193,180   | 168,851     | 169,090                                  | .0                                        | 24,090                                   | .0                                                        | 24,090                               | .0                                         | 193,180                                        | .0                                       | .0                               | .0                            | .2,118                                             | 01/01/2036..                     |
| 31418D-W6-5.         | FN MA4268 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 179,937       | 179,937   | 187,554     | 186,674                                  | .0                                        | (6,737)                                  | .0                                                        | (6,737)                              | .0                                         | 179,937                                        | .0                                       | .0                               | .0                            | .1,965                                             | 02/01/2041..                     |
| 31418D-XG-2.         | FN MA4278 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 50,990        | 50,990    | 43,943      | .0                                       | .0                                        | 7,047                                    | .0                                                        | 7,047                                | .0                                         | 50,990                                         | .0                                       | .0                               | .0                            | .384                                               | 03/01/2036..                     |
| 31418D-XL-1.         | FN MA4282 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 17,822        | 17,822    | 14,542      | .0                                       | .0                                        | 3,280                                    | .0                                                        | 3,280                                | .0                                         | 17,822                                         | .0                                       | .0                               | .0                            | .106                                               | 03/01/2051..                     |
| 31418D-Y2-2.         | FN MA4328 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 117,548       | 117,548   | 100,540     | 100,468                                  | .0                                        | 17,080                                   | .0                                                        | 17,080                               | .0                                         | 117,548                                        | .0                                       | .0                               | .0                            | .967                                               | 05/01/2036..                     |
| 31418D-Y7-1.         | FN MA4333 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 165,652       | 165,652   | 171,310     | 170,605                                  | .0                                        | (4,953)                                  | .0                                                        | (4,953)                              | .0                                         | 165,652                                        | .0                                       | .0                               | .0                            | .1,844                                             | 05/01/2041..                     |
| 31418D-Y8-9.         | FN MA4334 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 65,776        | 65,776    | 68,332      | 67,980                                   | .0                                        | (2,204)                                  | .0                                                        | (2,204)                              | .0                                         | 65,776                                         | .0                                       | .0                               | .0                            | .918                                               | 05/01/2041..                     |
| 31418D-YB-2.         | FN MA4305 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 124,127       | 124,127   | 97,696      | 97,824                                   | .0                                        | 26,303                                   | .0                                                        | 26,303                               | .0                                         | 124,127                                        | .0                                       | .0                               | .0                            | .1,380                                             | 04/01/2051..                     |
| 31418D-YC-0.         | FN MA4306 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 486,309       | 486,309   | 499,412     | 498,255                                  | .0                                        | (11,947)                                 | .0                                                        | (11,947)                             | .0                                         | 486,309                                        | .0                                       | .0                               | .0                            | .6,792                                             | 04/01/2051..                     |
| 31418D-YX-4.         | FN MA4325 - RMBS |         | 03/08/2024.   | Var ious.         | XXX                       | 2,549,583     | 3,168,266 | 2,586,332   | 2,591,152                                | .0                                        | 9,331                                    | .0                                                        | 9,331                                | .0                                         | 2,600,484                                      | .0                                       | (50,900)                         | (50,900)                      | .17,857                                            | 05/01/2051..                     |
| 31418D-ZW-5.         | FN MA4356 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 71,010        | 71,010    | 57,848      | 18,496                                   | .0                                        | 13,164                                   | .0                                                        | 13,164                               | .0                                         | 71,010                                         | .0                                       | .0                               | .0                            | .639                                               | 06/01/2051..                     |
| 31418E-BT-6.         | FN MA4549 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 165,886       | 165,886   | 146,769     | 147,580                                  | .0                                        | 18,306                                   | .0                                                        | 18,306                               | .0                                         | 165,886                                        | .0                                       | .0                               | .0                            | .2,743                                             | 02/01/2052..                     |
| 31418E-CA-6.         | FN MA4564 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 18,414        | 18,414    | 15,686      | 15,705                                   | .0                                        | 2,709                                    | .0                                                        | 2,709                                | .0                                         | 18,414                                         | .0                                       | .0                               | .0                            | .307                                               | 03/01/2052..                     |
| 31418E-D8-0.         | FN MA4626 - RMBS |         | 09/06/2024.   | Var ious.         | XXX                       | 1,378,322     | 1,429,538 | 1,361,927   | 1,363,345                                | .0                                        | 4,677                                    | .0                                                        | 4,677                                | .0                                         | 1,368,022                                      | .0                                       | 10,300                           | 10,300                        | .43,136                                            | 06/01/2052..                     |
| 31418E-DE-7.         | FN MA4600 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 6,204         | 6,204     | 5,529       | .0                                       | .0                                        | 675                                      | .0                                                        | 675                                  | .0                                         | 6,204                                          | .0                                       | .0                               | .0                            | .18                                                | 05/01/2052..                     |
| 31418E-DY-3.         | FN MA4618 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 93,223        | 93,223    | 87,939      | 50,250                                   | .0                                        | 5,220                                    | .0                                                        | 5,220                                | .0                                         | 98,647                                         | .0                                       | (5,424)                          | (5,424)                       | .1,473                                             | 04/01/2052..                     |
| 31418E-E6-3.         | FN MA4656 - RMBS |         | 12/01/2024.   | Var ious.         | XXX                       | 439,076       | 461,531   | 450,730     | 448,142                                  | .0                                        | (2,077)                                  | .0                                                        | (2,077)                              | .0                                         | 448,934                                        | .0                                       | (9,858)                          | (9,858)                       | .7,399                                             | 07/01/2052..                     |
| 31418E-ES-5.         | FN MA4644 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 46,232        | 46,232    | 45,380      | 42,967                                   | .0                                        | 810                                      | .0                                                        | 810                                  | .0                                         | 46,232                                         | .0                                       | .0                               | .0                            | .976                                               | 05/01/2052..                     |
| 31418E-EX-4.         | FN MA4649 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 38,612        | 38,612    | 39,068      | 39,011                                   | .0                                        | (399)                                    | .0                                                        | (399)                                | .0                                         | 38,612                                         | .0                                       | .0                               | .0                            | .979                                               | 05/01/2052..                     |
| 31418E-F2-1.         | FN MA4684 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 160,011       | 160,011   | 158,007     | 142,675                                  | .0                                        | 2,023                                    | .0                                                        | 2,023                                | .0                                         | 160,011                                        | .0                                       | .0                               | .0                            | .3,899                                             | 06/01/2052..                     |
| 31418E-F4-7.         | FN MA4686 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 41,029        | 41,029    | 40,285      | 40,302                                   | .0                                        | 727                                      | .0                                                        | 727                                  | .0                                         | 41,029                                         | .0                                       | .0                               | .0                            | .1,163                                             | 06/01/2052..                     |
| 31418E-GT-1.         | FN MA4709 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 194,482       | 194,482   | 193,922     | 158,991                                  | .0                                        | 589                                      | .0                                                        | 589                                  | .0                                         | 194,482                                        | .0                                       | .0                               | .0                            | .4,910                                             | 07/01/2052..                     |
| 31418E-HQ-6.         | FN MA4738 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 21,238        | 21,238    | 20,657      | .0                                       | .0                                        | 581                                      | .0                                                        | 581                                  | .0                                         | 21,238                                         | .0                                       | .0                               | .0                            | .440                                               | 08/01/2052..                     |
| 31418E-J8-4.         | FN MA4786 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 411,050       | 411,050   | 409,620     | 331,457                                  | .0                                        | 1,637                                    | .0                                                        | 1,637                                | .0                                         | 414,564                                        | .0                                       | (3,514)                          | (3,514)                       | .12,735                                            | 10/01/2052..                     |
| 31418E-JF-8.         | FN MA4761 - RMBS |         | 12/01/2024.   | Var ious.         | XXX                       | 310,130       | 314,814   | 302,842     | 262,371                                  | .0                                        | 683                                      | .0                                                        | 683                                  | .0                                         | 303,704                                        | .0                                       | 6,425                            | 6,425                         | .8,833                                             | 09/01/2052..                     |
| 31418E-K8-2.         | FN MA4818 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 57,804        | 57,804    | 57,216      | 39,660                                   | .0                                        | 585                                      | .0                                                        | 585                                  | .0                                         | 57,804                                         | .0                                       | .0                               | .0                            | .1,777                                             | 10/01/2052..                     |
| 31418E-KV-1.         | FN MA4807 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 248,678       | 248,678   | 248,560     | 122,965                                  | .0                                        | 210                                      | .0                                                        | 210                                  | .0                                         | 248,678                                        | .0                                       | .0                               | .0                            | .6,709                                             | 11/01/2052..                     |
| 31418E-LF-5.         | FN MA4825 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 79,990        | 79,990    | 78,390      | 78,423                                   | .0                                        | 1,567                                    | .0                                                        | 1,567                                | .0                                         | 79,990                                         | .0                                       | .0                               | .0                            | .2,243                                             | 10/01/2037..                     |
| 31418E-LY-4.         | FN MA4842 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 26,247        | 26,247    | 25,919      | .0                                       | .0                                        | 328                                      | .0                                                        | 328                                  | .0                                         | 26,247                                         | .0                                       | .0                               | .0                            | .449                                               | 12/01/2052..                     |
| 31418E-M2-3.         | FN MA4876 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 517,839       | 517,839   | 526,360     | 179,164                                  | .0                                        | (8,237)                                  | .0                                                        | (8,237)                              | .0                                         | 508,023                                        | .0                                       | 9,816                            | 9,816                         | .16,564                                            | 12/01/2052..                     |
| 31418E-MA-5.         | FN MA4852 - RMBS |         | 12/01/2024.   | Paydown.          | XXX                       | 64,106        | 64,106    | 66,370      | 66,133                                   | .0                                        | (2,026)                                  | .0                                                        | (2,026)                              | .0                                         | 64,106                                         | .0                                       | .0                               | .0                            | .2,312                                             | 11/01/2052..                     |
| 31418E-NL-0.         | FN MA4894 - RMBS |         | 12/01/2024.   | Paydown.</        |                           |               |           |             |                                          |                                           |                                          |                                                           |                                      |                                            |                                                |                                          |                                  |                               |                                                    |                                  |

## E14.6

## E14.6

## E14.6

## E14.6

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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                | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                           | Disposal<br>Date | Name of Purchaser              | Par Value<br>(Bonds) or<br>Number of<br>Shares<br>(Stocks) | Actual Cost | Consideration | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total Change<br>In<br>B./A. C.V.<br>(12 + 13 - 14) | Total Foreign<br>Exchange<br>Change in<br>B./A. C.V. | Foreign<br>Exchange<br>Gain (Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| Bonds - U.S. Governments                                                                                                                                           |                            |                                 |                  |                                          |                  |                                |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 21H022-66-3                                                                                                                                                        | G2JUMB-2.5N-JUN-2023 - MBS |                                 | .05/13/2024      | GOLDMAN                                  | .06/06/2024      | GOLDMAN                        | 500,000                                                    | 420,699     | 423,535       | 420,699                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 2,836                                  | 2,836                               | .660                                                 | .0                                                  |
| 21H040-68-4                                                                                                                                                        | G2JUMB-4N-NOV-2023 - MBS   |                                 | .10/18/2024      | Various                                  | .10/18/2024      | Adjustment                     | 2,500,000                                                  | 2,371,682   | 2,371,682     | 2,371,682                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .0                                     | .0                                  | 2,639                                                | 2,639                                               |
| 21H042-63-8                                                                                                                                                        | G2JUMB-4.5N-MAR-2024 - MBS |                                 | .02/28/2024      | Citigroup (SSB)                          | .02/28/2024      | Adjustment                     | 1,000,000                                                  | 951,953     | 961,602       | 951,953                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 9,648                                  | 9,648                               | 2,375                                                | 2,375                                               |
| 21H042-64-6                                                                                                                                                        | G2JUMB-4.5N-APR-2024 - MBS |                                 | .03/06/2024      | Citigroup (SSB)                          | .03/06/2024      | Adjustment                     | 1,000,000                                                  | 963,945     | 952,422       | 963,945                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (11,523)                               | (11,523)                            | 2,125                                                | 2,125                                               |
| 21H050-68-3                                                                                                                                                        | G2JUMB-5N-NOV-2024 - MBS   |                                 | .09/30/2024      | Various                                  | .10/30/2024      | Adjustment                     | 2,000,000                                                  | 2,003,750   | 1,959,463     | 2,003,750                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (44,688)                               | (44,688)                            | 5,278                                                | 5,278                                               |
| 21H050-6C-1                                                                                                                                                        | G2JUMB-5N-DEC-2023 - MBS   |                                 | .10/30/2024      | Various                                  | .12/05/2024      | NOMURA SECURITIES/FIXED INCOME | 2,000,000                                                  | 1,957,891   | 1,973,750     | 1,957,891                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 15,859                                 | 15,859                              | 2,500                                                | 5,000                                               |
| 21H060-67-1                                                                                                                                                        | G2JUMB-6N-JUL-2024 - MBS   |                                 | .06/27/2024      | NOMURA SECURITIES/FIXED INCOME           | .07/02/2024      | NOMURA SECURITIES/FIXED INCOME | 1,500,000                                                  | 1,515,250   | 1,505,156     | 1,515,250                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (10,094)                               | (10,094)                            | 5,250                                                | .0                                                  |
| 21H060-69-7                                                                                                                                                        | G2JUMB-6N-SEP-2023 - MBS   |                                 | .08/16/2024      | Various                                  | .09/10/2024      | Various                        | 2,500,000                                                  | 2,527,461   | 2,539,219     | 2,527,461                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 11,758                                 | 11,758                              | 5,500                                                | .0                                                  |
| 21H060-6A-4                                                                                                                                                        | G2JUMB-6N-OCT-2023 - MBS   |                                 | .09/10/2024      | NOMURA SECS                              | .10/07/2024      | Various                        | 1,500,000                                                  | 1,525,137   | 1,521,523     | 1,525,137                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (3,613)                                | (3,613)                             | 5,000                                                | 5,000                                               |
| 21H060-6B-2                                                                                                                                                        | G2JUMB-6N-NOV-2024 - MBS   |                                 | .10/07/2024      | NOMURA SECS                              | .10/30/2024      | NOMURA SECURITIES/FIXED INCOME | 1,000,000                                                  | 1,012,031   | 1,005,938     | 1,012,031                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (6,094)                                | (6,094)                             | 3,167                                                | 3,167                                               |
| 21H060-6C-0                                                                                                                                                        | G2JUMB-6N-DEC-2023 - MBS   |                                 | .10/30/2024      | NOMURA SECS                              | .11/19/2024      | NOMURA SECURITIES/FIXED INCOME | 1,000,000                                                  | 1,004,883   | 1,006,875     | 1,004,883                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 1,992                                  | 1,992                               | .0                                                   | 3,000                                               |
| 21H062-64-4                                                                                                                                                        | G2JUMB-6.5N-APR-2022 - MBS |                                 | .03/18/2024      | GOLDMAN                                  | .04/01/2024      | GOLDMAN                        | 1,000,000                                                  | 1,012,656   | 1,015,156     | 1,012,656                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 2,500                                  | 2,500                               | 3,069                                                | 3,069                                               |
| 21H062-65-1                                                                                                                                                        | G2JUMB-6.5N-MAY-2022 - MBS |                                 | .04/01/2024      | GOLDMAN                                  | .04/23/2024      | GOLDMAN                        | 1,000,000                                                  | 1,014,102   | 1,013,711     | 1,014,102                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (391)                                  | (391)                               | 3,431                                                | 3,431                                               |
| 21H062-66-9                                                                                                                                                        | G2JUMB-6.5N-JUN-2022 - MBS |                                 | .04/23/2024      | GOLDMAN                                  | .06/17/2024      | GOLDMAN                        | 1,000,000                                                  | 1,011,680   | 1,015,273     | 1,011,680                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 3,594                                  | 3,594                               | 3,431                                                | 3,431                                               |
| 21H062-67-7                                                                                                                                                        | G2JUMB-6.5N-JUL-2023 - MBS |                                 | .06/17/2024      | Various                                  | .07/02/2024      | GOLDMAN                        | 1,500,000                                                  | 1,525,471   | 1,520,781     | 1,525,471                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (4,690)                                | (4,690)                             | 5,688                                                | 1,896                                               |
| 21H062-69-3                                                                                                                                                        | G2JUMB-6.5N-SEP-2023 - MBS |                                 | .07/31/2024      | GOLDMAN                                  | .08/29/2024      | Various                        | 1,500,000                                                  | 1,526,328   | 1,532,188     | 1,526,328                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 5,859                                  | 5,859                               | 5,958                                                | .0                                                  |
| 21H062-6A-0                                                                                                                                                        | G2JUMB-6.5N-OCT-2024 - MBS |                                 | .08/29/2024      | MERRILL LYNCH PIERCE FENNER & SMITH INC. | .10/03/2024      | GOLDMAN                        | 500,000                                                    | 510,039     | 511,875       | 510,039                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 1,836                                  | 1,836                               | 1,806                                                | .0                                                  |
| 21H062-6B-8                                                                                                                                                        | G2JUMB-6.5N-NOV-2024 - MBS |                                 | .10/15/2024      | Various                                  | .11/05/2024      | Various                        | 1,000,000                                                  | 1,023,704   | 1,019,625     | 1,023,704                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (4,079)                                | (4,079)                             | 1,715                                                | .0                                                  |
| 3618N5-AZ-2                                                                                                                                                        | G2 MB0023 - RWBS           |                                 | .10/17/2024      | Citigroup (SSB)                          | .10/18/2024      | Adjustment                     | 1,249,875                                                  | 1,184,745   | 1,184,061     | 1,184,745                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (684)                                  | (684)                               | 2,639                                                | 2,639                                               |
| 912810-TX-6                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .04/01/2024      | JP Morgan                                | .05/15/2024      | DBSI                           | 175,000                                                    | 168,902     | 165,963       | 168,917                                               | .0                                                 | .15                                            | .0                                                                    | .0                                                 | .15                                                  | .0                                                | (2,954)                                | (2,954)                             | 1,859                                                | 960                                                 |
| 91282C-JJ-1                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .04/26/2024      | Merrill Lynch                            | .02/01/2024      | DBSI                           | 230,000                                                    | 236,541     | 241,859       | 236,535                                               | .0                                                 | (6)                                            | .0                                                                    | (6)                                                | .0                                                   | .0                                                | 5,324                                  | 5,324                               | 2,246                                                | 2,133                                               |
| 91282C-KJ-3                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .07/02/2024      | CITADEL SECURITIES LLC                   | .07/03/2024      | Merrill Lynch                  | 500,000                                                    | 497,773     | 498,926       | 497,775                                               | .0                                                 | .1                                             | .0                                                                    | .1                                                 | .0                                                   | .0                                                | 1,151                                  | 1,151                               | 3,032                                                | 2,913                                               |
| 91282C-KT-7                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .06/18/2024      | CITADEL SECURITIES LLC                   | .06/27/2024      | DBSI                           | 1,000,000                                                  | 1,010,664   | 1,008,789     | 1,010,622                                             | .0                                                 | (42)                                           | .0                                                                    | (42)                                               | .0                                                   | .0                                                | (1,833)                                | (1,833)                             | 3,443                                                | 2,459                                               |
| 91282C-KJ-4                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .06/18/2024      | CITIGROUP GLOBAL MARKETS INC             | .07/01/2024      | Various                        | 3,000,000                                                  | 3,069,141   | 3,058,711     | 3,069,001                                             | .0                                                 | (139)                                          | .0                                                                    | (139)                                              | .0                                                   | .0                                                | (10,290)                               | (10,290)                            | 9,857                                                | 7,582                                               |
| 91282C-KW-0                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .06/28/2024      | CITIGROUP GLOBAL MARKETS INC             | .07/03/2024      | CITADEL SECURITIES LLC         | 350,000                                                    | 348,646     | 348,264       | 348,648                                               | .0                                                 | 2                                              | .0                                                                    | 2                                                  | .0                                                   | .0                                                | (385)                                  | (385)                               | .202                                                 | .40                                                 |
| 91282C-LK-5                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .09/17/2024      | JP Morgan                                | .09/18/2024      | Merrill Lynch                  | 1,000,000                                                  | 1,009,141   | 1,009,609     | 1,009,136                                             | .0                                                 | (5)                                            | .0                                                                    | (5)                                                | .0                                                   | .0                                                | .473                                   | .473                                | 1,903                                                | 1,802                                               |
| 91282C-LU-3                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .11/05/2024      | Merrill Lynch                            | .11/05/2024      | Merrill Lynch                  | 500,000                                                    | 494,883     | 496,992       | 494,883                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 2,109                                  | 2,109                               | .342                                                 | .342                                                |
| 91282C-LW-9                                                                                                                                                        | UNITED STATES TREASURY     |                                 | .11/06/2024      | BARCLAYS CAPITAL INC                     | .11/06/2024      | BMO Capital Markets            | 500,000                                                    | 492,930     | 493,457       | 492,930                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .527                                   | .527                                | .0                                                   | .0                                                  |
| 0109999999 - Bonds - U.S. Governments                                                                                                                              |                            |                                 |                  |                                          |                  |                                | 32,504,875                                                 | 32,392,027  | 32,356,005    | 32,391,853                                            | 0                                                  | (174)                                          | 0                                                                     | (174)                                              | 0                                                    | 0                                                 | (35,848)                               | (35,848)                            | 85,112                                               | 61,280                                              |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                            |                                 |                  |                                          |                  |                                |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 01F030-61-1                                                                                                                                                        | FNCL-3N-JAN-2023 - MBS     |                                 | .01/16/2024      | Unknown                                  | .01/16/2024      | Adjustment                     | 2,000,000                                                  | 1,756,016   | 1,713,906     | 1,756,016                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (42,109)                               | (42,109)                            | .0                                                   | .0                                                  |
| 01F030-62-9                                                                                                                                                        | FNCL-3N-FEB-2024 - MBS     |                                 | .02/06/2024      | Wells Fargo Securities, LLC              | .02/13/2024      | Wells Fargo Securities, LLC    | 1,000,000                                                  | 867,250     | 877,094       | 867,250                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 9,844                                  | 9,844                               | .0                                                   | .0                                                  |
| 01F030-63-7                                                                                                                                                        | FNCL-3N-MAR-2024 - MBS     |                                 | .02/28/2024      | LLC                                      | .02/28/2024      | Adjustment                     | 1,000,000                                                  | 854,375     | 867,188       | 854,375                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 12,813                                 | 12,813                              | 1,000                                                | 1,000                                               |
| 01F030-64-5                                                                                                                                                        | FNCL-3N-APR-2024 - MBS     |                                 | .04/01/2024      | Various                                  | .04/11/2024      | J P MORGAN SECURITIES          | 2,000,000                                                  | 1,707,969   | 1,726,406     | 1,707,969                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 18,438                                 | 18,438                              | 1,667                                                | 1,667                                               |
| 01F030-65-2                                                                                                                                                        | FNCL-3N-MAY-2021 - MBS     |                                 | .05/07/2024      | Various                                  | .05/07/2024      | Various                        | 2,000,000                                                  | 1,689,688   | 1,709,844     | 1,689,688                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 20,156                                 | 20,156                              | 2,000                                                | 2,000                                               |
| 01F030-66-0                                                                                                                                                        | FNCL-3N-JUN-2023 - RWBS    |                                 | .06/06/2024      | Various                                  | .06/13/2024      | Adjustment                     | 2,000,000                                                  | 1,712,637   | 1,690,703     | 1,712,637                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (21,934)                               | (21,934)                            | 2,000                                                | 2,000                                               |
| 01F030-67-8                                                                                                                                                        | FNCL-3N-JUL-2022 - RWBS    |                                 | .06/27/2024      | Various                                  | .06/27/2024      | Adjustment                     | 2,000,000                                                  | 1,714,688   | 1,714,141     | 1,714,688                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (547)                                  | (547)                               | 2,333                                                | 2,333                                               |
| 01F030-68-6                                                                                                                                                        | FNCL-3N-AUG-2024 - MBS     |                                 | .08/02/2024      | Wells Fargo Securities, LLC              | .08/13/2024      | Adjustment                     | 2,000,000                                                  | 1,781,313   | 1,715,938     | 1,781,313                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (65,375)                               | (65,375)                            | 2,000                                                | 1,000                                               |
| 01F032-61-7                                                                                                                                                        | FNCL-3.5N-JAN-2024 - MBS   |                                 | .01/09/2024      | Wells Fargo Securities, LLC              | .01/09/2024      | Adjustment                     | 1,000,000                                                  | 910,208     | 896,224       | 910,208                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (13,984)                               | (13,984)                            | .0                                                   | .0                                                  |
| 01F032-62-5                                                                                                                                                        | FNCL-3.5N-FEB-2024 - MBS   |                                 | .02/05/2024      | Wells Fargo Securities, LLC              | .02/13/2024      | Wells Fargo Securities, LLC    | 1,000,000                                                  | 898,042     | 910,385       | 898,042                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 12,344                                 | 12,344                              | .0                                                   | .0                                                  |
| 01F032-63-3                                                                                                                                                        | FNCL-3.5N-MAR-2024 - MBS   |                                 | .03/06/2024      | Wells Fargo Securities, LLC              | .03/06/2024      | Wells Fargo Securities, LLC    | 1,000,000                                                  | 902,417     | 897,383       | 902,417                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (5,034)                                | (5,034)                             | 1,167                                                | .0                                                  |
| 01F032-64-1                                                                                                                                                        | FNCL-3.5N-APR-2024 - MBS   |                                 | .04/09/2024      | Wells Fargo Securities, LLC              | .04/11/2024      | Wells Fargo Securities, LLC    | 1,000,000                                                  | 887,691     | 902,031       | 887,691                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 14,340                                 | 14,340                              | .972                                                 | .0                                                  |
| 01F032-65-8                                                                                                                                                        | FNCL-3.5N-MAY-2023 - MBS   |                                 | .05/08/2024      | Wells Fargo Securities, LLC              | .05/13/2024      | Wells Fargo Securities, LLC    | 1,000,000                                                  | 877,813     | 887,188       | 877,813                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 9,375                                  | 9,375                               | 1,167                                                | 1,167                                               |
| 01F032-66-6                                                                                                                                                        | FNCL-3.5N-JUN-2023 - MBS   |                                 | .06/07/2024      | Wells Fargo Securities, LLC              | .07/01/2024      | Adjustment                     | 1,000,000                                                  | 882,969     | 1,000,000     | 882,969                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 117,031                                | 117,031                             | .0                                                   | 1,167                                               |
| 01F032-67-4                                                                                                                                                        | FNCL-3.5N-JUL-2022 - MBS   |                                 | .07/08/2024      | Wells Fargo Securities, LLC              | .07/08/2024      | Wells Fargo Securities, LLC    | 1,000,000                                                  | 890,781     | 881,992       | 890,781                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (8,789)                                | (8,789)                             | 1,361                                                | 1,361                                               |
| 01F032-68-2                                                                                                                                                        | FNCL-3.5N-AUG-2024 - MBS   |                                 | .08/06/2024      | LLC                                      | .07/08/2024      | Adjustment                     | 1,000,000                                                  | 920,156     | 891,250       | 920,156                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (28,906)                               | (28,906)                            | 1,167                                                | 1,167                                               |
| 01F032-69-0                                                                                                                                                        | FNCL-3.5N-SEP-2023 - MBS   |                                 | .08/30/2024      | BARCLAYS CAPITAL INC                     | .08/30/2024      | JP Morgan                      | 1,000,000                                                  | 921,250     | 916,602       | 921,250                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (4,648)                                | (4,648)                             | 1,458                                                | .0                                                  |
| 01F040-61-0                                                                                                                                                        | FNCL-4N-JAN-2025 - MBS     |                                 | .11/13/2024      | GOLDMAN                                  | .11/14/2024      | Adjustment                     | 1,000,000                                                  | 922,422     | 923,867       | 922,422                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 1,445                                  | 1,445                               | .0                                                   | .0                                                  |

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, 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                | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor              | Disposal<br>Date | Name of Purchaser           | Par Value<br>(Bonds) or<br>Number of<br>Shares<br>(Stocks) | Actual Cost | Consideration | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total Change<br>In<br>B./A. C.V.<br>(12 + 13 - 14) | Total Foreign<br>Exchange<br>Change in<br>B./A. C.V. | Foreign<br>Exchange<br>Gain (Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 01F040-64-4                                                                                                                                                                     | FNCL-4N-APR-2023 - RMBS    |                                 | .02/14/2024      | Wells Fargo Securities, LLC | .04/11/2024      | Wells Fargo Securities, LLC | 1,000,000                                                  | 916,658     | 924,531       | 916,658                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 7,873                                  | 7,873                               | 1,111                                                | .0                                                  |
| 01F040-65-1                                                                                                                                                                     | FNCL-4N-MAY-2023 - MBS     |                                 | .04/24/2024      | Various                     | .05/07/2024      | Wells Fargo Securities, LLC | 1,000,000                                                  | 897,053     | 912,083       | 897,053                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 15,029                                 | 15,029                              | .667                                                 | .667                                                |
| 01F040-66-9                                                                                                                                                                     | FNCL-4N-JUN-2024 - MBS     |                                 | .05/07/2024      | Various                     | .05/15/2024      | WELLS FARGO SECURITIES, LLC | 1,000,000                                                  | 911,914     | 912,520       | 911,914                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .605                                   | .605                                | 1,333                                                | 1,333                                               |
| 01F040-67-7                                                                                                                                                                     | FNCL-4N-JUL-2023 - RMBS    |                                 | .06/12/2024      | Various                     | .06/12/2024      | Adjustment                  | 1,000,000                                                  | 917,715     | 917,715       | 917,715                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .0                                     | .0                                  | 1,556                                                | 1,556                                               |
| 01F040-67-7                                                                                                                                                                     | FNCL-4N-JUL-2024 - MBS     |                                 | .05/23/2024      | JP Morgan                   | .06/12/2024      | LLC                         | 500,000                                                    | 454,668     | 463,047       | 454,668                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .8,379                                 | 8,379                               | .778                                                 | .778                                                |
| 01F040-68-5                                                                                                                                                                     | FNCL-4N-AUG-2024 - MBS     |                                 | .07/22/2024      | BARCLAYS CAPITAL INC.       | .07/30/2024      | Adjustment                  | 1,000,000                                                  | 924,727     | 929,531       | 924,727                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 4,805                                  | 4,805                               | 1,333                                                | 1,333                                               |
| 01F040-69-3                                                                                                                                                                     | FNCL-4N-SEP-2024 - MBS     |                                 | .07/30/2024      | BARCLAYS CAPITAL INC.       | .07/30/2024      | JP Morgan                   | 1,000,000                                                  | 930,391     | 932,422       | 930,391                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 2,031                                  | 2,031                               | 1,667                                                | 1,667                                               |
| 01F040-68-8                                                                                                                                                                     | FNCL-4N-NOV-2022 - MBS     |                                 | .09/30/2024      | GOLDMAN                     | .11/07/2024      | GOLDMAN                     | 1,000,000                                                  | 962,891     | 925,430       | 962,891                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (37,461)                               | (37,461)                            | 1,444                                                | 1,444                                               |
| 01F042-42-6                                                                                                                                                                     | FNCL-4.5N-FEB-2024 - RMBS  |                                 | .01/08/2024      | Citigroup (SSB)             | .02/15/2024      | Not Provided                | 1,000,000                                                  | 990,234     | 985,148       | 990,234                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (5,086)                                | (5,086)                             | .0                                                   | 1,750                                               |
| 01F042-43-4                                                                                                                                                                     | FNCL-4.5N-MAR-2024 - MBS   |                                 | .02/08/2024      | Citigroup (SSB)             | .03/05/2024      | LLC                         | 1,000,000                                                  | 985,758     | 982,750       | 985,758                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (3,008)                                | (3,008)                             | .0                                                   | .0                                                  |
| 01F042-62-4                                                                                                                                                                     | FNCL-4.5N-FEB-2023 - RMBS  |                                 | .01/12/2024      | GOLDMAN                     | .02/02/2024      | GOLDMAN                     | 500,000                                                    | 484,414     | 480,527       | 484,414                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (3,887)                                | .750                                | .750                                                 | .750                                                |
| 01F042-63-2                                                                                                                                                                     | FNCL-4.5N-MAR-2024 - MBS   |                                 | .02/12/2024      | Various                     | .02/27/2024      | Various                     | 2,000,000                                                  | 1,909,750   | 1,900,633     | 1,909,750                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (9,117)                                | (9,117)                             | 2,250                                                | 2,250                                               |
| 01F042-64-0                                                                                                                                                                     | FNCL-4.5N-APR-2023 - RMBS  |                                 | .02/27/2024      | Citigroup (SSB)             | .03/06/2024      | Citigroup (SSB)             | 1,000,000                                                  | 945,313     | 945,898       | 945,313                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 10,586                                 | 10,586                              | 1,250                                                | 1,250                                               |
| 01F042-68-1                                                                                                                                                                     | FNCL-4.5N-AUG-2023 - MBS   |                                 | .07/31/2024      | Wells Fargo Securities, LLC | .07/11/2024      | Adjustment                  | 1,000,000                                                  | 960,625     | 954,570       | 960,625                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (6,055)                                | (6,055)                             | 1,500                                                | 1,500                                               |
| 01F042-6A-6                                                                                                                                                                     | FNCL-4.5N-OCT-2024 - MBS   |                                 | .09/25/2024      | JP Morgan                   | .09/27/2024      | WELLS FARGO SECURITIES, LLC | 1,000,000                                                  | 986,328     | 986,875       | 986,328                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .547                                   | .547                                | 1,750                                                | 1,750                                               |
| 01F042-6B-4                                                                                                                                                                     | FNCL-4.5N-NOV-2022 - MBS   |                                 | .10/16/2024      | GOLDMAN                     | .10/16/2024      | Adjustment                  | 1,000,000                                                  | 969,844     | 969,844       | 969,844                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .0                                     | .0                                  | 1,625                                                | 1,625                                               |
| 01F050-61-9                                                                                                                                                                     | FNCL-5N-JAN-2024 - MBS     |                                 | .01/05/2024      | Citigroup (SSB)             | .01/16/2024      | Adjustment                  | 1,000,000                                                  | 981,302     | 988,177       | 981,302                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .6,875                                 | .6,875                              | .0                                                   | .0                                                  |
| 01F050-62-7                                                                                                                                                                     | FNCL-5N-FEB-2024 - MBS     |                                 | .02/01/2024      | Citigroup (SSB)             | .02/13/2024      | Citigroup (SSB)             | 1,000,000                                                  | 994,479     | 981,354       | 994,479                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (13,125)                               | (13,125)                            | .0                                                   | .0                                                  |
| 01F050-63-5                                                                                                                                                                     | FNCL-5N-MAR-2023 - RMBS    |                                 | .02/14/2024      | Various                     | .02/14/2024      | Adjustment                  | 2,000,000                                                  | 1,959,948   | 1,958,281     | 1,959,948                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (1,667)                                | (1,667)                             | 3,333                                                | 1,667                                               |
| 01F050-68-4                                                                                                                                                                     | FNCL-5N-AUG-2023 - MBS     |                                 | .07/15/2024      | MORGAN STANLEY & COMPANY    | .08/13/2024      | Adjustment                  | 1,000,000                                                  | 978,672     | 970,039       | 978,672                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (8,633)                                | (8,633)                             | 1,667                                                | 1,667                                               |
| 01F050-67-7                                                                                                                                                                     | FNCL-5N-NOV-2024 - MBS     |                                 | .10/02/2024      | Various                     | .10/02/2024      | Morgan Stanley              | 2,000,000                                                  | 1,998,906   | 1,998,906     | 1,998,906                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .0                                     | .0                                  | 3,611                                                | 3,611                                               |
| 01F052-63-1                                                                                                                                                                     | FNCL-5.5N-MAR-2024 - MBS   |                                 | .03/05/2024      | Various                     | .03/05/2024      | Various                     | 2,000,000                                                  | 1,988,414   | 1,984,448     | 1,988,414                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (3,966)                                | (3,966)                             | .0                                                   | .917                                                |
| 01F052-64-9                                                                                                                                                                     | FNCL-5.5N-APR-2024 - MBS   |                                 | .03/12/2024      | Various                     | .04/11/2024      | Adjustment                  | 2,000,000                                                  | 1,986,055   | 1,987,582     | 1,986,055                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .0                                     | .0                                  | .0                                                   | .0                                                  |
| 01F052-68-0                                                                                                                                                                     | FNCL-5.5N-AUG-2024 - MBS   |                                 | .07/30/2024      | WELLS FARGO SECURITIES LLC  | .07/17/2024      | Adjustment                  | 1,000,000                                                  | 996,875     | 997,930       | 996,875                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .0                                     | .0                                  | .0                                                   | .0                                                  |
| 01F060-61-8                                                                                                                                                                     | FNCL-6N-JAN-2023 - RMBS    |                                 | .01/16/2024      | Various                     | .01/16/2024      | Adjustment                  | 1,000,000                                                  | 1,013,945   | 1,011,035     | 1,013,945                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (2,910)                                | (2,910)                             | 1,833                                                | (3,750)                                             |
| 01F060-62-6                                                                                                                                                                     | FNCL-6N-FEB-2024 - MBS     |                                 | .02/05/2024      | J P MORGAN SECURITIES       | .02/13/2024      | J P MORGAN SECURITIES       | 500,000                                                    | 503,945     | 507,367       | 503,945                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 3,422                                  | 3,422                               | .0                                                   | 1,000                                               |
| 01F060-65-9                                                                                                                                                                     | FNCL-6N-MAY-2024 - MBS     |                                 | .04/10/2024      | Various                     | .05/08/2024      | Various                     | 2,000,000                                                  | 2,001,969   | 1,997,357     | 2,001,969                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (4,611)                                | (4,611)                             | 3,000                                                | .0                                                  |
| 01F060-66-7                                                                                                                                                                     | FNCL-6N-JUN-2024 - MBS     |                                 | .06/05/2024      | Various                     | .06/06/2024      | Various                     | 3,000,000                                                  | 3,013,086   | 3,020,195     | 3,013,086                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 7,109                                  | 7,109                               | 1,000                                                | 1,000                                               |
| 01F062-64-8                                                                                                                                                                     | FNCL-6.5N-APR-2024 - MBS   |                                 | .03/05/2024      | J P MORGAN SECURITIES       | .03/07/2024      | J P MORGAN SECURITIES       | 1,000,000                                                  | 1,020,126   | 1,023,212     | 1,020,126                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 3,086                                  | 3,086                               | .0                                                   | .0                                                  |
| 01F062-68-9                                                                                                                                                                     | FNCL-6.5N-AUG-2019 - MBS   |                                 | .07/11/2024      | J P MORGAN SECURITIES       | .07/11/2024      | JP Morgan                   | 500,000                                                    | 512,529     | 510,195       | 512,529                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (2,333)                                | (2,333)                             | 1,083                                                | .0                                                  |
| 21H022-65-5                                                                                                                                                                     | G2JUMB-2.5N-MAY-2023 - MBS |                                 | .04/01/2024      | GOLDMAN                     | .05/13/2024      | GOLDMAN                     | 500,000                                                    | 423,125     | 419,727       | 423,125                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (3,398)                                | (3,398)                             | .660                                                 | .660                                                |
| 313BD6-DL-1                                                                                                                                                                     | FH SB8207 - RMBS           |                                 | .02/08/2024      | INC                         | .09/06/2024      | Various                     | 1,334,288                                                  | 1,343,461   | 1,394,867     | 1,341,919                                             | .0                                                 | (1,543)                                        | .0                                                                    | (1,543)                                            | .0                                                   | .0                                                | 52,949                                 | 52,949                              | 42,470                                               | 2,854                                               |
| 313ZDW-BP-7                                                                                                                                                                     | FH SD8146 - RMBS           |                                 | .05/17/2024      | J P MORGAN SECURITIES       | .08/23/2024      | Various                     | 789,541                                                    | 616,458     | 656,089       | 618,617                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 37,472                                 | 37,472                              | 3,707                                                | .526                                                |
| 313ZDW-FF-5                                                                                                                                                                     | FH SD8266 - RMBS           |                                 | .09/27/2024      | BK OF NYC/FSTONE            | .11/26/2024      | Various                     | 896,618                                                    | 883,519     | 857,151       | 883,675                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (26,525)                               | (26,525)                            | 9,577                                                | 3,250                                               |
| 313ZDW-J6-1                                                                                                                                                                     | FH SD8385 - RMBS           |                                 | .06/18/2024      | MORGAN STANLEY & COMPANY    | .07/11/2024      | Merrill Lynch               | 1,975,454                                                  | 2,017,433   | 2,020,134     | 2,017,433                                             | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 2,701                                  | 2,701                               | 4,994                                                | 4,994                                               |
| 313ZDW-JS-3                                                                                                                                                                     | FH SD8373 - RMBS           |                                 | .01/01/2024      | Citigroup (SSB)             | .01/01/2024      | Adjustment                  | 499,951                                                    | 499,384     | 501,318       | 499,384                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 1,933                                  | 1,933                               | 1,250                                                | 1,250                                               |
| 313ZDW-LM-3                                                                                                                                                                     | FH SD8432 - RMBS           |                                 | .05/08/2024      | J P MORGAN SECURITIES       | .06/05/2024      | BARCLAYS CAPITAL INC.       | 500,000                                                    | 500,195     | 503,750       | 500,195                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 3,555                                  | 3,555                               | 1,000                                                | 1,000                                               |
| 3133CF-PF-0                                                                                                                                                                     | FH QH3122 - RMBS           |                                 | .02/02/2024      | GOLDMAN                     | .02/15/2024      | Adjustment                  | 499,999                                                    | 480,702     | 474,296       | 480,702                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (6,406)                                | (6,406)                             | .750                                                 | .750                                                |
| 3133W6-HG-5                                                                                                                                                                     | FH Q10231 - RMBS           |                                 | .02/14/2024      | BARCLAYS CAPITAL INC.       | .02/14/2024      | Adjustment                  | 1,000,000                                                  | 965,508     | 992,773       | 965,508                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 27,266                                 | 27,266                              | 1,667                                                | 1,667                                               |
| 3140A3-A6-0                                                                                                                                                                     | FN DA2728 - RMBS           |                                 | .02/15/2024      | Wells Fargo Securities, LLC | .03/12/2024      | Adjustment                  | 216,363                                                    | 214,368     | 215,340       | 214,368                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .972                                   | .972                                | .331                                                 | .331                                                |
| 3140QS-SK-8                                                                                                                                                                     | FN CB6821 - RMBS           |                                 | .02/15/2024      | Wells Fargo Securities, LLC | .03/12/2024      | Adjustment                  | 387,176                                                    | 383,603     | 385,343       | 383,603                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 1,739                                  | 1,739                               | .595                                                 | .595                                                |
| 31418D-4X-7                                                                                                                                                                     | FN MA4437 - RMBS           |                                 | .05/10/2024      | AMHERST PIERPONT SECURITIES | .08/23/2024      | Various                     | 496,446                                                    | 384,357     | 411,692       | 385,695                                               | .0                                                 | 1,337                                          | .0                                                                    | 1,337                                              | .0                                                   | .0                                                | 25,998                                 | 25,998                              | 2,331                                                | .331                                                |
| 31418E-2E-9                                                                                                                                                                     | FN MA5272 - RMBS           |                                 | .05/10/2024      | Citigroup (SSB)             | .06/05/2024      | GOLDMAN                     | 500,000                                                    | 500,312     | 503,593       | 500,312                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 3,281                                  | 3,281                               | 1,000                                                | 1,000                                               |
| 31418E-BS-8                                                                                                                                                                     | FN MA4548 - RMBS           |                                 | .07/02/2024      | Cantor Fitzgerald           | .08/19/2024      | Various                     | 427,461                                                    | 350,105     | 366,014       | 350,702                                               | .0                                                 | .597                                           | .0                                                                    | .597                                               | .0                                                   | .0                                                | 15,311                                 | 15,311                              | 1,451                                                | .59                                                 |
| 31418E-D8-0                                                                                                                                                                     | FN MA4626 - RMBS           |                                 | .07/25/2024      | Stephens Inc                | .09/06/2024      | Various                     | 683,450                                                    | 632,725     | 657,991       | 633,280                                               | .0                                                 | .555                                           | .0                                                                    | .555                                               | .0                                                   | .0                                                | 24,711                                 | 24,711                              | 5,138                                                | 1,898                                               |
| 31418E-W3-0                                                                                                                                                                     | FN MA5165 - RMBS           |                                 | .02/15/2024      | Wells Fargo Securities, LLC | .03/12/2024      | Adjustment                  | 396,460                                                    | 392,805     | 394,586       | 392,805                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | 1,781                                  | 1,781                               | .606                                                 | .606                                                |
| 31418E-XW-5                                                                                                                                                                     | FN MA5192 - RMBS           |                                 | .06/18/2024      | BMO CAPITAL MARKETS         | .07/11/2024      | Various                     | 908,915                                                    | 928,087     | 929,265       | 927,800                                               | .0                                                 | (286)                                          | .0                                                                    | (286)                                              | .0                                                   | .0                                                | 1,464                                  | 1,464                               | 7,198                                                | 3,118                                               |
| 31418E-YM-6                                                                                                                                                                     | FN MA5215 - RMBS           |                                 | .02/15/2024      | MORGAN STANLEY & COMPANY    | .03/05/2024      | BARCLAYS CAPITAL INC.       | 499,951                                                    | 495,264     | 496,045       | 495,264                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | .781                                   | .781                                | .917                                                 | .917                                                |
| 31418E-Z4-5                                                                                                                                                                     | FN MA5262 - RMBS           |                                 | .08/30/2024      | BARCLAYS CAPITAL INC.       | .08/30/2024      | Adjustment                  | 244,977                                                    | 225,685     | 224,546       | 225,685                                               | .0                                                 | .0                                             | .0                                                                    | .0                                                 | .0                                                   | .0                                                | (1,139)                                | (1,139)                             | .357                                                 | .357                                                |
| 0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions |                            |                                 |                  |                             |                  |                             | 72,757,049                                                 | 68,433,313  | 68,596,264    | 68,436,288                                            | 0                                                  | 2,975                                          | 0                                                                     | 2,975                                              | 0                                                    | 0                                                 | 159,976                                | 159,976                             | 139,109                                              | 70,176                                              |
| Bonds - Industrial and Miscellaneous (Unaffiliated)                                                                                                                             |                            |                                 |                  |                             |                  |                             |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |
| 46647P-BF-2                                                                                                                                                                     | JPMORGAN CHASE & CO        |                                 | .01/09/2024      | J P MORGAN SECURITIES       | .10/15/2024      | Call @ 100.00               | 1,000,000                                                  | 975,530     | 1,000,000     | 1,000,000                                             | .0                                                 | 24,470                                         | .0                                                                    | 24,470                                             | .0                                                   | .0                                                | .0                                     | .0                                  | 23,010                                               | 5,497                                               |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)                                                                                                                |                            |                                 |                  |                             |                  |                             | 1,000,000                                                  | 975,530     | 1,000,000     | 1,000,000                                             | 0                                                  | 24,470                                         | 0                                                                     | 24,470                                             | 0                                                    | 0                                                 | 0                                      | 0                                   | 23,010                                               | 5,497                                               |
| 2509999999                                                                                                                                                                      |                            |                                 |                  |                             |                  |                             |                                                            |             |               |                                                       |                                                    |                                                |                                                                       |                                                    |                                                      |                                                   |                                        |                                     |                                                      |                                                     |

## ANNUAL STATEMENT FOR THE YEAR 2024 OF THE Horizon Healthcare of New Jersey, Inc.

## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year[illegible]

## SCHEDULE D - PART 6 - SECTION 1

NONE

1. Total amount of goodwill nonadmitted \$.....

## SCHEDULE D - PART 6 - SECTION 2

NONE

## E17

## E17

E17

E17

E17

## E18

E18

E18E18E18

## E19

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

| (a) | Code | Description of Hedged Risk(s) |
|-----|------|-------------------------------|
|     |      |                               |
|     |      |                               |
|     |      |                               |
|     |      |                               |
|     |      |                               |
|     |      |                               |

[illegible]

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE



## E28

[illegible]

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, etc.                                                    | 1                   | 2                      | Deposits For<br>the Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|-----------------------------------------------------------------|---------------------|------------------------|--------------------------------------------------|--------------------|--------------------------------------|--------------------|
|                                                                 | Type of<br>Deposits | Purpose of<br>Deposits | 3<br>Book/Adjusted<br>Carrying Value             | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>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                  |