



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2017
 OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

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

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

Country of Domicile United States

Licensed as business type: Life, Accident & Health [] Property/Casualty [] Hospital, Medical & Dental Service or Indemnity []
 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 Plz E Ste PP-15D , Newark, NJ, US 07105-2248
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Web Site Address www.horizonblue.com

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

OFFICERS

| | | | |
|-----------------------------|---|------------------------------|------------------|
| <u>Kevin Patrick Conlin</u> | <u>CEO</u> | <u>Linda Anne Willett</u> | <u>Secretary</u> |
| <u>David Robert Huber</u> | <u>Executive Vice President/CFO/Treasurer</u> | <u>Robert Anthony Marino</u> | <u>Chairman</u> |

OTHER OFFICERS

| | | | |
|------------------------------------|------------------------------|-------------------------|---------------------------------|
| <u>Erhardt Hsiao Lin Preitauer</u> | <u>President</u> | <u>Allen James Karp</u> | <u>Executive Vice President</u> |
| <u>Paul Gregory Alexander M.D.</u> | <u>Chief Medical Officer</u> | | |

DIRECTORS OR TRUSTEES

| | | | |
|------------------------------------|---------------------------|------------------------------------|---------------------------|
| <u>Christopher Michael Lepre</u> | <u>David Robert Huber</u> | <u>Robert Anthony Marino</u> | <u>Mark Leon Barnard</u> |
| <u>Erhardt Hsiao Lin Preitauer</u> | <u>Allen James Karp</u> | <u>Paul Gregory Alexander M.D.</u> | <u>Thomas Robert Graf</u> |

State of New Jersey

ss

County of Essex

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

Kevin Patrick Conlin
CEO

Linda Anne Willett
Secretary

David Robert Huber
Executive Vice President/CFO/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 _____

ASSETS

| | Current Year | | | Prior Year |
|--|---------------|--------------------|--------------------------------------|------------------------|
| | 1 | 2 | 3 | 4 |
| | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Net Admitted Assets |
| 1. Bonds (Schedule D)..... | 980,753,218 | 0 | 980,753,218 | 1,131,295,905 |
| 2. Stocks (Schedule D): | | | | |
| 2.1 Preferred stocks | 0 | 0 | 0 | 105,000 |
| 2.2 Common stocks | 262,440,784 | 0 | 262,440,784 | 233,457,146 |
| 3. Mortgage loans on real estate (Schedule B): | | | | |
| 3.1 First liens | 0 | 0 | 0 | 0 |
| 3.2 Other than first liens | 0 | 0 | 0 | 0 |
| 4. Real estate (Schedule A): | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances)..... | 0 | 0 | 0 | 0 |
| 4.2 Properties held for the production of income (less \$ encumbrances) | 0 | 0 | 0 | 0 |
| 4.3 Properties held for sale (less \$ encumbrances) | 0 | 0 | 0 | 0 |
| 5. Cash (\$(63,071,169) , Schedule E-Part 1), cash equivalents (\$139,391,701 , Schedule E-Part 2) and short-term investments (\$0 , Schedule DA)..... | 76,320,532 | 0 | 76,320,532 | 67,390,354 |
| 6. Contract loans (including \$ premium notes)..... | 0 | 0 | 0 | 0 |
| 7. Derivatives (Schedule DB)..... | 0 | 0 | 0 | 0 |
| 8. Other invested assets (Schedule BA) | 0 | 0 | 0 | 0 |
| 9. Receivables for securities | 3,062,007 | 0 | 3,062,007 | 2,500,069 |
| 10. Securities lending reinvested collateral assets (Schedule DL)..... | 0 | 0 | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 1,322,576,540 | 0 | 1,322,576,540 | 1,434,748,474 |
| 13. Title plants less \$ charged off (for Title insurers only)..... | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued | 5,942,679 | 0 | 5,942,679 | 7,593,130 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 16,595,808 | 790,425 | 15,805,383 | 128,412,875 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)..... | 0 | 0 | 0 | 0 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 0 | 0 | 0 | 0 |
| 16.2 Funds held by or deposited with reinsured companies | 0 | 0 | 0 | 0 |
| 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | 719,437 | 0 | 719,437 | 581,385 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 | 0 |
| 18.2 Net deferred tax asset..... | 650,097 | 0 | 650,097 | 7,429,330 |
| 19. Guaranty funds receivable or on deposit | 0 | 0 | 0 | 0 |
| 20. Electronic data processing equipment and software..... | 0 | 0 | 0 | 24,845 |
| 21. Furniture and equipment, including health care delivery assets (\$) | 1,826,721 | 1,826,721 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 0 | 0 | 0 | 1,734,118 |
| 24. Health care (\$4,613,637) and other amounts receivable..... | 72,196,507 | 67,507,128 | 4,689,379 | 18,078,556 |
| 25. Aggregate write-ins for other-than-invested assets | 6,230,655 | 1,886,048 | 4,344,607 | 2,864,659 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)..... | 1,426,738,444 | 72,010,322 | 1,354,728,122 | 1,601,467,372 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27) | 1,426,738,444 | 72,010,322 | 1,354,728,122 | 1,601,467,372 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | 0 | 0 | 0 | 0 |
| 1102. | 0 | 0 | 0 | 0 |
| 1103. | 0 | 0 | 0 | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Prepaid expenses..... | 1,211,544 | 1,211,544 | 0 | 0 |
| 2502. State Tax Recoverables..... | 4,226,511 | 0 | 4,226,511 | 0 |
| 2503. Intangible..... | 674,504 | 674,504 | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 118,096 | 0 | 118,096 | 2,864,659 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 6,230,655 | 1,886,048 | 4,344,607 | 2,864,659 |

LIABILITIES, CAPITAL AND SURPLUS

| | Current Year | | | Prior Year |
|--|--------------|----------------|---------------|---------------|
| | 1 Covered | 2 Uncovered | 3 Total | 4 Total |
| 1. Claims unpaid (less \$388,067,568 reinsurance ceded) | 63,596,540 | 0 | 63,596,540 | 432,027,177 |
| 2. Accrued medical incentive pool and bonus amounts | 977,374 | 0 | 977,374 | 8,262,829 |
| 3. Unpaid claims adjustment expenses | 529,885 | 0 | 529,885 | 5,019,839 |
| 4. Aggregate health policy reserves, including the liability of \$ for medical loss ratio rebate per the Public Health Service Act | 1,071,979 | 0 | 1,071,979 | 1,767,934 |
| 5. Aggregate life policy reserves | 0 | 0 | 0 | 0 |
| 6. Property/casualty unearned premium reserves | 0 | 0 | 0 | 0 |
| 7. Aggregate health claim reserves | 0 | 0 | 0 | 0 |
| 8. Premiums received in advance | 139,764 | 0 | 139,764 | 1,372,191 |
| 9. General expenses due or accrued | 9,778,620 | 0 | 9,778,620 | 100,657,795 |
| 10.1 Current federal and foreign income tax payable and interest thereon (including \$ on realized capital gains (losses)) | 4,545,260 | 0 | 4,545,260 | 2,540,894 |
| 10.2 Net deferred tax liability | 0 | 0 | 0 | 0 |
| 11. Ceded reinsurance premiums payable | 0 | 0 | 0 | 0 |
| 12. Amounts withheld or retained for the account of others | 0 | 0 | 0 | 0 |
| 13. Remittances and items not allocated | 0 | 0 | 0 | 0 |
| 14. Borrowed money (including \$ current) and interest thereon \$ (including \$ current) | 0 | 0 | 0 | 0 |
| 15. Amounts due to parent, subsidiaries and affiliates | 31,950,542 | 0 | 31,950,542 | 39,543,017 |
| 16. Derivatives | 0 | 0 | 0 | 0 |
| 17. Payable for securities | 10,380,585 | 0 | 10,380,585 | 12,223,308 |
| 18. Payable for securities lending | 0 | 0 | 0 | 0 |
| 19. Funds held under reinsurance treaties (with \$187,130,096 authorized reinsurers, \$ unauthorized reinsurers and \$ certified reinsurers) | 187,130,096 | 0 | 187,130,096 | 0 |
| 20. Reinsurance in unauthorized and certified (\$) companies | 0 | 0 | 0 | 0 |
| 21. Net adjustments in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 | 0 |
| 22. Liability for amounts held under uninsured plans | 38,000 | 0 | 38,000 | 50,000 |
| 23. Aggregate write-ins for other liabilities (including \$ current) | 0 | 0 | 0 | 0 |
| 24. Total liabilities (Lines 1 to 23) | 310,138,645 | 0 | 310,138,645 | 603,464,984 |
| 25. Aggregate write-ins for special surplus funds | XXX | XXX | 7,280,539 | 0 |
| 26. Common capital stock | XXX | XXX | 0 | 0 |
| 27. Preferred capital stock | XXX | XXX | 0 | 0 |
| 28. Gross paid in and contributed surplus | XXX | XXX | 123,147,430 | 123,147,430 |
| 29. Surplus notes | XXX | XXX | 0 | 0 |
| 30. Aggregate write-ins for other-than-special surplus funds | XXX | XXX | 0 | 0 |
| 31. Unassigned funds (surplus) | XXX | XXX | 914,161,508 | 874,854,956 |
| 32. Less treasury stock, at cost: | | | | |
| 32.1 shares common (value included in Line 26 \$) | XXX | XXX | 0 | 0 |
| 32.2 shares preferred (value included in Line 27 \$) | XXX | XXX | 0 | 0 |
| 33. Total capital and surplus (Lines 25 to 31 minus Line 32) | XXX | XXX | 1,044,589,477 | 998,002,386 |
| 34. Total liabilities, capital and surplus (Lines 24 and 33) | XXX | XXX | 1,354,728,122 | 1,601,467,370 |
| DETAILS OF WRITE-INS | | | | |
| 2301. | | | 0 | 0 |
| 2302. | | | 0 | 0 |
| 2303. | | | 0 | 0 |
| 2398. Summary of remaining write-ins for Line 23 from overflow page | 0 | 0 | 0 | 0 |
| 2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above) | 0 | 0 | 0 | 0 |
| 2501. 2018 Insurer Fee | XXX | XXX | 7,280,539 | 0 |
| 2502. | XXX | XXX | 0 | 0 |
| 2503. | XXX | XXX | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | XXX | XXX | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | XXX | XXX | 7,280,539 | 0 |
| 3001. | XXX | XXX | 0 | 0 |
| 3002. | XXX | XXX | 0 | 0 |
| 3003. | XXX | XXX | 0 | 0 |
| 3098. Summary of remaining write-ins for Line 30 from overflow page | XXX | XXX | 0 | 0 |
| 3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above) | XXX | XXX | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES

| | Current Year | | Prior Year |
|---|----------------|---------------|---------------|
| | 1 Uncovered | 2 Total | 3 Total |
| 1. Member Months..... | XXX | 10,667,318 | 10,578,334 |
| 2. Net premium income (including \$0 non-health premium income)..... | XXX | 507,483,578 | 4,861,439,092 |
| 3. Change in unearned premium reserves and reserve for rate credits | XXX | (1,246,334) | 6,605,036 |
| 4. Fee-for-service (net of \$ medical expenses)..... | XXX | 0 | 0 |
| 5. Risk revenue | XXX | 0 | 0 |
| 6. Aggregate write-ins for other health care related revenues | XXX | 0 | 0 |
| 7. Aggregate write-ins for other non-health revenues | XXX | 0 | 0 |
| 8. Total revenues (Lines 2 to 7)..... | XXX | 506,237,244 | 4,868,044,128 |
| Hospital and Medical: | | | |
| 9. Hospital/medical benefits | 0 | 2,666,638,846 | 2,490,727,524 |
| 10. Other professional services | 0 | 653,485,888 | 567,748,856 |
| 11. Outside referrals | 0 | 7,867,428 | 1,210,466 |
| 12. Emergency room and out-of-area | 0 | 270,999,315 | 262,824,677 |
| 13. Prescription drugs | 0 | 884,722,057 | 904,591,590 |
| 14. Aggregate write-ins for other hospital and medical | 0 | 0 | 0 |
| 15. Incentive pool, withhold adjustments and bonus amounts..... | 0 | 5,259,364 | (370,212) |
| 16. Subtotal (Lines 9 to 15)..... | 0 | 4,488,972,898 | 4,226,732,901 |
| Less: | | | |
| 17. Net reinsurance recoveries | 0 | 4,040,034,012 | 0 |
| 18. Total hospital and medical (Lines 16 minus 17) | 0 | 448,938,886 | 4,226,732,901 |
| 19. Non-health claims (net)..... | 0 | 0 | 0 |
| 20. Claims adjustment expenses, including \$9,503,811 cost containment expenses..... | 0 | 13,559,459 | 135,582,998 |
| 21. General administrative expenses..... | 0 | 32,624,097 | 342,188,657 |
| 22. Increase in reserves for life and accident and health contracts (including \$ increase in reserves for life only)..... | 0 | 0 | 0 |
| 23. Total underwriting deductions (Lines 18 through 22) | 0 | 495,122,442 | 4,704,504,556 |
| 24. Net underwriting gain or (loss) (Lines 8 minus 23) | XXX | 11,114,802 | 163,539,572 |
| 25. Net investment income earned (Exhibit of Net Investment Income, Line 17)..... | 0 | 36,005,537 | 40,622,161 |
| 26. Net realized capital gains (losses) less capital gains tax of \$2,115,310 | 0 | 5,661,563 | 1,053,044 |
| 27. Net investment gains (losses) (Lines 25 plus 26) | 0 | 41,667,100 | 41,675,205 |
| 28. Net gain or (loss) from agents' or premium balances charged off [(amount recovered \$) (amount charged off \$)] | 0 | 0 | 0 |
| 29. Aggregate write-ins for other income or expenses | 0 | 0 | 0 |
| 30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)..... | XXX | 52,781,902 | 205,214,777 |
| 31. Federal and foreign income taxes incurred | XXX | 8,584,823 | 53,969,996 |
| 32. Net income (loss) (Lines 30 minus 31)..... | XXX | 44,197,079 | 151,244,781 |
| DETAILS OF WRITE-INS | | | |
| 0601. | XXX | 0 | 0 |
| 0602. | XXX | 0 | 0 |
| 0603. | XXX | 0 | 0 |
| 0698. Summary of remaining write-ins for Line 6 from overflow page | XXX | 0 | 0 |
| 0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)..... | XXX | 0 | 0 |
| 0701. | XXX | 0 | 0 |
| 0702. | XXX | 0 | 0 |
| 0703. | XXX | 0 | 0 |
| 0798. Summary of remaining write-ins for Line 7 from overflow page | XXX | 0 | 0 |
| 0799. Totals (Lines 0701 through 0703 plus 0798) (Line 7 above)..... | XXX | 0 | 0 |
| 1401. | 0 | 0 | 0 |
| 1402. | 0 | 0 | 0 |
| 1403. | 0 | 0 | 0 |
| 1498. Summary of remaining write-ins for Line 14 from overflow page | 0 | 0 | 0 |
| 1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)..... | 0 | 0 | 0 |
| 2901. | 0 | 0 | 0 |
| 2902. | 0 | 0 | 0 |
| 2903. | 0 | 0 | 0 |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | 0 | 0 | 0 |
| 2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)..... | 0 | 0 | 0 |

STATEMENT OF REVENUE AND EXPENSES (Continued)

| | 1 Current Year | 2 Prior Year |
|--|-------------------|-----------------|
| CAPITAL & SURPLUS ACCOUNT | | |
| 33. Capital and surplus prior reporting year | 998,002,386 | 850,086,591 |
| 34. Net income or (loss) from Line 32 | 44,197,079 | 151,244,781 |
| 35. Change in valuation basis of aggregate policy and claim reserves | 0 | 0 |
| 36. Change in net unrealized capital gains (losses) less capital gains tax of \$ 9,850,444 | 26,364,422 | 13,454,696 |
| 37. Change in net unrealized foreign exchange capital gain or (loss) | 0 | 0 |
| 38. Change in net deferred income tax | 7,702,606 | 6,201,962 |
| 39. Change in nonadmitted assets | (31,677,006) | (23,997,149) |
| 40. Change in unauthorized and certified reinsurance | 0 | 0 |
| 41. Change in treasury stock | 0 | 0 |
| 42. Change in surplus notes | 0 | 0 |
| 43. Cumulative effect of changes in accounting principles | 0 | 0 |
| 44. Capital Changes: | | |
| 44.1 Paid in | 0 | 0 |
| 44.2 Transferred from surplus (Stock Dividend) | 0 | 0 |
| 44.3 Transferred to surplus | 0 | 0 |
| 45. Surplus adjustments: | | |
| 45.1 Paid in | 0 | 0 |
| 45.2 Transferred to capital (Stock Dividend) | 0 | 0 |
| 45.3 Transferred from capital | 0 | 0 |
| 46. Dividends to stockholders | 0 | 0 |
| 47. Aggregate write-ins for gains or (losses) in surplus | (8) | 1,011,505 |
| 48. Net change in capital and surplus (Lines 34 to 47) | 46,587,093 | 147,915,795 |
| 49. Capital and surplus end of reporting year (Line 33 plus 48) | 1,044,589,479 | 998,002,386 |
| DETAILS OF WRITE-INS | | |
| 4701. Miscellaneous adjustment | (8) | 0 |
| 4702. Adjustment to prior period transfer of HNJH | 0 | 1,011,505 |
| 4703. | 0 | 0 |
| 4798. Summary of remaining write-ins for Line 47 from overflow page | 0 | 0 |
| 4799. Totals (Lines 4701 through 4703 plus 4798) (Line 47 above) | (8) | 1,011,505 |

CASH FLOW

| | 1 Current Year | 2 Prior Year |
|--|-------------------|-----------------|
| Cash from Operations | | |
| 1. Premiums collected net of reinsurance..... | 617,082,138 | 4,812,593,379 |
| 2. Net investment income..... | 40,047,463 | 44,410,580 |
| 3. Miscellaneous income..... | 0 | 0 |
| 4. Total (Lines 1 through 3)..... | 657,129,601 | 4,857,003,959 |
| 5. Benefit and loss related payments..... | 824,654,978 | 4,189,580,674 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | 141,702,737 | 468,009,572 |
| 8. Dividends paid to policyholders..... | 0 | 0 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)..... | 1,916,534 | 86,422,831 |
| 10. Total (Lines 5 through 9)..... | 968,274,249 | 4,744,013,077 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | (311,144,648) | 112,990,882 |
| Cash from Investments | | |
| 12. Proceeds from investments sold, matured or repaid: | | |
| 12.1 Bonds..... | 634,716,803 | 807,944,973 |
| 12.2 Stocks..... | 10,104,500 | 0 |
| 12.3 Mortgage loans..... | 0 | 0 |
| 12.4 Real estate..... | 0 | 0 |
| 12.5 Other invested assets..... | 0 | 0 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | 3,817 | 13,237 |
| 12.7 Miscellaneous proceeds..... | 1 | 649,810 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 644,825,121 | 808,608,020 |
| 13. Cost of investments acquired (long-term only): | | |
| 13.1 Bonds..... | 481,560,807 | 841,974,213 |
| 13.2 Stocks..... | 0 | 6,658,817 |
| 13.3 Mortgage loans..... | 0 | 0 |
| 13.4 Real estate..... | 0 | 0 |
| 13.5 Other invested assets..... | 0 | 0 |
| 13.6 Miscellaneous applications..... | 2,404,661 | 4,275,781 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 483,965,468 | 852,908,812 |
| 14. Net increase (decrease) in contract loans and premium notes..... | 0 | 0 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)..... | 160,859,653 | (44,300,793) |
| Cash from Financing and Miscellaneous Sources | | |
| 16. Cash provided (applied): | | |
| 16.1 Surplus notes, capital notes..... | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock..... | 0 | 0 |
| 16.3 Borrowed funds..... | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | 0 | 0 |
| 16.5 Dividends to stockholders..... | 0 | 0 |
| 16.6 Other cash provided (applied)..... | 159,215,175 | (14,870,478) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)..... | 159,215,175 | (14,870,478) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)..... | 8,930,180 | 53,819,611 |
| 19. Cash, cash equivalents and short-term investments: | | |
| 19.1 Beginning of year..... | 67,390,354 | 13,570,743 |
| 19.2 End of year (Line 18 plus Line 19.1)..... | 76,320,534 | 67,390,354 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---------------|---|------------------------|----------------|----------------|--|----------------------------|--------------------------|--------------|---------------------|
| | Total | Comprehensive (Hospital & Medical) | Medicare Supplement | Dental Only | Vision Only | Federal Employees Health Benefit Plan | Title XVIII Medicare | Title XIX Medicaid | Other Health | Other Non-Health |
| 1. Net premium income | 507,483,578 | 2,841,618 | 0 | 0 | 0 | 0 | 8,800,430 | 495,841,530 | 0 | 0 |
| 2. Change in unearned premium reserves and reserve for rate credit | (1,246,334) | 2,929 | 0 | 0 | 0 | 0 | (1,181,148) | (68,115) | 0 | 0 |
| 3. Fee-for-service (net of \$ medical expenses) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4. Risk revenue | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5. Aggregate write-ins for other health care related revenues | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 6. Aggregate write-ins for other non-health care related revenues | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 7. Total revenues (Lines 1 to 6) | 506,237,244 | 2,844,547 | 0 | 0 | 0 | 0 | 7,619,282 | 495,773,415 | 0 | 0 |
| 8. Hospital/medical benefits | 2,666,638,846 | 42,530,382 | 0 | 0 | 0 | 0 | 49,965,384 | 2,574,143,080 | 0 | XXX |
| 9. Other professional services | 653,485,889 | 474,235 | 0 | 0 | 0 | 0 | 0 | 653,011,654 | 0 | XXX |
| 10. Outside referrals | 7,867,428 | 7,867,428 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 11. Emergency room and out-of-area | 270,999,314 | 351,101 | 0 | 0 | 0 | 0 | 0 | 270,648,213 | 0 | XXX |
| 12. Prescription drugs | 884,722,057 | (26,466,468) | 0 | 0 | 0 | 0 | 5,286,295 | 905,902,230 | 0 | XXX |
| 13. Aggregate write-ins for other hospital and medical | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 14. Incentive pool, withhold adjustments and bonus amounts | 5,259,364 | 0 | 0 | 0 | 0 | 0 | 0 | 5,259,364 | 0 | XXX |
| 15. Subtotal (Lines 8 to 14) | 4,488,972,898 | 24,756,678 | 0 | 0 | 0 | 0 | 55,251,679 | 4,408,964,541 | 0 | XXX |
| 16. Net reinsurance recoveries | 4,040,034,012 | 22,587,464 | 0 | 0 | 0 | 0 | 49,377,772 | 3,968,068,776 | 0 | XXX |
| 17. Total hospital and medical (Lines 15 minus 16) | 448,938,886 | 2,169,214 | 0 | 0 | 0 | 0 | 5,873,907 | 440,895,765 | 0 | XXX |
| 18. Non-health claims (net) | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 19. Claims adjustment expenses including \$ 9,503,811 cost containment expenses | 13,559,459 | (258,320) | 0 | 0 | 0 | 0 | 564,474 | 13,253,305 | 0 | 0 |
| 20. General administrative expenses | 32,624,097 | (621,518) | 0 | 0 | 0 | 0 | 1,358,126 | 31,887,489 | 0 | 0 |
| 21. Increase in reserves for accident and health contracts | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 22. Increase in reserves for life contracts | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 23. Total underwriting deductions (Lines 17 to 22) | 495,122,442 | 1,289,376 | 0 | 0 | 0 | 0 | 7,796,507 | 486,036,559 | 0 | 0 |
| 24. Net underwriting gain or (loss) (Line 7 minus Line 23) | 11,114,802 | 1,555,171 | 0 | 0 | 0 | 0 | (177,225) | 9,736,856 | 0 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | | | |
| 0501. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0502. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0503. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0601. | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 0602. | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 0603. | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 0698. Summary of remaining write-ins for Line 6 from overflow page | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above) | 0 | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | 0 |
| 1301. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1302. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1303. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1398. Summary of remaining write-ins for Line 13 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

UNDERWRITING AND INVESTMENT EXHIBIT
PART 1 - PREMIUMS

| Line of Business | 1 Direct Business | 2 Reinsurance Assumed | 3 Reinsurance Ceded | 4 Net Premium Income (Cols. 1+2-3) |
|---|-------------------------|-----------------------------|---------------------------|---|
| 1. Comprehensive (hospital and medical) | 28,416,177 | .0 | 25,574,559 | 2,841,618 |
| 2. Medicare Supplement | .0 | .0 | .0 | .0 |
| 3. Dental only..... | .0 | .0 | .0 | .0 |
| 4. Vision only..... | .0 | .0 | .0 | .0 |
| 5. Federal Employees Health Benefits Plan | .0 | .0 | .0 | .0 |
| 6. Title XVIII - Medicare | 88,004,293 | .0 | 79,203,863 | 8,800,430 |
| 7. Title XIX - Medicaid..... | 4,958,415,292 | .0 | 4,462,573,762 | 495,841,530 |
| 8. Other health..... | .0 | .0 | .0 | .0 |
| 9. Health subtotal (Lines 1 through 8) | 5,074,835,762 | .0 | 4,567,352,184 | 507,483,578 |
| 10. Life | .0 | .0 | .0 | .0 |
| 11. Property/casualty..... | .0 | .0 | .0 | .0 |
| 12. Totals (Lines 9 to 11) | 5,074,835,762 | 0 | 4,567,352,184 | 507,483,578 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 – CLAIMS INCURRED DURING THE YEAR

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|---------------|--|------------------------|----------------|----------------|---|-------------------------|-----------------------|--------------|----------------------|
| | Total | Comprehensive (Hospital & Medical) | Medicare Supplement | Dental Only | Vision Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Other Health | Other Non- Health |
| 1. Payments during the year: | | | | | | | | | | |
| 1.1 Direct | 4,511,481,467 | 26,179,525 | 0 | 0 | 0 | 0 | 44,473,934 | 4,440,828,008 | 0 | 0 |
| 1.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1.3 Reinsurance ceded | 3,647,233,016 | 20,626,195 | 0 | 0 | 0 | 0 | 39,661,634 | 3,586,945,187 | 0 | 0 |
| 1.4 Net | 864,248,451 | 5,553,330 | 0 | 0 | 0 | 0 | 4,812,300 | 853,882,821 | 0 | 0 |
| 2. Paid medical incentive pools and bonuses | 7,811,392 | 0 | 0 | 0 | 0 | 0 | 0 | 7,811,392 | 0 | 0 |
| 3. Claim liability December 31, current year from Part 2A: | | | | | | | | | | |
| 3.1 Direct | 451,664,109 | 2,305,821 | 0 | 0 | 0 | 0 | 10,777,745 | 438,580,543 | 0 | 0 |
| 3.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.3 Reinsurance ceded | 388,067,568 | 1,961,268 | 0 | 0 | 0 | 0 | 9,716,138 | 376,390,162 | 0 | 0 |
| 3.4 Net | 63,596,541 | 344,553 | 0 | 0 | 0 | 0 | 1,061,607 | 62,190,381 | 0 | 0 |
| 4. Claim reserve December 31, current year from Part 2D: | | | | | | | | | | |
| 4.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.3 Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.4 Net | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Accrued medical incentive pools and bonuses, current year | 977,374 | 0 | 0 | 0 | 0 | 0 | 0 | 977,374 | 0 | 0 |
| 6. Net healthcare receivables (a) | 47,404,866 | 0 | 0 | 0 | 0 | 0 | 0 | 47,404,866 | 0 | 0 |
| 7. Amounts recoverable from reinsurers December 31, current year | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Claim liability December 31, prior year from Part 2A: | | | | | | | | | | |
| 8.1 Direct | 432,027,177 | 3,728,668 | 0 | 0 | 0 | 0 | 0 | 428,298,509 | 0 | 0 |
| 8.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8.3 Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8.4 Net | 432,027,177 | 3,728,668 | 0 | 0 | 0 | 0 | 0 | 428,298,509 | 0 | 0 |
| 9. Claim reserve December 31, prior year from Part 2D: | | | | | | | | | | |
| 9.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9.3 Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9.4 Net | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Accrued medical incentive pools and bonuses, prior year | 8,262,829 | 0 | 0 | 0 | 0 | 0 | 0 | 8,262,829 | 0 | 0 |
| 11. Amounts recoverable from reinsurers December 31, prior year | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Incurred benefits: | | | | | | | | | | |
| 12.1 Direct | 4,483,713,533 | 24,756,678 | 0 | 0 | 0 | 0 | 55,251,679 | 4,403,705,176 | 0 | 0 |
| 12.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12.3 Reinsurance ceded | 4,035,300,584 | 22,587,463 | 0 | 0 | 0 | 0 | 49,377,772 | 3,963,335,349 | 0 | 0 |
| 12.4 Net | 448,412,949 | 2,169,215 | 0 | 0 | 0 | 0 | 5,873,907 | 440,369,827 | 0 | 0 |
| 13. Incurred medical incentive pools and bonuses | 525,937 | 0 | 0 | 0 | 0 | 0 | 0 | 525,937 | 0 | 0 |

(a) Excludes \$ 24,791,641 loans or advances to providers not yet expensed.

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|-------------|--|------------------------|----------------|----------------|---|-------------------------|-----------------------|-----------------|---------------------|
| | Total | Comprehensive (Hospital and Medical) | Medicare Supplement | Dental Only | Vision Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Other Health | Other Non-Health |
| 1. Reported in Process of Adjustment: | | | | | | | | | | |
| 1.1. Direct | 8,357,909 | 0 | 0 | 0 | 0 | 0 | 0 | 8,357,909 | 0 | 0 |
| 1.2. Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1.3. Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1.4. Net | 8,357,909 | 0 | 0 | 0 | 0 | 0 | 0 | 8,357,909 | 0 | 0 |
| 2. Incurred but Unreported: | | | | | | | | | | |
| 2.1. Direct | 443,306,200 | 2,305,821 | 0 | 0 | 0 | 0 | 10,777,745 | 430,222,634 | 0 | 0 |
| 2.2. Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2.3. Reinsurance ceded | 388,067,568 | 1,961,268 | 0 | 0 | 0 | 0 | 9,716,138 | 376,390,162 | 0 | 0 |
| 2.4. Net | 55,238,632 | 344,553 | 0 | 0 | 0 | 0 | 1,061,607 | 53,832,472 | 0 | 0 |
| 3. Amounts Withheld from Paid Claims and Capitations: | | | | | | | | | | |
| 3.1. Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.2. Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.3. Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.4. Net | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. TOTALS: | | | | | | | | | | |
| 4.1. Direct | 451,664,109 | 2,305,821 | 0 | 0 | 0 | 0 | 10,777,745 | 438,580,543 | 0 | 0 |
| 4.2. Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.3. Reinsurance ceded | 388,067,568 | 1,961,268 | 0 | 0 | 0 | 0 | 9,716,138 | 376,390,162 | 0 | 0 |
| 4.4. Net | 63,596,541 | 344,553 | 0 | 0 | 0 | 0 | 1,061,607 | 62,190,381 | 0 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

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

| Line of Business | Claims Paid During the Year | | Claim Reserve and Claim Liability December 31 of Current Year | | 5 Claims Incurred in Prior Years (Columns 1 + 3) | 6 Estimated Claim Reserve and Claim Liability December 31 of Prior Year |
|---|--|---|---|---|---|--|
| | 1 On Claims Incurred Prior to January 1 of Current Year | 2 On Claims Incurred During the Year | 3 On Claims Unpaid December 31 of Prior Year | 4 On Claims Incurred During the Year | | |
| 1. Comprehensive (hospital and medical) | 1,244,707 | 4,308,623 | 81,162 | 263,390 | 1,325,869 | 3,728,668 |
| 2. Medicare Supplement | .0 | .0 | .0 | .0 | .0 | .0 |
| 3. Dental Only | .0 | .0 | .0 | .0 | .0 | .0 |
| 4. Vision Only | .0 | .0 | .0 | .0 | .0 | .0 |
| 5. Federal Employees Health Benefits Plan | .0 | .0 | .0 | .0 | .0 | .0 |
| 6. Title XVIII - Medicare | .0 | 4,812,300 | .0 | 1,061,607 | .0 | .0 |
| 7. Title XIX - Medicaid | 83,009,485 | 770,873,336 | 29,229,920 | 32,960,461 | 112,239,405 | 428,298,509 |
| 8. Other health | .0 | .0 | .0 | .0 | .0 | .0 |
| 9. Health subtotal (Lines 1 to 8) | 84,254,192 | 779,994,259 | 29,311,082 | 34,285,458 | 113,565,274 | 432,027,177 |
| 10. Healthcare receivables (a) | 3,789,158 | 43,615,708 | .0 | .0 | 3,789,158 | .0 |
| 11. Other non-health | .0 | .0 | .0 | .0 | .0 | .0 |
| 12. Medical incentive pools and bonus amounts | 6,407,443 | 1,403,949 | .0 | 977,374 | 6,407,443 | 8,262,829 |
| 13. Totals (Lines 9-10+11+12) | 86,872,477 | 737,782,500 | 29,311,082 | 35,262,832 | 116,183,559 | 440,290,006 |

(a) Excludes \$24,791,641 loans or advances to providers not yet expensed.

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

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

Section A – Paid Health Claims - Hospital and Medical

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|------------------------------------|-----------------------------|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 100,373 | 107,150 | 108,173 | 107,981 | 107,980 |
| 2. 2013 | 690,568 | 736,524 | 738,800 | 738,871 | 738,685 |
| 3. 2014 | XXX | 110,151 | 123,217 | 123,467 | 123,668 |
| 4. 2015 | XXX | XXX | 45,676 | 58,248 | 58,248 |
| 5. 2016 | XXX | XXX | XXX | 32,607 | 40,244 |
| 6. 2017 | XXX | XXX | XXX | XXX | 4,309 |

Section B – Incurred Health Claims - Hospital and Medical

| Year in Which Losses Were Incurred | Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year | | | | |
|------------------------------------|---|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 102,478 | 107,318 | 108,177 | 107,981 | 107,980 |
| 2. 2013 | 748,442 | 738,969 | 739,824 | 738,872 | 738,685 |
| 3. 2014 | XXX | 123,130 | 123,395 | 123,475 | 123,668 |
| 4. 2015 | XXX | XXX | 51,977 | 58,435 | 58,254 |
| 5. 2016 | XXX | XXX | XXX | 36,140 | 40,319 |
| 6. 2017 | XXX | XXX | XXX | XXX | 5,976 |

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

| Years in which Premiums were Earned and Claims were Incurred | 1 Premiums Earned | 2 Claims Payments | 3 Claim Adjustment Expense Payments | 4 (Col. 3/2) Percent | 5 Claim and Claim Adjustment Expense Payments (Col. 2+3) | 6 (Col. 5/1) Percent | 7 Claims Unpaid | 8 Unpaid Claims Adjustment Expenses | 9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10 (Col. 9/1) Percent |
|--|----------------------|----------------------|--|----------------------------|---|----------------------------|--------------------|--|---|-----------------------------|
| 1. 2013 | 908,786 | 738,685 | 42,796 | 5.8 | 781,481 | 86.0 | 0 | 0 | 781,481 | 86.0 |
| 2. 2014 | 122,003 | 123,668 | 9,631 | 7.8 | 133,299 | 109.3 | 0 | 0 | 133,299 | 109.3 |
| 3. 2015 | 57,044 | 58,248 | 3,584 | 6.2 | 61,832 | 108.4 | 6 | 0 | 61,838 | 108.4 |
| 4. 2016 | 41,008 | 40,244 | 2,654 | 6.6 | 42,898 | 104.6 | 74 | 0 | 42,972 | 104.8 |
| 5. 2017 | 2,844 | 4,309 | (195) | (4.5) | 4,114 | 144.7 | 265 | (32) | 4,347 | 152.8 |

12-HM

Pt 2C - Sn A - Paid Claims - MS

NONE

Pt 2C - Sn A - Paid Claims - DO

NONE

Pt 2C - Sn A - Paid Claims - VO

NONE

Pt 2C - Sn A - Paid Claims - FE

NONE

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

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

Section A - Paid Health Claims - Medicare

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|------------------------------------|-----------------------------|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 79,420 | 80,570 | 80,714 | 80,714 | 80,714 |
| 2. 2013 | 781,892 | 861,095 | 862,106 | 862,106 | 862,106 |
| 3. 2014 | XXX | 519,211 | 565,020 | 565,020 | 565,020 |
| 4. 2015 | XXX | XXX | 224,252 | 224,252 | 224,252 |
| 5. 2016 | XXX | XXX | XXX | 0 | 0 |
| 6. 2017 | XXX | XXX | XXX | XXX | 4,812 |

Section B - Incurred Health Claims - Medicare

| Year in Which Losses Were Incurred | Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year | | | | |
|------------------------------------|---|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 80,323 | 80,647 | 80,716 | 80,714 | 80,714 |
| 2. 2013 | 864,490 | 861,948 | 862,140 | 862,106 | 862,106 |
| 3. 2014 | XXX | 573,850 | 564,984 | 565,020 | 565,020 |
| 4. 2015 | XXX | XXX | 224,242 | 224,252 | 224,252 |
| 5. 2016 | XXX | XXX | XXX | 0 | 0 |
| 6. 2017 | XXX | XXX | XXX | XXX | 5,874 |

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

| Years in which Premiums were Earned and Claims were Incurred | 1 Premiums Earned | 2 Claims Payments | 3 Claim Adjustment Expense Payments | 4 (Col. 3/2) Percent | 5 Claim and Claim Adjustment Expense Payments (Col. 2+3) | 6 (Col. 5/1) Percent | 7 Claims Unpaid | 8 Unpaid Claims Adjustment Expenses | 9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10 (Col. 9/1) Percent |
|--|----------------------|----------------------|--|----------------------------|---|----------------------------|--------------------|--|---|-----------------------------|
| 1. 2013 | 929,536 | 862,106 | 30,198 | 3.5 | 892,304 | 96.0 | 0 | 0 | 892,304 | 96.0 |
| 2. 2014 | 607,136 | 565,020 | 24,101 | 4.3 | 589,121 | 97.0 | 0 | 0 | 589,121 | 97.0 |
| 3. 2015 | 245,444 | 224,252 | 20,261 | 9.0 | 244,513 | 99.6 | 0 | 0 | 244,513 | 99.6 |
| 4. 2016 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 | 0 | 0.0 |
| 5. 2017 | 7,970 | 4,812 | 552 | 11.5 | 5,364 | 67.3 | 1,062 | 12 | 6,438 | 80.8 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

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

Section A - Paid Health Claims - Title XIX Medicaid

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|------------------------------------|-----------------------------|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 198,539 | 202,544 | 204,734 | 203,975 | 203,998 |
| 2. 2013 | 1,873,779 | 2,044,275 | 2,051,817 | 2,053,841 | 2,053,869 |
| 3. 2014 | XXX | 2,459,303 | 2,751,628 | 2,753,443 | 2,753,255 |
| 4. 2015 | XXX | XXX | 3,397,383 | 3,711,434 | 3,711,729 |
| 5. 2016 | XXX | XXX | XXX | 3,827,142 | 3,906,204 |
| 6. 2017 | XXX | XXX | XXX | XXX | 728,662 |

Section B – Incurred Health Claims - Title XIX Medicaid

| Year in Which Losses Were Incurred | Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year | | | | |
|------------------------------------|---|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 222,441 | 202,544 | 204,734 | 203,975 | 203,998 |
| 2. 2013 | 2,076,953 | 2,068,089 | 2,051,817 | 2,053,841 | 2,053,869 |
| 3. 2014 | XXX | 2,789,849 | 2,774,464 | 2,753,443 | 2,753,255 |
| 4. 2015 | XXX | XXX | 3,770,177 | 3,738,890 | 3,711,729 |
| 5. 2016 | XXX | XXX | XXX | 4,236,248 | 3,935,434 |
| 6. 2017 | XXX | XXX | XXX | XXX | 761,195 |

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

| Years in which Premiums were Earned and Claims were Incurred | 1 Premiums Earned | 2 Claims Payments | 3 Claim Adjustment Expense Payments | 4 (Col. 3/2) Percent | 5 Claim and Claim Adjustment Expense Payments (Col. 2+3) | 6 (Col. 5/1) Percent | 7 Claims Unpaid | 8 Unpaid Claims Adjustment Expenses | 9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10 (Col. 9/1) Percent |
|--|----------------------|----------------------|--|----------------------------|---|----------------------------|--------------------|--|---|-----------------------------|
| 1. 2013 | 2,277,181 | 2,053,869 | 65,261 | 3.2 | 2,119,130 | 93.1 | 0 | 0 | 2,119,130 | 93.1 |
| 2. 2014 | 3,187,452 | 2,753,255 | 117,876 | 4.3 | 2,871,131 | 90.1 | 0 | 0 | 2,871,131 | 90.1 |
| 3. 2015 | 4,259,024 | 3,711,729 | 164,996 | 4.4 | 3,876,725 | 91.0 | 0 | 0 | 3,876,725 | 91.0 |
| 4. 2016 | 4,827,036 | 3,906,204 | 132,782 | 3.4 | 4,038,986 | 83.7 | 29,230 | 0 | 4,068,216 | 84.3 |
| 5. 2017 | 495,422 | 728,662 | 17,693 | 2.4 | 746,355 | 150.7 | 33,939 | 550 | 780,844 | 157.6 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

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

Section A - Paid Health Claims - Grand Total

| Year in Which Losses Were Incurred | Cumulative Net Amounts Paid | | | | |
|------------------------------------|-----------------------------|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 378,332 | 390,264 | 393,621 | 392,670 | 392,692 |
| 2. 2013 | 3,346,239 | 3,641,894 | 3,652,723 | 3,654,818 | 3,654,660 |
| 3. 2014 | XXX | 3,088,665 | 3,439,865 | 3,441,930 | 3,441,943 |
| 4. 2015 | XXX | XXX | 3,667,311 | 3,993,934 | 3,994,229 |
| 5. 2016 | XXX | XXX | XXX | 3,859,749 | 3,946,448 |
| 6. 2017 | XXX | XXX | XXX | XXX | 737,783 |

Section B - Incurred Health Claims - Grand Total

| Year in Which Losses Were Incurred | Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year | | | | |
|------------------------------------|---|-----------|-----------|-----------|-----------|
| | 1 2013 | 2 2014 | 3 2015 | 4 2016 | 5 2017 |
| 1. Prior | 405,242 | 390,509 | 393,627 | 392,670 | 392,692 |
| 2. 2013 | 3,689,885 | 3,669,006 | 3,653,781 | 3,654,819 | 3,654,660 |
| 3. 2014 | XXX | 3,486,829 | 3,462,843 | 3,441,938 | 3,441,943 |
| 4. 2015 | XXX | XXX | 4,046,396 | 4,021,577 | 3,994,235 |
| 5. 2016 | XXX | XXX | XXX | 4,272,388 | 3,975,753 |
| 6. 2017 | XXX | XXX | XXX | XXX | 773,045 |

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

| Years in which Premiums were Earned and Claims were Incurred | 1 Premiums Earned | 2 Claims Payments | 3 Claim Adjustment Expense Payments | 4 (Col. 3/2) Percent | 5 Claim and Claim Adjustment Expense Payments (Col. 2+3) | 6 (Col. 5/1) Percent | 7 Claims Unpaid | 8 Unpaid Claims Adjustment Expenses | 9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8) | 10 (Col. 9/1) Percent |
|--|----------------------|----------------------|--|----------------------------|---|----------------------------|--------------------|--|---|-----------------------------|
| 1. 2013 | 4,115,503 | 3,654,660 | 138,255 | 3.8 | 3,792,915 | 92.2 | 0 | 0 | 3,792,915 | 92.2 |
| 2. 2014 | 3,916,591 | 3,441,943 | 151,608 | 4.4 | 3,593,551 | 91.8 | 0 | 0 | 3,593,551 | 91.8 |
| 3. 2015 | 4,561,512 | 3,994,229 | 188,841 | 4.7 | 4,183,070 | 91.7 | 6 | 0 | 4,183,076 | 91.7 |
| 4. 2016 | 4,868,044 | 3,946,448 | 135,436 | 3.4 | 4,081,884 | 83.9 | 29,304 | 0 | 4,111,188 | 84.5 |
| 5. 2017 | 506,236 | 737,783 | 18,050 | 2.4 | 755,833 | 149.3 | 35,266 | 530 | 791,629 | 156.4 |

12-GT

Pt 2C - Sn B - Incurred Claims - MS

NONE

Pt 2C - Sn B - Incurred Claims - DO

NONE

Pt 2C - Sn B - Incurred Claims - VO

NONE

Pt 2C - Sn B - Incurred Claims - FE

NONE

Part 2C - Sn C - Claims Expense Ratio MS

NONE

Part 2C - Sn C - Claims Expense Ratio DO

NONE

Part 2C - Sn C - Claims Expense Ratio VO

NONE

Part 2C - Sn C - Claims Expense Ratio FE

NONE

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|-----------|--|------------------------|-------------|-------------|--|-------------------------|-----------------------|-------|
| | Total | Comprehensive (Hospital & Medical) | Medicare Supplement | Dental Only | Vision Only | Federal Employees Health Benefit Plan | Title XVIII Medicare | Title XIX Medicaid | Other |
| 1. Unearned premium reserves | 2,419,793 | 143,607 | .0 | .0 | .0 | .0 | .0 | 2,276,186 | .0 |
| 2. Additional policy reserves (a) | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 3. Reserve for future contingent benefits | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 4. Reserve for rate credits or experience rating refunds (including \$ _____ for investment income) | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 5. Aggregate write-ins for other policy reserves | 830,000 | .0 | .0 | .0 | .0 | .0 | 830,000 | .0 | .0 |
| 6. Totals (gross) | 3,249,793 | 143,607 | .0 | .0 | .0 | .0 | 830,000 | 2,276,186 | .0 |
| 7. Reinsurance ceded | 2,177,814 | 129,246 | .0 | .0 | .0 | .0 | .0 | 2,048,567 | .0 |
| 8. Totals (Net) (Page 3, Line 4) | 1,071,979 | 14,361 | 0 | 0 | 0 | 0 | 830,000 | 227,619 | 0 |
| 9. Present value of amounts not yet due on claims | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 10. Reserve for future contingent benefits | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 11. Aggregate write-ins for other claim reserves | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 12. Totals (gross) | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 13. Reinsurance ceded | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 14. Totals (Net) (Page 3, Line 7) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | | |
| 0501. Premium Liability | 830,000 | .0 | .0 | .0 | .0 | .0 | 830,000 | .0 | .0 |
| 0502. | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 0503. | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 0598. Summary of remaining write-ins for Line 5 from overflow page | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above) | 830,000 | 0 | 0 | 0 | 0 | 0 | 830,000 | 0 | 0 |
| 1101. | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 1102. | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 1103. | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 | .0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(a) Includes \$ _____ premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT
PART 3 - ANALYSIS OF EXPENSES

| | Claim Adjustment Expenses | | 3 General Administrative Expenses | 4 Investment Expenses | 5 Total |
|---|--------------------------------------|--|--|-----------------------------|----------------|
| | 1 Cost Containment Expenses | 2 Other Claim Adjustment Expenses | | | |
| 1. Rent (\$ for occupancy of own building) | 0 | 0 | 749,437 | 0 | 749,437 |
| 2. Salaries, wages and other benefits | 8,682,985 | 0 | 4,722,609 | 0 | 13,405,594 |
| 3. Commissions (less \$ ceded plus \$ assumed) | 0 | 0 | 99,421 | 0 | 99,421 |
| 4. Legal fees and expenses | 0 | 0 | 6,685 | 0 | 6,685 |
| 5. Certifications and accreditation fees | 0 | 0 | 0 | 0 | 0 |
| 6. Auditing, actuarial and other consulting services | 29,234 | 0 | 3,728,108 | 0 | 3,757,342 |
| 7. Traveling expenses | 0 | 0 | 217,766 | 0 | 217,766 |
| 8. Marketing and advertising | 0 | 0 | 494,041 | 0 | 494,041 |
| 9. Postage, express and telephone | 0 | 0 | 273,822 | 0 | 273,822 |
| 10. Printing and office supplies | 0 | 0 | 354,093 | 0 | 354,093 |
| 11. Occupancy, depreciation and amortization | 0 | 0 | 142,424 | 0 | 142,424 |
| 12. Equipment | 0 | 0 | 3,296 | 0 | 3,296 |
| 13. Cost or depreciation of EDP equipment and software | 0 | 0 | 41,985 | 0 | 41,985 |
| 14. Outsourced services including EDP, claims, and other services | 245,883 | 4,280,821 | 11,003,620 | 0 | 15,530,324 |
| 15. Boards, bureaus and association fees | 0 | 0 | 201,572 | 0 | 201,572 |
| 16. Insurance, except on real estate | 0 | 0 | 279,955 | 0 | 279,955 |
| 17. Collection and bank service charges | 0 | 0 | 760,197 | 0 | 760,197 |
| 18. Group service and administration fees | 0 | 0 | 0 | 0 | 0 |
| 19. Reimbursements by uninsured plans | 0 | (264,849) | (2,130,477) | 0 | (2,395,326) |
| 20. Reimbursements from fiscal intermediaries | 0 | 0 | 0 | 0 | 0 |
| 21. Real estate expenses | 0 | 0 | 0 | 0 | 0 |
| 22. Real estate taxes | 0 | 0 | 0 | 0 | 0 |
| 23. Taxes, licenses and fees: | | | | | |
| 23.1 State and local insurance taxes | 0 | 0 | (144,039) | 0 | (144,039) |
| 23.2 State premium taxes | 0 | 0 | 10,145,914 | 0 | 10,145,914 |
| 23.3 Regulatory authority licenses and fees | 0 | 0 | 327,160 | 0 | 327,160 |
| 23.4 Payroll taxes | 545,709 | 0 | 271,944 | 0 | 817,653 |
| 23.5 Other (excluding federal income and real estate taxes) | 0 | 0 | 1,313 | 0 | 1,313 |
| 24. Investment expenses not included elsewhere | 0 | 0 | 0 | 503,544 | 503,544 |
| 25. Aggregate write-ins for expenses | 0 | 39,676 | 1,073,251 | 0 | 1,112,927 |
| 26. Total expenses incurred (Lines 1 to 25) | 9,503,811 | 4,055,648 | 32,624,097 | 503,544 | (a) 46,687,100 |
| 27. Less expenses unpaid December 31, current year | 0 | 529,885 | 9,778,620 | 0 | 10,308,505 |
| 28. Add expenses unpaid December 31, prior year | 0 | 5,019,839 | 100,657,795 | 0 | 105,677,634 |
| 29. Amounts receivable relating to uninsured plans, prior year | 0 | 0 | 0 | 0 | 0 |
| 30. Amounts receivable relating to uninsured plans, current year | 0 | 0 | 0 | 0 | 0 |
| 31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30) | 9,503,811 | 8,545,602 | 123,503,272 | 503,544 | 142,056,229 |
| DETAILS OF WRITE-INS | | | | | |
| 2501. Prompt Pay Interest | 0 | 0 | 1,073,251 | 0 | 1,073,251 |
| 2502. Provision for Claims Processing | 0 | 39,676 | 0 | 0 | 39,676 |
| 2503. | 0 | 0 | 0 | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 2599. Totals (Line 2501 through 2503 plus 2598) (Line 25 above) | 0 | 39,676 | 1,073,251 | 0 | 1,112,927 |

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

EXHIBIT OF NET INVESTMENT INCOME

| | 1 Collected During Year | 2 Earned During Year |
|---|-------------------------------|----------------------------|
| 1. U.S. Government bonds | (a) 14,161,660 | 14,242,744 |
| 1.1 Bonds exempt from U.S. tax | (a) 0 | 0 |
| 1.2 Other bonds (unaffiliated) | (a) 16,640,986 | 14,912,464 |
| 1.3 Bonds of affiliates | (a) 0 | 0 |
| 2.1 Preferred stocks (unaffiliated) | (b) 2,625 | 2,625 |
| 2.11 Preferred stocks of affiliates | (b) 0 | 0 |
| 2.2 Common stocks (unaffiliated) | 7,245,634 | 7,245,634 |
| 2.21 Common stocks of affiliates | 0 | 0 |
| 3. Mortgage loans | (c) 0 | 0 |
| 4. Real estate | (d) 0 | 0 |
| 5. Contract loans | 0 | 0 |
| 6. Cash, cash equivalents and short-term investments | (e) 108,627 | 105,614 |
| 7. Derivative instruments | (f) 0 | 0 |
| 8. Other invested assets | 0 | 0 |
| 9. Aggregate write-ins for investment income | 0 | 0 |
| 10. Total gross investment income | 38,159,532 | 36,509,081 |
| 11. Investment expenses | | (g) 503,544 |
| 12. Investment taxes, licenses and fees, excluding federal income taxes | | (g) 0 |
| 13. Interest expense | | (h) 0 |
| 14. Depreciation on real estate and other invested assets | | (i) 0 |
| 15. Aggregate write-ins for deductions from investment income | | 0 |
| 16. Total deductions (Lines 11 through 15) | | 503,544 |
| 17. Net investment income (Line 10 minus Line 16) | | 36,005,537 |
| DETAILS OF WRITE-INS | | |
| 0901. Other | 0 | 0 |
| 0902. | | |
| 0903. | | |
| 0998. Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 |
| 0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above) | 0 | 0 |
| 1501. Interest on behalf of Sub | | 0 |
| 1502. | | |
| 1503. | | |
| 1598. Summary of remaining write-ins for Line 15 from overflow page | | 0 |
| 1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above) | | 0 |

- (a) Includes \$ 878,828 accrual of discount less \$ 3,270,304 amortization of premium and less \$ 1,180,883 paid for accrued interest on purchases.
 (b) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
 (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
 (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
 (e) Includes \$ 512 accrual of discount less \$ 1,478 amortization of premium and less \$ 0 paid for accrued interest on purchases.
 (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
 (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
 (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
 (i) Includes \$ 0 depreciation on real estate and \$ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

| | 1 Realized Gain (Loss) On Sales or Maturity | 2 Other Realized Adjustments | 3 Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4 Change in Unrealized Capital Gain (Loss) | 5 Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|--|---|---------------------------------------|---|---|---|
| 1. U.S. Government bonds | 63,079 | 0 | 63,079 | (945) | 0 |
| 1.1 Bonds exempt from U.S. tax | 0 | 0 | 0 | 0 | 0 |
| 1.2 Other bonds (unaffiliated) | 4,874,442 | 0 | 4,874,442 | 68,208 | 0 |
| 1.3 Bonds of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.1 Preferred stocks (unaffiliated) | 4,500 | 0 | 4,500 | (5,000) | 0 |
| 2.11 Preferred stocks of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.2 Common stocks (unaffiliated) | 2,831,036 | 0 | 2,831,036 | 36,152,603 | 0 |
| 2.21 Common stocks of affiliates | 0 | 0 | 0 | 0 | 0 |
| 3. Mortgage loans | 0 | 0 | 0 | 0 | 0 |
| 4. Real estate | 0 | 0 | 0 | 0 | 0 |
| 5. Contract loans | 0 | 0 | 0 | 0 | 0 |
| 6. Cash, cash equivalents and short-term investments | 3,817 | 0 | 3,817 | 0 | 0 |
| 7. Derivative instruments | 0 | 0 | 0 | 0 | 0 |
| 8. Other invested assets | 0 | 0 | 0 | 0 | 0 |
| 9. Aggregate write-ins for capital gains (losses) | 0 | 0 | 0 | 0 | 0 |
| 10. Total capital gains (losses) | 7,776,872 | 0 | 7,776,872 | 36,214,866 | 0 |
| DETAILS OF WRITE-INS | | | | | |
| 0901. | 0 | 0 | 0 | 0 | 0 |
| 0902. | 0 | 0 | 0 | 0 | 0 |
| 0903. | 0 | 0 | 0 | 0 | 0 |
| 0998. Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above) | 0 | 0 | 0 | 0 | 0 |

EXHIBIT OF NONADMITTED ASSETS

| | 1 | 2 | 3 |
|--|--|--|--|
| | Current Year Total Nonadmitted Assets | Prior Year Total Nonadmitted Assets | Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
| 1. Bonds (Schedule D)..... | 0 | 0 | 0 |
| 2. Stocks (Schedule D): | | | |
| 2.1 Preferred stocks | 0 | 0 | 0 |
| 2.2 Common stocks | 0 | 0 | 0 |
| 3. Mortgage loans on real estate (Schedule B): | | | |
| 3.1 First liens | 0 | 0 | 0 |
| 3.2 Other than first liens | 0 | 0 | 0 |
| 4. Real estate (Schedule A): | | | |
| 4.1 Properties occupied by the company | 0 | 0 | 0 |
| 4.2 Properties held for the production of income..... | 0 | 0 | 0 |
| 4.3 Properties held for sale | 0 | 0 | 0 |
| 5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)..... | 0 | 0 | 0 |
| 6. Contract loans | 0 | 0 | 0 |
| 7. Derivatives (Schedule DB)..... | 0 | 0 | 0 |
| 8. Other invested assets (Schedule BA) | 0 | 0 | 0 |
| 9. Receivables for securities | 0 | 0 | 0 |
| 10. Securities lending reinvested collateral assets (Schedule DL)..... | 0 | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 0 | 0 | 0 |
| 13. Title plants (for Title insurers only)..... | 0 | 0 | 0 |
| 14. Investment income due and accrued | 0 | 0 | 0 |
| 15. Premiums and considerations: | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 790,425 | 956,208 | 165,783 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due..... | 0 | 0 | 0 |
| 15.3 Accrued retrospective premiums and contracts subject to redetermination | 0 | 0 | 0 |
| 16. Reinsurance: | | | |
| 16.1 Amounts recoverable from reinsurers | 0 | 0 | 0 |
| 16.2 Funds held by or deposited with reinsured companies | 0 | 0 | 0 |
| 16.3 Other amounts receivable under reinsurance contracts | 0 | 0 | 0 |
| 17. Amounts receivable relating to uninsured plans | 0 | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 0 | 0 | 0 |
| 18.2 Net deferred tax asset..... | 0 | 0 | 0 |
| 19. Guaranty funds receivable or on deposit | 0 | 0 | 0 |
| 20. Electronic data processing equipment and software..... | 0 | 0 | 0 |
| 21. Furniture and equipment, including health care delivery assets..... | 1,826,721 | 5,040,081 | 3,213,360 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | 0 | 0 | 0 |
| 24. Health care and other amounts receivable..... | 67,507,128 | 32,166,441 | (35,340,687) |
| 25. Aggregate write-ins for other-than-invested assets | 1,886,048 | 2,170,586 | 284,538 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)..... | 72,010,322 | 40,333,316 | (31,677,006) |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27) | 72,010,322 | 40,333,316 | (31,677,006) |
| DETAILS OF WRITE-INS | | | |
| 1101. | 0 | 0 | 0 |
| 1102. | 0 | 0 | 0 |
| 1103. | 0 | 0 | 0 |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) | 0 | 0 | 0 |
| 2501. Prepaid Expenses..... | 1,211,544 | 1,383,748 | 172,204 |
| 2502. Intangibles..... | 674,504 | 786,838 | 112,334 |
| 2503. | 0 | 0 | 0 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) | 1,886,048 | 2,170,586 | 284,538 |

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

| Source of Enrollment | Total Members at End of | | | | | 6 Current Year Member Months |
|--|-------------------------|--------------------|---------------------|--------------------|-------------------|------------------------------------|
| | 1 Prior Year | 2 First Quarter | 3 Second Quarter | 4 Third Quarter | 5 Current Year | |
| 1. Health Maintenance Organizations..... | 897,267 | 892,653 | 899,514 | 883,850 | 878,351 | 10,667,318 |
| 2. Provider Service Organizations..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 3. Preferred Provider Organizations..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 4. Point of Service..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 5. Indemnity Only..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 6. Aggregate write-ins for other lines of business..... | .0 | .0 | .0 | .0 | .0 | .0 |
| 7. Total | 897,267 | 892,653 | 899,514 | 883,850 | 878,351 | 10,667,318 |
| DETAILS OF WRITE-INS | | | | | | |
| 0601. | .0 | .0 | .0 | .0 | .0 | .0 |
| 0602. | .0 | .0 | .0 | .0 | .0 | .0 |
| 0603. | .0 | .0 | .0 | .0 | .0 | .0 |
| 0698. Summary of remaining write-ins for Line 6 from overflow page | .0 | .0 | .0 | .0 | .0 | .0 |
| 0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above) | 0 | 0 | 0 | 0 | 0 | 0 |

NOTES TO FINANCIAL STATEMENTS

ANNUAL STATEMENT FOR THE YEAR-ENDED DECEMBER 31, 2016 OF THE Horizon Healthcare of New Jersey, Inc.

NOTES TO FINANCIAL STATEMENTS

1) SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The accompanying financial statements of Horizon Healthcare of New Jersey, Inc. (the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the State of New Jersey, which requires that all statutory basis financial statements are prepared in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manuals.

Effective January 1, 2017 Horizon Healthcare Services, Inc (HHSI) and the Company entered into a 90% quota share reinsurance agreement whereby HHSI reinsured 90% of all Medicare DSNP, Medicaid, as well as insured Commercial business, all on a prospective basis.

| | SSSAP # | F/S Page | F/S Line # | 2017 | 2016 |
|---|---------|-------------|---------------|------------------|----------------|
| <u>NET INCOME</u> | | | | | |
| (1) Company state basis (Page 4, Line 32, Columns 2 & 3) | NJ | 4 | 32 | \$ 44,197,077 | \$ 151,244,781 |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP | | | | \$ - | \$ - |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP | | | | \$ - | \$ - |
| (4) NAIC SAP (1-2-3=4) | NJ | 4 | 32 | \$ 44,197,077 | \$ 151,244,781 |
| <u>SURPLUS</u> | | | | | |
| (5) Company state basis (Page 3, Line 33, Columns 3 & 4) | NJ | 5 | 49 | \$ 1,044,589,477 | \$ 998,002,386 |
| (6) State Prescribed Practices that increase/decrease NAIC SAP | | | | \$ - | \$ - |
| (7) State Permitted Practices that increase/(decrease) NAIC SAP | | | | \$ - | \$ - |
| (8) NAIC SAP (5-6-7=8) | NJ | 5 | 49 | \$ 1,044,589,477 | \$ 998,002,386 |

B. Use of Estimates

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

C. Accounting Policy

The Company uses the following accounting policies:

- Short-term investments are carried at market value.
- Long term bond investments that are NAIC designated as 1 and 2 are carried at amortized cost. Bond investments that are NAIC designated as 3 and 4 are carried at lower of cost or market value.
- Common stocks are stated at market value.
- Preferred stocks – The estimated market value of investments is determined by using the "Association Values" provided by the Securities Valuation Office (SVO) of the NAIC. For those securities not valued by the SVO, available quoted market prices are used.
- Mortgage loans – None.
- Loan-backed securities – Stated at either amortized cost or the lower of amortized cost or fair value.
- Investments in subsidiaries and affiliates – None.
- Investments in joint ventures and partnerships – None.
- Derivatives – None.
- Premium deficiency calculation – None.
- The liability for claims incurred but unpaid for current and prior years is estimated based upon certain actuarial assumptions which consider such factors as average enrollment, utilization, and claims paid in the current and preceding years. In addition, a provision is made for claim processing costs. Adjustments to these estimates are reflected in the year the actual results are known.
- The Company has not changed its capitalization policy from the prior period.
- Pharmacy rebate estimates are accrued for in accordance with SSAP No. 84, Certain Healthcare Receivables and Receivables Under Government Insured Plans.

D. Going Concern

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

2) ACCOUNTING CHANGES AND CORRECTION OF ERRORS

There were no accounting changes or correction of errors in year-end 2017 or 2016.

3) BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4) DISCONTINUED OPERATIONS

Not applicable

5) INVESTMENTS

- Mortgage loans – None
- Debt restructuring – None
- Reverse mortgages – None

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed securities

a. The aggregate amount of unrealized losses

| | |
|------------------------|----------------|
| 1. Less than 12 Months | <u>67,397</u> |
| 2. 12 Months or Longer | <u>286,776</u> |

b. The aggregate related fair value of securities with unrealized losses

| | |
|------------------------|-------------------|
| 1. Less than 12 Months | <u>15,033,188</u> |
| 2. 12 Months or Longer | <u>9,896,788</u> |

E. Dollar Repurchase agreements – None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None

H. Repurchase Agreements Transactions Accounted for as a Sale – None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

J. Real estate – None

K. Low-Income Housing Tax Credits (LIHTC) – None

L. Restricted Assets – None

M. Working Capital Finance Investments – None

N. Offsetting and Netting of Assets and Liabilities – None

O. Structured Notes – None

P. 5* Securities – None

Q. Short Sales – None

R. Prepayment Penalty and Acceleration Fees

Prepayment Penalty and Acceleration Fees

| | |
|--|---------------|
| 1. Number of CUSIPS | <u>7</u> |
| 2. Aggregate Amount of Investment Income | <u>74,104</u> |

6) JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

Not applicable

7) INVESTMENT INCOME

Not applicable

8) DERIVATIVE INSTRUMENTS

Not applicable

9) INCOME TAXES

The Company has adopted SSAP No. 101 – Income Taxes effective from January 1, 2013. SSAP No. 101 replaces SSAP No. 10R, Income Taxes – Revised, A Temporary Replacement of SSAP No. 10 which established SAP for current and deferred Federal and foreign income taxes and current state income taxes.

SSAP No. 101 adopts the concepts of Statement of Financial Accounting Standard No. 109, *Income Taxes*, with certain modifications for state income taxes, the realization criteria for deferred tax assets, and the recording of the impact of changes in its deferred tax balances. SSAP No. 101 retains the expanded net deferred tax asset (“DTA”) admissibility of SSAP No. 10R, including the possibility of a three-year reversal period and a 15 percent surplus limitation. The expanded admissibility under SSAP No. 101 is subject to the new “realization threshold limitation criteria” which determine the future realization period under which reversals are considered (0, 1, or 3 years) and the applicable percentage of adjusted statutory surplus (0%, 10%, or 15%). In addition to SSAP No. 101, SSAP No. 5 “Liabilities, Contingencies and Impairments of Assets” was replaced with SSAP No. 5R “Liabilities, Contingencies and Impairments of Assets - Revised”. SSAP 5R changes the recognition and measurement guidance on uncertain tax positions by reducing the recognition threshold from “probable and reasonably estimated” criterion to “more likely than not and reasonably estimated.” SSAP 5R and SSAP 101 did not have a material impact on the balance sheets, statement of income, or cash flows for the years ended December 31, 2017 and 2016.

Current Federal income taxes are provided on the basis of amounts currently payable or receivable. Deferred Federal income tax assets and liabilities are provided for temporary differences between statutory financial statement carrying amounts of assets and liabilities and their respective tax bases. Temporary differences expected to reverse within one year are recognized subject to certain limitations. Changes in deferred tax assets and liabilities are recognized as a separate component of surplus.

A. Components of deferred tax assets (DTAs) and deferred tax liabilities (DTLs):

NOTES TO FINANCIAL STATEMENTS

| 1. | Description | December 31, 2017 | | | December 31, 2016 | | |
|-----|--|-------------------|------------|---------------|-------------------|------------|---------------|
| | | Ordinary | Capital | Total | Ordinary | Capital | Total |
| (a) | Gross deferred tax assets | \$ 16,275,800 | \$ 269,461 | \$ 16,545,261 | \$ 14,770,947 | \$ 433,820 | \$ 15,204,767 |
| (b) | Statutory valuation allowance adjustments | - | - | - | - | - | - |
| (c) | Adjusted gross deferred tax assets (1a - 1b) | 16,275,800 | 269,461 | 16,545,261 | 14,770,947 | 433,820 | 15,204,767 |
| (d) | Deferred tax assets nonadmitted | - | - | - | - | - | - |
| (e) | Sub-total net admitted deferred tax asset (1c - 1d) | 16,275,800 | 269,461 | 16,545,261 | 14,770,947 | 433,820 | 15,204,767 |
| (f) | Deferred tax liabilities | 15,625,703 | 269,461 | 15,895,164 | 7,341,617 | 433,820 | 7,775,437 |
| (g) | Net admitted deferred tax asset (Net deferred tax liability) (1e - 1f) | \$ 650,097 | \$ - | \$ 650,097 | \$ 7,429,330 | \$ - | \$ 7,429,330 |

| 2. | Description | December 31, 2017 | | | December 31, 2016 | | |
|-----|--|-------------------|---------|---------------|-------------------|------------|---------------|
| | | Ordinary | Capital | Total | Ordinary | Capital | Total |
| | Admission calculation components SSAP No. 101 | | | | | | |
| (a) | Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks | \$ 16,275,800 | \$ - | \$ 16,275,800 | \$ 14,770,947 | \$ - | \$ 14,770,947 |
| (b) | Adjusted Gross Deferred Tax Assets Expected To Be Realized Excluding The Amount Of Deferred Tax Assets From 2(a) above After Application of the Threshold Limitation (The Lessor of 2(b)1 and 2(b)2 Below) | - | - | - | - | - | - |
| | 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date. | - | - | - | - | - | - |
| | 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold. | - | - | 156,590,907 | - | - | 148,585,958 |
| (c) | Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities | - | - | - | - | 433,820 | 433,820 |
| (d) | Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (2(a) + 2(b) + 2(c)) | \$ 16,275,800 | \$ - | \$ 16,275,800 | \$ 14,770,947 | \$ 433,820 | \$ 15,204,767 |

| | | | |
|-----|---|---------------|-------------|
| (3) | (a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount. | 636% | 603% |
| | (b) Amount of Adjusted Capital And Surplus Used to Determine Recovery Period And Threshold Limitation In 2(b)2 Above. | 1,043,939,380 | 889,611,692 |
| (4) | Impact of tax planning strategies (TPS) on adjusted gross DTAs and net admitted DTAs: | | |
| | (a) Adjusted gross DTA's - Percentage | 0% | 0% |
| | (b) Admitted adjusted gross DTA's - Percentage | 0% | 0% |
| | (c) Do TPS include a reinsurance strategy? | No | No |

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

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

At December 31, 2017, the Company had no adjustments of a DTA or DTL for enacted changes in tax laws or rates, or a change in tax status. Additionally, the Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

C. Significant components of income taxes incurred:

NOTES TO FINANCIAL STATEMENTS

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

| Description | 2017 | 2016 |
|--|---------------|---------------|
| (a) Current federal income tax expense / (benefit) | \$ 9,439,142 | \$ 53,955,511 |
| (b) Foreign income tax expense / (benefit) | - | - |
| (c) Subtotal | 9,439,142 | 53,955,511 |
| (d) Tax expense / benefit on realized capital gains / (losses) | 1,415,391 | 263,261 |
| (e) Utilization of capital loss carryforwards | - | - |
| (f) Other, including prior year underaccrual (overaccrual) | (854,319) | 14,485 |
| (g) Federal and foreign income taxes incurred | \$ 10,000,214 | \$ 54,233,257 |

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

| DTAs Resulting From Book/Tax Differences In | December 31, 2017 | December 31, 2016 | Change |
|---|-------------------|-------------------|----------------|
| (a) Ordinary | | | |
| (1) Discounted claims reserves | \$ 871,708 | \$ 5,930,107 | \$ (5,058,399) |
| (2) Intangible assets | - | 307,840 | (307,840) |
| (3) Non-admitted assets | 15,122,169 | 8,066,664 | 7,055,505 |
| (4) Unearned income | 16,033 | 125,605 | (109,572) |
| (5) Non-deductible accrued expenses | 5,233 | 29,708 | (24,475) |
| (6) Book over tax depreciation | 260,657 | 311,023 | (50,366) |
| | - | - | - |
| | - | - | - |
| Subtotal - Gross ordinary DTAs | 16,275,800 | 14,770,947 | 1,504,853 |
| (b) Statutory valuation allowance adjustment - ordinary | - | - | - |
| (c) Nonadmitted ordinary DTAs | - | - | - |
| (d) Admitted ordinary DTAs | \$ 16,275,800 | \$ 14,770,947 | \$ 1,504,853 |
| (e) Capital | | | |
| (1) Other than temporary impairments | \$ 269,461 | \$ 433,820 | \$ (164,359) |
| | - | - | - |
| Gross capital DTAs | 269,461 | 433,820 | (164,359) |
| (f) Statutory valuation allowance adjustment - capital | - | - | - |
| (g) Nonadmitted capital DTAs | - | - | - |
| (h) Admitted capital DTAs | \$ 269,461 | \$ 433,820 | \$ (164,359) |
| (i) Admitted DTAs | \$ 16,545,261 | \$ 15,204,767 | \$ 1,340,494 |
| (3) DTLs Resulting From Book/Tax Differences In | | | |
| (a) Ordinary | | | |
| (1) Accrued market discount | \$ (850,645) | \$ (825,198) | \$ (25,447) |
| (2) Intangible amortization | (141,646) | - | (141,646) |
| Ordinary DTLs | (992,291) | (825,198) | (167,093) |
| (b) Capital | | | |
| (1) Unrealized capital gains | \$ (14,902,873) | \$ (6,950,239) | \$ (7,952,634) |
| Capital DTLs | (14,902,873) | (6,950,239) | (7,952,634) |
| (c) DTLs | (15,895,164) | (7,775,437) | (8,119,727) |

NOTES TO FINANCIAL STATEMENTS

| | | | | |
|---|----|--------------|-------------|-------------|
| Ordinary DTLs | | (992,291) | (825,198) | (167,093) |
| (b) Capital | | | | |
| (1) Unrealized capital gains | \$ | (14,902,873) | (6,950,239) | (7,952,634) |
| Capital DTLs | | (14,902,873) | (6,950,239) | (7,952,634) |
| (c) DTLs | | (15,895,164) | (7,775,437) | (8,119,727) |
| (4) Net deferred tax assets/liabilities | \$ | 650,097 | 7,429,330 | (6,779,233) |

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

| | December 31, 2017 | December 31, 2016 | Bal. Sheet Change |
|--|-------------------|-------------------|-------------------|
| Total deferred tax assets | \$ 16,545,261 | \$ 15,204,767 | \$ 1,340,494 |
| Total deferred tax liabilities | (15,895,164) | (7,775,437) | (8,119,727) |
| Net deferred tax assets/liabilities | 650,097 | 7,429,330 | (6,779,233) |
| Statutory valuation allowance adjustment | | | |
| Net deferred tax assets/liabilities after SVA | \$ 650,097 | \$ 7,429,330 | \$ (6,779,233) |
| Tax effect of unrealized gains/(losses) | 14,633,412 | 6,516,419 | 8,116,993 |
| Statutory valuation allowance adjustment allocated to unrealized | | | - |
| Other intraperiod allocation of deferred tax movement | | | - |
| Change in net deferred income tax [(charge)/benefit] | | | \$ 1,337,760 |

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

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

The significant items causing this difference are as follows:

| Description | Amount | Tax Effect | Effective Tax Rate |
|--|---------------|---------------|--------------------|
| Income Before Taxes | \$ 54,197,292 | \$ 10,839,458 | 20.00% |
| Change in deferred taxes on nonadmitted assets | | (7,055,505) | -13.02% |
| Impact of tax reform | | 30,957 | 0.06% |
| Effect of true-ups from tax return filings | | (854,319) | -1.58% |
| Nondeductible expenses | 8,819,781 | 1,763,956 | 3.25% |
| Deferred attribute transferred to affiliate | | 4,631,395 | 8.55% |
| Dividends Received Deduction | (2,576,329) | (515,266) | -0.95% |
| State tax effect of realized capital gains | | 699,919 | 1.29% |
| Other | | (61,428) | -0.11% |
| Total | | \$ 9,479,167 | 17.49% |
| Federal income taxed incurred [expense/(benefit)] | | 9,439,142 | 17.42% |
| Tax on Realized Capital Gains (Losses) | | 1,415,391 | 2.61% |
| Prior year underaccrual (overaccrual) | | (37,606) | -0.07% |
| Change in net deferred income tax [charge/(benefit)] | | (1,337,760) | -2.47% |
| Total statutory income taxes | | \$ 9,479,167 | 17.49% |

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

At December 31, 2017, the Company did not have any net operating loss carryforwards.

At December 31, 2017, the Company did not have any capital loss carryforwards.

At December 31, 2017, the Company did not have any AMT credit carryforwards.

At December 31, 2017, the Company did not have any foreign tax credit carryforwards.

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

F. Income tax loss contingencies

At December 31, 2017, the Company did not have any income tax loss contingencies as described under SSAP 101, paragraph 27.

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

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

NOTES TO FINANCIAL STATEMENTS

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

10) INFORMATION REGARDING PARENT, SUBSIDIARIES AND AFFILIATES AND OTHER RELATED PARTIES

- A. The Company is a wholly owned subsidiary of Horizon Healthcare Plan Holding Company, Inc. (HHPHC), which, in turn, is a wholly owned subsidiary of Horizon Healthcare Services, Inc. d/b/a Horizon Blue Cross Blue Shield of New Jersey (Horizon BCBSNJ).
- B. Effective January 1, 2017, HHSI and HHNJ entered into a 90% quota share reinsurance agreement whereby HHSI reinsured 90% of all Medicare DSNP, Medicaid, as well as 90% of Commercial Health insured business, all on a prospective basis. At December 31, 2017, the amount of premiums, claims and general and administrative costs ceded were \$4,556,135,181, \$4,040,034,012 and \$410,499,808, respectively. Receivables ceded were \$88,185,723 and liabilities and payables ceded were \$498,442,780.
- C. At December 31, 2017, the Company reported amounts payable to Horizon BCBSNJ and Horizon Insurance Company of \$28,289,289 and \$3,661,253, respectively, intercompany balances are typically settled within 30 days of month end. At December 31, 2016, the Company reported amounts payable to Horizon BCBSNJ of \$39,543,018.
- D. The Company and Horizon BCBSNJ have entered into several service agreements whereby Horizon BCBSNJ provides the Company with certain marketing, data processing, clerical, financial and administrative support functions.
 - a) Horizon BCBSNJ sales representatives market both Horizon BCBSNJ and the Company's products. The Company incurred \$1,591,997 and \$1,398,354 in 2017 and 2016, respectively, for these sales support services. In addition, the Company was responsible for its share of advertising.
 - b) Horizon BCBSNJ provides the Company with certain administrative services, including executive, financial, legal and human resource support. Horizon BCBSNJ also provides the computer systems and programming support needed by the Company for claims processing and customer service. These services are allocated to the Company according to a defined formula. Additionally, Horizon BCBSNJ provides various other direct support services related to hospital contract negotiations, enrollment and billing services, front-end clerical functions and mail services. The Company is billed for these items at cost. The Company paid \$71,772,742 in 2017 and \$52,320,026 in 2016 to Horizon BCBSNJ for these services.
 - c) The Company and Horizon BCBSNJ have entered into another agreement whereby Horizon BCBSNJ provides services to the Company related to provider network services and medical management functions. These services are provided at cost, which totaled \$7,476,274 in 2017 and \$8,623,555 in 2016.
- E. None
- F. None
- G. None
- H. None
- I. None
- J. None
- K. None
- L. None

11) DEBT

Not Applicable

12) RETIREMENT PLANS, DEFERRED COMPENSATION, POSTRETIREMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POST RETIREMENT BENEFIT PLANS

Employees of the Company participate in the Horizon BCBSNJ benefit programs. These programs provide retirement benefits as well as health and life insurance for current and former employees, based upon employee compensation and years of service. Under the existing arrangements with Horizon BCBSNJ, all pension and post retirement liabilities and funding are recorded by Horizon BCBSNJ, which is responsible for all pension and post retirement liabilities accrued by the Company's employees. The Company's share of these pension and postretirement expenses were \$7,380,946 in 2017 and \$6,317,457 in 2016.

In addition, eligible employees of the Company can participate in Horizon BCBSNJ's Management and Union Employees' Savings and Investment Plans, which are contributory savings plans for management and union employees. All management and union employees with 30 days of service can participate. In 2017 and 2016, the Company's contributions were \$2,303,315 and \$1,843,840, respectively.

13) CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI - REORGANIZATIONS

1. The Company has 1,000 shares of common stock authorized, and 900 shares issued and outstanding.
2. The Company has no preferred stock outstanding.
3. The Company is required to maintain minimum amounts of paid-in capital and paid-in surplus, as specified under New Jersey Insurance Law. The Company's capital and surplus currently exceed those requirements. The Company is subject to the Holding Company Act, which requires the New Jersey Department of Banking and Insurance (NJDOBI) approval for any dividends that exceed 3% of surplus or 25% of total assets.
4. The Company paid no dividends in 2017 or 2016.
5. Within the limitations of (3) above, there are limited to this year earnings without realized gain and losses paid as ordinary dividends to stockholders.
6. There were no restrictions placed on the Company's surplus.
7. There were no unpaid advances to surplus.

NOTES TO FINANCIAL STATEMENTS

8. There was no stock held by the Company for special purposes.
9. There were no special surplus funds.
10. The portion of unassigned surplus represented or reduced by unrealized gains and losses was \$50,969,769.
11. The Company has no surplus notes.
12. There has been no quasi-reorganization.
13. There has been no quasi-reorganization.

14) LIABILITIES, CONTINGENCIES AND ASSESSMENTS

- A. Contingent commitments-None
- B. Assessments-None
- C. Gain Contingencies - None
- D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits-None
- E. Joint and Several Liabilities – None
- F. All other contingencies - None

15) LEASES

A. Lessee Operating Lease

The Company has non-cancellable-operating leases for real estate and equipment that expire over the next nine years. Future minimum payments by year and in the aggregate under all non-cancellable-operating leases having initial or remaining terms of one year or more consisted of the following at December 31, 2017:

| | Minimum Lease Payments |
|------------|------------------------------|
| 2018 | \$ 2,621,474 |
| 2019 | - |
| 2020 | - |
| 2021 | - |
| 2022 | - |
| Thereafter | - |
| | \$ 2,621,474 |

B. Lessor Leases – None

Total rent expense for operating leases in 2017 and same period in 2016 was approximately \$2,465,232 and approximately \$2,630,086, respectively.

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

Not applicable

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

Not applicable

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

A. ASO Plans – None

B. ASC Plans

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

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

| ASC Plans | ASC Uninsured Plans | Uninsured Portion of Partially Insured Plans | Total SASC |
|--|------------------------|--|---------------|
| The gain from operations from Administrative Service Contract (ASC) uninsured plans and the uninsured portion of partially insured plans was as follows during 2017: | | | |
| a. Gross reimbursement for medical cost incurred | \$ 53,248,394 | \$ - | \$ 53,248,394 |
| b. Gross administrative fees accrued | \$ 2,395,326 | \$ - | \$ 2,395,326 |
| c. Other income or expenses (including interest paid to or received from plans) | \$ - | \$ - | - |
| d. Gross expenses incurred (claims and administrative) | \$ 55,643,720 | \$ - | \$ 55,643,720 |
| e. Total net gain or loss from operations | \$ - | \$ - | - |

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

Not applicable

20) FAIR VALUE MEASUREMENTS

NOTES TO FINANCIAL STATEMENTS

Assets and liabilities that are required to be reported at fair value should be classified in a hierarchy for disclosure purposes consisting of three levels based on the observability of inputs used to determine fair value. The levels are as follows:

- Level 1 – Unadjusted observable inputs for identical assets, such as quoted market prices in active markets at the measurement date.
- Level 2 – Inputs other than quoted prices in active markets that are either directly or indirectly observable.
- Level 3 – Unobservable inputs for which little or no market data exists, therefore requiring an entity to develop its own assumptions.

| December 31, 2017 | Level I | Level II | Level III | Total |
|---|-----------------------|-------------|-------------|-----------------------|
| Fixed income debt securities | | | | |
| Total fixed income debt securities | - | - | - | - |
| Equity securities | | | | |
| Domestic | \$ 154,266,563 | \$ - | \$ - | \$ 154,266,563 |
| Foreign | 108,174,220 | - | - | 108,174,220 |
| Total equity securities | 262,440,784 | - | - | 262,440,784 |
| Total | \$ 262,440,784 | \$ - | \$ - | \$ 262,440,784 |

| December 31, 2016 | Level I | Level II | Level III | Total |
|--|-----------------------|---------------------|-------------|-----------------------|
| Fixed income debt securities | | | | |
| Domestic | | | | |
| Corporate bonds, available-for-sale, at fair value | \$ - | \$ 1,753,565 | \$ - | \$ 1,753,565 |
| Total fixed income debt securities | - | 1,753,565 | - | 1,753,565 |
| Equity securities | | | | |
| Domestic | 146,136,655 | - | - | 146,136,655 |
| Foreign | 87,425,490 | - | - | 87,425,490 |
| Total equity securities | 233,562,145 | - | - | 233,562,145 |
| Total | \$ 233,562,145 | \$ 1,753,565 | \$ - | \$ 235,315,711 |

C. Aggregate Fair Value by Hierarchical Level

December 31, 2017

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | (Level 1) | (Level 2) | (Level 3) | Not Practicable (Carrying Value) |
|------------------------------|-------------------------|-------------------------|-----------------------|-----------------------|-------------|----------------------------------|
| Bond | \$ 949,863,907 | \$ 942,675,949 | \$ - | \$ 949,863,907 | \$ - | \$ - |
| CMO | 461,943 | 438,623 | - | 461,943 | - | - |
| MBS | 37,642,073 | 37,638,645 | - | 37,642,073 | - | - |
| Common Stock | 262,440,784 | 262,440,784 | 262,440,784 | - | - | - |
| Cash and Cash Equivalents | 160,886,403 | 160,886,403 | 139,391,701 | - | - | 21,494,702 |
| Total: | \$ 1,411,295,109 | \$ 1,404,080,404 | \$ 401,832,484 | \$ 987,967,923 | \$ - | \$ 21,494,702 |

D. Not Practicable Estimate Fair Value Detail

December 31, 2017

| Type or Class of Financial Instrument | Lot | Security Description | Carrying Value | Effective Interest Rate | Maturity Date | Explanation |
|--|-----|------------------------------|----------------------|-------------------------|---------------|-------------|
| Cash and Cash Equivalents | | | | | | |
| CASHUS-D0-0 | 1 | JP MORGAN BANK DEPOSIT SWEEP | \$ - | 0.00004 | | |
| CASHUS-D0-0 | 2 | JP MORGAN BANK DEPOSIT SWEEP | 2,724,983 | 0.00004 | | |
| CASHUS-D0-0 | 3 | JP MORGAN BANK DEPOSIT SWEEP | 6,629 | 0.00004 | | |
| CASHUS-D0-0 | 4 | JP MORGAN BANK DEPOSIT SWEEP | 9,771,093 | 0.00004 | | |
| CASHUS-D0-0 | 5 | JP MORGAN BANK DEPOSIT SWEEP | 8,991,997 | 0.00004 | | |
| Total Cash and Cash Equivalents | | | \$ 21,494,702 | | | |

21. OTHER ITEMS

- Unusual or infrequent items – None
- Trouble Debt Restructuring – None
- Other Disclosures – None
- Business Interruption Insurance Recoveries - None
- State transferable and non-transferable tax credits – None
- Sub-prime mortgage related risk exposure – None
- Retained assets – None
- Insurance –Linked Securities (ILS) Contracts – None

22) EVENTS SUBSEQUENT

NOTES TO FINANCIAL STATEMENTS

The Company follows established guidelines for accounting and disclosure of events that occur after the balance sheet date but before financial statements are issued. The Company has evaluated subsequent events for recognition or disclosure in these financial statements through the date of their issuance on February 28, 2018.

On January 1, 2018, the Company will be subject to an annual fee under section 9010 of the Federal Affordable Care Act (ACA). This annual fee will be allocated to individual health insurers based on the ratio of the amount of the entity's net premiums written during the preceding calendar year to the amount of health insurance for any U.S. health risk that is written during the preceding calendar year. A health insurance entity's portion of the annual fee becomes payable once the entity provides health insurance for an U.S. health risk for each calendar year beginning on or after January 1 of the year the fee is due. As of Dec. 31, 2017, the Company has written health insurance subject to the ACA assessment, expects to conduct health insurance business in 2018, and estimates their portion of the annual health insurance industry fee to be payable on September 30, 2018 to be \$7,280,539. This amount is reflected in special surplus. This assessment is expected to impact risk based capital (RBC) by 22 percentage points. Reporting the ACA assessment as of December 31, 2017, would not have triggered an RBC action level.

| | | Current Year | Prior Year |
|----|--|---------------|------------|
| A. | Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the federal Affordable Care Act(YES/NO)? | YES | |
| B. | ACA fee assessment payable for the upcoming year | 7,280,539 | - |
| C. | ACA fee assessment paid | - | - |
| D. | Premium written subject to ACA 9010 assessment | 5,074,835,761 | - |
| E. | Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14) | 1,044,589,477 | - |
| F. | Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above) | 1,037,308,938 | - |
| G. | Authorized Control Level (Five-Year Historical Line 15) | 32,922,468 | - |
| H. | Would reporting the ACA assessment as of Dec. 31, 2017 triggered an RBC action level (YES/NO)? NO | | |

23) REINSURANCE

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

Yes () No (X)

If yes, give full details.

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

Yes () No (X)

If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

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

Yes () No (X)

- a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate \$ _____.

- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability for these agreements in this statement? \$410,257,057

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

Yes () No (X)

If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$105,601,361 reduction to surplus.

- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes () No (X)

NOTES TO FINANCIAL STATEMENTS

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

- A. Uncollectible Reinsurance
Not applicable
- B. Commutation of Ceded Reinsurance
Not applicable
- C. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable

24) RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

| | Accrued During the prior Year on Business Written Before December 31 of the Prior Year | | Received or Paid as of the current Year on Business Written Before December 31 of the Prior Year | | Differences | | Adjustments | | Uncertified Balance as of Reporting Date | | |
|--|--|-----------|--|-----------|--|--|-----------------------|-----------------------|---|---|-----------|
| | | | | | Prior Year Accrued Less Payments (Col 1-3) | Prior Year Accrued Less Payments (Col 2-4) | To Prior Year Balance | To Prior Year Balance | Cumulative Balance from Prior Years (Col 1-3+7) | Cumulative Balance from Prior Years (Col 2-4+8) | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Ref | 9 | 10 |
| (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | | Receivable | (Payable) |
| a Permanent ACA Risk Adjustment Program | | | | | | | | | | | |
| 1 Premium adjustment receivable | 2,864,000 | - | 3,245,708 | - | (381,708) | - | 396,177 | - | A | 14,469 | - |
| 2 Premium adjustment (payable) | - | - | - | - | - | - | - | - | B | - | - |
| 3 Subtotal ACA Permanent Risk Adjustment Program | 2,864,000 | - | 3,245,708 | - | (381,708) | - | 396,177 | - | | 14,469 | - |
| b Transitional ACA Reinsurance Program | | | | | | | | | | | |
| 1 Amounts recoverable for claims paid | - | - | - | - | - | - | - | - | C | - | - |
| 2 Amounts recoverable for claims unpaid (contra liability) | - | - | - | - | - | - | - | - | D | - | - |
| 3 Amounts receivable relating to uninsured plans | - | - | - | - | - | - | - | - | E | - | - |
| Liabilities for contributions payable due to ACA reinsurance - not reported as cede premium | - | - | - | - | - | - | - | - | F | - | - |
| 5 Ceded reinsurance premiums payable | - | - | - | - | - | - | - | - | G | - | - |
| 6 Liability for amounts held under uninsured plans | - | - | - | - | - | - | - | - | H | - | - |
| 7 Subtotal ACA transitional Reinsurance program | - | - | - | - | - | - | - | - | | - | - |
| c Temporary ACA Risk Corridors Program | | | | | | | | | | | |
| 1 Accrued retrospective premium | - | - | - | - | - | - | - | - | I | - | - |
| 2 Reserve for rate credited or policy experience rating refunds | - | - | - | - | - | - | - | - | J | - | - |
| 3 Subtotal ACA Risk Corridors program | - | - | - | - | - | - | - | - | | - | - |
| d Total for ACA Risk sharing provisions | 2,864,000 | - | 3,245,708 | - | (381,708) | - | 396,177 | - | | 14,469 | - |

NOTES TO FINANCIAL STATEMENTS

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

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

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

| | |
|---|-----------|
| (1) Did the reporting entity write accidental and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions | Yes |
| (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year | Amount |
| a. Permanent ACA Risk Adjustment Program | |
| Asset | |
| 1 Premium adjustments receivable due to ACA Risk Adjustment | 1,000,000 |
| Liabilities | |
| 2 Risk adjustment user fees payable for ACA Risk Adjustment | 13,131 |
| 3 Premium adjustments payable due to ACA Risk Adjustment | - |
| Operations (Revenue & Expense) | |
| Reported as revenue in Premium for accident and health contracts (written/collected) due to | |
| 4 ACA Risk Adjustment | 1,000,000 |
| Reported in expenses as ACA risk adjustment user fees (incurred/paid) | |
| 5 | 2,187 |
| b. A Reinsurance Program | |
| Asset | |
| 1 Amounts recoverable for claims paid due to ACA Reinsurance | - |
| 2 Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability) | - |
| 3 Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance | - |
| Liabilities | |
| 4 Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium | - |
| 5 Ceded reinsurance premium payable due to ACA Reinsurance | - |
| 6 Liabilities for amounts held under uninsured plans contributions for ACA reinsurance | - |
| Operations (Revenue & Expense) | |
| 7 Ceded reinsurance premium payable due to ACA Reinsurance | - |
| 8 Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments | - |
| 9 ACA Reinsurance contributions - not reported as ceded premium | - |
| c. Temporary ACA Risk Corridors Program | |
| Asset | |
| 1 Accrued retrospective premium due to ACA Risk Corridors | - |
| Liabilities | |
| 2 Reserve for credits or policy experience rating refunds due to ACA Risk Corridors | - |
| Operations (Revenue & Expense) | |
| 3 Effect of ACA Risk Corridors on net premium income (paid/received) | - |
| 4 Effect of ACA Risk Corridors on change in reserves for rate credits | - |

25) CHANGE IN INCURRED CLAIMS AND CLAIM ADJUSTMENT EXPENSES

Reserves for incurred claims attributable to insured events of prior years of \$15,013,618 and \$17,189,230 favorably impacted our results of operations in 2017 and 2016, respectively, as a result of re-estimation of unpaid claims. The impact is the result of ongoing analysis of recent loss development trends. Original estimates are revised as additional information becomes available.

26) INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

27) STRUCTURED SETTLEMENTS

Not applicable

28) HEALTH CARE RECEIVABLES

The Company reported a receivable from its pharmacy benefits manager for pharmacy rebates.

29) PARTICIPATING POLICIES

Not applicable

30) PREMIUM DEFICIENCY RESERVES

Not applicable

31) ANTICIPATED SALVAGE AND SUBROGATION

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

| 1 Nationality | 2 Type of Entity |
|------------------|---------------------|
| | |
| | |
| | |
| | |
| | |
| | |

GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
 Ernst & Young, LLP 5 Times Square, New York, NY 10036-6530.....
 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
 10.2 If the response to 10.1 is yes, provide information related to this exemption:
 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
 10.4 If the response to 10.3 is yes, provide information related to this exemption:

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [] No [X] N/A []
 10.6 If the response to 10.5 is no or n/a, please explain

- The Audit Committee of Horizon BCBSNJ, the reporting entity's ultimate parent, is designated as the Audit Committee for the reporting entity..
 11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
 Gary H. Lin (Vice President and Chief Actuary), Horizon BCBSNJ, 3 Penn Plaza, East, Newark, NJ 07105-2248.....
 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
 12.11 Name of real estate holding company _____
 12.12 Number of parcels involved _____0
 12.13 Total book/adjusted carrying value \$ _____
 12.2 If yes, provide explanation

13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 c. Compliance with applicable governmental laws, rules and regulations;
 d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 e. Accountability for adherence to the code.
 14.11 If the response to 14.1 is no, please explain:
 14.2 Has the code of ethics for senior managers been amended? Yes [X] No []
 14.21 If the response to 14.2 is yes, provide information related to amendment(s)
 The changes are largely focused on the addition of Enterprise Risk language and strengthening non-retaliation and IT asset control.....
 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

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

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

BOARD OF DIRECTORS

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

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|--|---|----------|
| | 20.11 To directors or other officers | \$.....0 |
| | 20.12 To stockholders not officers | \$.....0 |
| | 20.13 Trustees, supreme or grand (Fraternal only) | \$.....0 |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|--|---|----------|
| | 20.21 To directors or other officers | \$.....0 |
| | 20.22 To stockholders not officers | \$.....0 |
| | 20.23 Trustees, supreme or grand (Fraternal only) | \$.....0 |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- | | | |
|--|----------------------------|----------|
| | 21.21 Rented from others | \$.....0 |
| | 21.22 Borrowed from others | \$.....0 |
| | 21.23 Leased from others | \$.....0 |
| | 21.24 Other | \$.....0 |
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [X] No []
- 22.2 If answer is yes:
- | | | |
|--|--|------------------|
| | 22.21 Amount paid as losses or risk adjustment | \$.....4,014,169 |
| | 22.22 Amount paid as expenses | \$.....0 |
| | 22.23 Other amounts paid | \$.....0 |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....

INVESTMENT

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

GENERAL INTERROGATORIES

- 25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes No
- 25.2 If yes, state the amount thereof at December 31 of the current year:
- | | | | |
|-------|---|----|-------------|
| 25.21 | Subject to repurchase agreements | \$ | 0 |
| 25.22 | Subject to reverse repurchase agreements | \$ | 0 |
| 25.23 | Subject to dollar repurchase agreements | \$ | 0 |
| 25.24 | Subject to reverse dollar repurchase agreements | \$ | 0 |
| 25.25 | Placed under option agreements | \$ | 0 |
| 25.26 | Letter stock or securities restricted as to sale – excluding FHLB Capital Stock | \$ | 0 |
| 25.27 | FHLB Capital Stock | \$ | 0 |
| 25.28 | On deposit with states | \$ | 631,157,751 |
| 25.29 | On deposit with other regulatory bodies | \$ | 0 |
| 25.30 | Pledged as collateral – excluding collateral pledged to an FHLB | \$ | 0 |
| 25.31 | Pledged as collateral to FHLB – including assets backing funding agreements | \$ | 0 |
| 25.32 | Other | \$ | 0 |

25.3 For category (25.26) provide the following:

| 1 Nature of Restriction | 2 Description | 3 Amount |
|----------------------------|------------------|-------------|
| | | |
| | | |
| | | |
| | | |
| | | |

- 26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes No
- 26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. Yes No N/A
- 27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes No
- 27.2 If yes, state the amount thereof at December 31 of the current year. \$ 0
28. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

| 1 Name of Custodian(s) | 2 Custodian's Address |
|---------------------------|--------------------------|
| JP Morgan Chase..... | New York, NY..... |
| | |
| | |

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

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

- 28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes No
- 28.04 If yes, give full and complete information relating thereto:

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

GENERAL INTERROGATORIES

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

| 1 Name of Firm or Individual | 2 Affiliation |
|--------------------------------------|------------------|
| Prudential Investment Mgmt, Inc..... | U..... |
| Vanguard Group, Inc..... | U..... |
| | |
| | |

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

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

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

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|--|------------------------------------|---------------------------------------|----------------------|---|
| | | | | |
| | | | | |

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

29.2 If yes, complete the following schedule:

| 1 CUSIP # | 2 Name of Mutual Fund | 3 Book/Adjusted Carrying Value |
|---------------------------|---|-----------------------------------|
| 29.2001. 921946-50-5..... | Vanguard High Dividend Yld Idx Inv..... | 154,266,563 |
| 29.2002. 922042-63-5..... | Vanguard Intl Equity Index Fd..... | 108,174,220 |
| 29.2999 TOTAL | | 262,440,784 |

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

| 1 Name of Mutual Fund (from above table) | 2 Name of Significant Holding of the Mutual Fund | 3 Amount of Mutual Fund’s Book/Adjusted Carrying Value Attributable to the Holding | 4 Date of Valuation |
|--|--|---|------------------------|
| Vanguard High Dividend Yld Idx Inv..... | MICROSOFT CORP..... | 9,758,903 | 12/31/2017..... |
| Vanguard High Dividend Yld Idx Inv..... | JOHNSON&JOHNSON..... | 5,731,003 | 12/31/2017..... |
| Vanguard High Dividend Yld Idx Inv..... | JPMORGAN CHASE..... | 5,616,846 | 12/31/2017..... |
| Vanguard High Dividend Yld Idx Inv..... | EXXON MOBIL CORP..... | 5,393,159 | 12/31/2017..... |
| Vanguard High Dividend Yld Idx Inv..... | WELLS FARGO & CO..... | 4,083,436 | 12/31/2017..... |
| Vanguard Intl Equity Index Fd..... | TENCENT..... | 1,326,216 | 12/31/2017..... |
| Vanguard Intl Equity Index Fd..... | NESTLE SA-REG..... | 1,279,701 | 12/31/2017..... |
| Vanguard Intl Equity Index Fd..... | HSBC HOLDINGS PL..... | 995,203 | 12/31/2017..... |
| Vanguard Intl Equity Index Fd..... | NOVARTIS AG-REG..... | 896,764 | 12/31/2017..... |
| Vanguard Intl Equity Index Fd..... | ROCHE HLDG-GENUS..... | 840,514 | 12/31/2017..... |

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

| | 1 Statement (Admitted) Value | 2 Fair Value | 3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|----------------------------|------------------------------------|-----------------|---|
| 30.1 Bonds..... | 980,753,217 | 987,967,459 | 7,214,242 |
| 30.2 Preferred Stocks..... | 0 | 0 | 0 |
| 30.3 Totals | 980,753,217 | 987,967,459 | 7,214,242 |

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

IDC.....

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

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

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

IDC.....

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

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

33. By self-designating 5*GI securities, the reporting entity is certifying the following elements of each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities?

Yes [] No []

OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? \$1,717,332

34.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

| 1 Name | 2 Amount Paid |
|---|-------------------|
| Blue Cross Blue Shield Association..... | \$1,717,332 |

35.1 Amount of payments for legal expenses, if any? \$0

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

| 1 Name | 2 Amount Paid |
|-----------|------------------|
| | \$ |
| | \$ |
| | \$ |

36.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$0

36.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

| 1 Name | 2 Amount Paid |
|-----------|------------------|
| | \$ |
| | \$ |
| | \$ |

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [] No [X]
- 1.2 If yes, indicate premium earned on U.S. business only. \$0
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$
- 1.31 Reason for excluding
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above \$
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$0
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$0
- 1.62 Total incurred claims \$0
- 1.63 Number of covered lives0
- All years prior to most current three years:
- 1.64 Total premium earned \$0
- 1.65 Total incurred claims \$0
- 1.66 Number of covered lives0
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$0
- 1.72 Total incurred claims \$0
- 1.73 Number of covered lives0
- All years prior to most current three years:
- 1.74 Total premium earned \$0
- 1.75 Total incurred claims \$0
- 1.76 Number of covered lives0

2. Health Test:

| | 1 | | 2 |
|-----------------------------|---------------------|--|-----------------------|
| | Current Year | | Prior Year |
| 2.1 Premium Numerator | \$506,237,242 | | \$4,868,044,128 |
| 2.2 Premium Denominator | \$507,483,578 | | \$4,861,439,092 |
| 2.3 Premium Ratio (2.1/2.2) |0.998 | |1.001 |
| 2.4 Reserve Numerator | \$64,573,915 | | \$440,290,007 |
| 2.5 Reserve Denominator | \$65,645,893 | | \$442,057,940 |
| 2.6 Reserve Ratio (2.4/2.5) |0.984 | |0.996 |

- 3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [] No [X]
- 3.2 If yes, give particulars:
- 4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No []
- 4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [] No [X]
- 5.1 Does the reporting entity have stop-loss reinsurance? Yes [] No [X]
- 5.2 If no, explain:
Contracts with participating providers contain conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a parental support agreement with Horizon Healthcare Services, Inc.
- 5.3 Maximum retained risk (see instructions)
- 5.31 Comprehensive Medical \$0
- 5.32 Medical Only \$0
- 5.33 Medicare Supplement \$0
- 5.34 Dental and Vision \$0
- 5.35 Other Limited Benefit Plan \$0
- 5.36 Other \$0
6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:
Contracts with participating providers contain conventional hold harmless and completion of treatment provisions. In addition, the reporting entity has entered into a parental support agreement with Horizon Healthcare Services, Inc.
- 7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [] No [X]
- 7.2 If no, give details
The reporting entity utilizes actuarial triangles.
8. Provide the following information regarding participating providers:
- 8.1 Number of providers at start of reporting year33,598
- 8.2 Number of providers at end of reporting year22,457
- 9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [] No [X]
- 9.2 If yes, direct premium earned:
- 9.21 Business with rate guarantees between 15-36 months0
- 9.22 Business with rate guarantees over 36 months0

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

- 10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [] No [X]
- 10.2 If yes:
- 10.21 Maximum amount payable bonuses \$ _____ 0
- 10.22 Amount actually paid for year bonuses \$ _____ 0
- 10.23 Maximum amount payable withholds \$ _____ 0
- 10.24 Amount actually paid for year withholds \$ _____ 0
- 11.1 Is the reporting entity organized as:
- 11.12 A Medical Group/Staff Model, Yes [] No []
- 11.13 An Individual Practice Association (IPA), or, Yes [] No [X]
- 11.14 A Mixed Model (combination of above) ? Yes [] No [X]
- 11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [X] No []
- 11.3 If yes, show the name of the state requiring such minimum capital and surplus. New Jersey _____
- 11.4 If yes, show the amount required. \$ _____ 65,844,936
- 11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [] No [X]
- 11.6 If the amount is calculated, show the calculation
See RBC Calculation
12. List service areas in which reporting entity is licensed to operate:

| 1 Name of Service Area |
|---|
| All 21 Counties in the State of New Jersey..... |
| |
| |
| |

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

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

15. Provide the following for Individual ordinary life insurance* policies (U.S. business Only) for the current year:
- 15.1 Direct Premium Written (prior to reinsurance ceded) \$ _____ 0
- 15.2 Total incurred claims \$ _____ 0
- 15.3 Number of covered lives _____ 0

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

FIVE - YEAR HISTORICAL DATA

| | 1 2017 | 2 2016 | 3 2015 | 4 2014 | 5 2013 |
|--|---------------|---------------|---------------|---------------|---------------|
| Balance Sheet (Pages 2 and 3) | | | | | |
| 1. Total admitted assets (Page 2, Line 28) | 1,354,728,122 | 1,601,467,372 | 1,439,404,015 | 1,339,526,692 | 1,318,399,422 |
| 2. Total liabilities (Page 3, Line 24) | 310,138,645 | 603,464,984 | 589,317,426 | 753,635,254 | 740,783,064 |
| 3. Statutory minimum capital and surplus requirement | 65,844,936 | 164,206,353 | 155,511,619 | 133,847,532 | 141,823,529 |
| 4. Total capital and surplus (Page 3, Line 33) | 1,044,589,477 | 998,002,386 | 850,086,591 | 585,891,436 | 577,616,358 |
| Income Statement (Page 4) | | | | | |
| 5. Total revenues (Line 8) | 506,237,244 | 4,868,044,128 | 4,561,512,758 | 3,916,591,246 | 4,115,504,355 |
| 6. Total medical and hospital expenses (Line 18) | 448,938,886 | 4,226,732,901 | 4,010,313,517 | 3,451,216,895 | 3,676,847,709 |
| 7. Claims adjustment expenses (Line 20) | 13,559,459 | 135,582,998 | 188,459,188 | 150,653,211 | 137,202,623 |
| 8. Total administrative expenses (Line 21) | 32,624,097 | 342,188,657 | 295,360,958 | 324,248,716 | 310,389,547 |
| 9. Net underwriting gain (loss) (Line 24) | 11,114,802 | 163,539,572 | 67,379,095 | (9,527,576) | (8,935,524) |
| 10. Net investment gain (loss) (Line 27) | 41,667,100 | 41,675,205 | 39,868,864 | 45,270,386 | 53,510,689 |
| 11. Total other income (Lines 28 plus 29) | 0 | 0 | 0 | 0 | 0 |
| 12. Net income or (loss) (Line 32) | 44,197,079 | 151,244,781 | 71,974,602 | 21,373,629 | 36,147,329 |
| Cash Flow (Page 6) | | | | | |
| 13. Net cash from operations (Line 11) | (311,144,648) | 112,990,882 | 93,834,965 | 96,625,160 | (107,803,099) |
| Risk-Based Capital Analysis | | | | | |
| 14. Total adjusted capital | 1,044,589,477 | 998,002,386 | 850,086,591 | 585,891,436 | 577,616,358 |
| 15. Authorized control level risk-based capital | 32,922,468 | 164,206,353 | 155,511,619 | 133,847,532 | 141,823,529 |
| Enrollment (Exhibit 1) | | | | | |
| 16. Total members at end of period (Column 5, Line 7) | 878,351 | 897,267 | 850,138 | 833,309 | 754,765 |
| 17. Total members months (Column 6, Line 7) | 10,667,318 | 10,578,334 | 10,357,580 | 9,063,476 | 10,220,479 |
| Operating Percentage (Page 4) | | | | | |
| (Item divided by Page 4, sum of Lines 2, 3, and 5) x 100.0 | | | | | |
| 18. Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5) | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |
| 19. Total hospital and medical plus other non-health (Lines 18 plus Line 19) | 88.7 | 86.8 | 87.9 | 88.1 | 89.3 |
| 20. Cost containment expenses | 1.9 | 1.8 | 2.4 | 2.1 | 1.6 |
| 21. Other claims adjustment expenses | 0.8 | 1.0 | 1.7 | 1.7 | 1.8 |
| 22. Total underwriting deductions (Line 23) | 97.8 | 96.6 | 98.5 | 100.2 | 100.2 |
| 23. Total underwriting gain (loss) (Line 24) | 2.2 | 3.4 | 1.5 | (0.2) | (0.2) |
| Unpaid Claims Analysis | | | | | |
| (U&I Exhibit, Part 2B) | | | | | |
| 24. Total claims incurred for prior years (Line 13, Col. 5) | 116,183,559 | 357,483,140 | 389,426,793 | 334,941,108 | 405,929,412 |
| 25. Estimated liability of unpaid claims – [prior year (Line 13, Col. 6)] | 440,290,006 | 403,137,780 | 425,520,238 | 370,555,917 | 418,278,272 |
| Investments In Parent, Subsidiaries and Affiliates | | | | | |
| 26. Affiliated bonds (Sch. D Summary, Line 12, Col. 1) | 0 | 0 | 0 | 0 | 0 |
| 27. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1) | 0 | 0 | 0 | 0 | 0 |
| 28. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1) | 0 | 0 | 0 | 0 | 0 |
| 29. Affiliated short-term investments (subtotal included in Sch. DA Verification, Col. 5, Line 10) | 0 | 0 | 0 | 0 | 0 |
| 30. Affiliated mortgage loans on real estate | 0 | 0 | 0 | 0 | 0 |
| 31. All other affiliated | 0 | 0 | 0 | 0 | 0 |
| 32. Total of above Lines 26 to 31 | 0 | 0 | 0 | 0 | 0 |
| 33. Total investment in parent included in Lines 26 to 31 above | 0 | 0 | 0 | 0 | 0 |

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

If no, please explain

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

| State, Etc. | 1 Active Status | Direct Business Only | | | | | | | | |
|--|--------------------|---------------------------------|---------------------------|-------------------------|--|---|---------------------------------|--------------------------------|-----------------------------|---|
| | | 2 Accident & Health Premiums | 3 Medicare Title XVIII | 4 Medicaid Title XIX | 5 Federal Employees Health Benefits Plan Premiums | 6 Life & Annuity Premiums & Other Considerations | 7 Property/Casualty Premiums | 8 Total Columns 2 Through 7 | 9 Deposit-Type Contracts | |
| 1. Alabama | AL | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska | AK | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona | AZ | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas | AR | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California | CA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado | CO | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut | CT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Delaware | DE | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. District of Columbia | DC | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. Florida | FL | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Georgia | GA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Hawaii | HI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Idaho | ID | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Illinois | IL | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. Indiana | IN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 16. Iowa | IA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. Kansas | KS | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18. Kentucky | KY | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 19. Louisiana | LA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. Maine | ME | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. Maryland | MD | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. Massachusetts | MA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. Michigan | MI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Minnesota | MN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Mississippi | MS | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 26. Missouri | MO | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. Montana | MT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Nebraska | NE | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Nevada | NV | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 30. New Hampshire | NH | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 31. New Jersey | NJ | L | 28,416,177 | 88,004,293 | 4,958,415,291 | 0 | 0 | 0 | 5,074,835,761 | 0 |
| 32. New Mexico | NM | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 33. New York | NY | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 34. North Carolina | NC | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 35. North Dakota | ND | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 36. Ohio | OH | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 37. Oklahoma | OK | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 38. Oregon | OR | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 39. Pennsylvania | PA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 40. Rhode Island | RI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 41. South Carolina | SC | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 42. South Dakota | SD | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 43. Tennessee | TN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 44. Texas | TX | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 45. Utah | UT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 46. Vermont | VT | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 47. Virginia | VA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 48. Washington | WA | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 49. West Virginia | WV | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 50. Wisconsin | WI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 51. Wyoming | WY | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 52. American Samoa | AS | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam | GU | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico | PR | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 55. U.S. Virgin Islands | VI | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands | MP | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada | CAN | N | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate other alien | OT | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 59. Subtotal | XXX | | 28,416,177 | 88,004,293 | 4,958,415,291 | 0 | 0 | 0 | 5,074,835,761 | 0 |
| 60. Reporting entity contributions for Employee Benefit Plans | XXX | | | | | | | | 0 | |
| 61. Total (Direct Business) | (a) 1 | | 28,416,177 | 88,004,293 | 4,958,415,291 | 0 | 0 | 0 | 5,074,835,761 | 0 |
| DETAILS OF WRITE-INS | | | | | | | | | | |
| 58001. | XXX | | | | | | | | | |
| 58002. | XXX | | | | | | | | | |
| 58003. | XXX | | | | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above) | XXX | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, premiums by state, etc. Situs of contract

(a) Insert the number of L responses except for Canada and other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

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

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

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

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

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ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2017
 OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

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

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

Country of Domicile United States

Licensed as business type: Life, Accident & Health [] Property/Casualty [] Hospital, Medical & Dental Service or Indemnity []
 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 Plz E Ste PP-15D , Newark, NJ, US 07105-2248
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Web Site Address www.horizonblue.com

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

OFFICERS

| | | | |
|-----------------------------|---|------------------------------|------------------|
| <u>Kevin Patrick Conlin</u> | <u>CEO</u> | <u>Linda Anne Willett</u> | <u>Secretary</u> |
| <u>David Robert Huber</u> | <u>Executive Vice President/CFO/Treasurer</u> | <u>Robert Anthony Marino</u> | <u>Chairman</u> |

OTHER OFFICERS

| | | | |
|------------------------------------|------------------------------|-------------------------|---------------------------------|
| <u>Erhardt Hsiao Lin Preitauer</u> | <u>President</u> | <u>Allen James Karp</u> | <u>Executive Vice President</u> |
| <u>Paul Gregory Alexander M.D.</u> | <u>Chief Medical Officer</u> | | |

DIRECTORS OR TRUSTEES

| | | | |
|------------------------------------|---------------------------|------------------------------------|---------------------------|
| <u>Christopher Michael Lepre</u> | <u>David Robert Huber</u> | <u>Robert Anthony Marino</u> | <u>Mark Leon Barnard</u> |
| <u>Erhardt Hsiao Lin Preitauer</u> | <u>Allen James Karp</u> | <u>Paul Gregory Alexander M.D.</u> | <u>Thomas Robert Graf</u> |

State of New Jersey

ss

County of Essex

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

Kevin Patrick Conlin
CEO

Linda Anne Willett
Secretary

David Robert Huber
Executive Vice President/CFO/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 Amount | 2 Percentage | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3+4) Amount | 6 Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 590,730,408 | 44.665 | 590,730,408 | 0 | 590,730,408 | 44.665 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.22 Issued by U.S. government sponsored agencies | 314,753,631 | 23.799 | 314,753,631 | 0 | 314,753,631 | 23.799 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 171,211 | 0.013 | 171,211 | 0 | 171,211 | 0.013 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.43 Revenue and assessment obligations | 1,160,844 | 0.088 | 1,160,844 | 0 | 1,160,844 | 0.088 |
| 1.44 Industrial development and similar obligations | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 11,460,296 | 0.867 | 11,460,296 | 0 | 11,460,296 | 0.867 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 26,178,349 | 1.979 | 26,178,349 | 0 | 26,178,349 | 1.979 |
| 1.513 All other | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.523 All other | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 2. Other debt and other fixed income securities (excluding short term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 31,884,668 | 2.411 | 31,884,668 | 0 | 31,884,668 | 2.411 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 4,413,810 | 0.334 | 4,413,810 | 0 | 4,413,810 | 0.334 |
| 2.3 Affiliated securities | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 262,440,784 | 19.843 | 262,440,784 | 0 | 262,440,784 | 19.843 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.22 Unaffiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.32 Unaffiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.42 Unaffiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.52 Unaffiliated | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.2 Agricultural | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.3 Single family residential properties | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.4 Multifamily residential properties | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.5 Commercial loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.6 Mezzanine real estate loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.2 Property held for production of income (including \$ _____ of property acquired in satisfaction of debt) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.3 Property held for sale (including \$ _____ property acquired in satisfaction of debt) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 6. Contract loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 7. Derivatives | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 8. Receivables for securities | 3,062,007 | 0.232 | 3,062,007 | 0 | 3,062,007 | 0.232 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | 0 | 0.000 | 0 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 76,320,532 | 5.771 | 76,320,532 | 0 | 76,320,532 | 5.771 |
| 11. Other invested assets | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 12. Total invested assets | 1,322,576,540 | 100.000 | 1,322,576,540 | 0 | 1,322,576,540 | 100.000 |

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | |
|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year..... | | 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..... | | |
| 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..... | | |
| 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..... | | |
| 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..... | | 1,364,858,051 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7..... | | 481,560,807 |
| 3. Accrual of discount..... | | 878,828 |
| 4. Unrealized valuation increase (decrease): | | |
| 4.1 Part 1, Column 12..... | 3,908 | |
| 4.2 Part 2, Section 1, Column 15..... | 0 | |
| 4.3 Part 2, Section 2, Column 13..... | 38,592,487 | |
| 4.4 Part 4, Column 11..... | (2,381,530) | 36,214,866 |
| 5. Total gain (loss) on disposals, Part 4, Column 19..... | | 7,773,056 |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7..... | | 644,821,303 |
| 7. Deduct amortization of premium..... | | 3,270,304 |
| 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. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | | 1,243,194,002 |
| 11. Deduct total nonadmitted amounts..... | | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | | 1,243,194,002 |

SCHEDULE D - SUMMARY BY COUNTRYLong-Term Bonds and Stocks **OWNED** December 31 of Current Year

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|---|-----------------------------------|--------------------------------------|----------------------|----------------------|-------------------------|
| BONDS | | | | | |
| Governments (Including all obligations guaranteed by governments) | 1. United States | 602,190,704 | 602,038,154 | 604,911,208 | 600,675,420 |
| | 2. Canada | 0 | 0 | 0 | 0 |
| | 3. Other Countries | 0 | 0 | 0 | 0 |
| | 4. Totals | 602,190,704 | 602,038,154 | 604,911,208 | 600,675,420 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 171,211 | 253,616 | 171,399 | 170,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 0 | 0 | 0 | 0 |
| U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions | 7. Totals | 342,092,824 | 347,611,709 | 345,677,536 | 338,713,525 |
| Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated) | 8. United States | 31,884,668 | 33,530,160 | 32,056,746 | 31,710,601 |
| | 9. Canada | 426,927 | 462,673 | 427,552 | 400,000 |
| | 10. Other Countries | 3,986,883 | 4,071,147 | 4,006,002 | 3,935,000 |
| | 11. Totals | 36,298,478 | 38,063,979 | 36,490,300 | 36,045,601 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | 13. Total Bonds | 980,753,218 | 987,967,459 | 987,250,442 | 975,604,546 |
| 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) | 20. United States | 262,440,784 | 262,440,784 | 193,655,743 | |
| | 21. Canada | 0 | 0 | 0 | |
| | 22. Other Countries | 0 | 0 | 0 | |
| | 23. Totals | 262,440,784 | 262,440,784 | 193,655,743 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 0 | 0 | 0 | |
| | 25. Total Common Stocks | 262,440,784 | 262,440,784 | 193,655,743 | |
| | 26. Total Stocks | 262,440,784 | 262,440,784 | 193,655,743 | |
| | 27. Total Bonds and Stocks | 1,243,194,001 | 1,250,408,243 | 1,180,906,185 | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 147,040,108 | 239,521,278 | 212,215,138 | 1,801,280 | 1,612,900 | XXX | 602,190,704 | 61.4 | 605,421,108 | 49.4 | 602,190,704 | .0 |
| 1.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | .0 |
| 1.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | .0 |
| 1.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | .0 |
| 1.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | .0 |
| 1.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | .0 |
| 1.7 Totals | 147,040,108 | 239,521,278 | 212,215,138 | 1,801,280 | 1,612,900 | XXX | 602,190,704 | 61.4 | 605,421,108 | 49.4 | 602,190,704 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 544,825 | 0.0 | 0 | .0 |
| 2.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 1,594,288 | 0.1 | 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 | 2,139,113 | 0.2 | 0 | .0 |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 0 | 0 | 0 | 133,644 | 37,567 | XXX | 171,211 | 0.0 | 171,240 | 0.0 | 171,211 | .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 | 133,644 | 37,567 | XXX | 171,211 | 0.0 | 171,240 | 0.0 | 171,211 | .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 | 6,937,498 | 136,052,554 | 190,140,503 | 4,929,685 | 4,032,584 | XXX | 342,092,824 | 34.9 | 441,473,735 | 36.1 | 342,092,824 | .0 |
| 5.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 1,178,243 | 0.1 | 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 | 6,937,498 | 136,052,554 | 190,140,503 | 4,929,685 | 4,032,584 | XXX | 342,092,824 | 34.9 | 442,651,977 | 36.2 | 342,092,824 | 0 |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 294,913 | 3,742,558 | 3,416,471 | 1,144,341 | 2,501,312 | XXX | 11,099,595 | 1.1 | 71,624,695 | 5.9 | 10,389,904 | 709,692 |
| 6.2 NAIC 2 | 1,311,269 | 9,660,749 | 7,835,304 | 1,975,031 | 3,736,171 | XXX | 24,518,524 | 2.5 | 97,408,805 | 8.0 | 22,408,930 | 2,109,595 |
| 6.3 NAIC 3 | 28,634 | 155,158 | 111,386 | 30,123 | 80,058 | XXX | 405,358 | 0.0 | 4,185,445 | 0.3 | 250,201 | 155,158 |
| 6.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 775,000 | 0.1 | 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 | 1,634,816 | 13,558,466 | 11,363,161 | 3,149,494 | 6,317,541 | XXX | 36,023,478 | 3.7 | 173,993,946 | 14.2 | 33,049,034 | 2,974,444 |
| 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 | 95,000 | 180,000 | 0 | 0 | XXX | 275,000 | 0.0 | 95,000 | 0.0 | 275,000 | 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 | 95,000 | 180,000 | 0 | 0 | XXX | 275,000 | 0.0 | 95,000 | 0.0 | 275,000 | 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-Designated Securities | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 10. Total Bonds Current Year | | | | | | | | | | | | |
| 10.1 NAIC 1 | (d) 154,272,519 | 379,316,391 | 405,772,112 | 8,008,951 | 8,184,362 | .0 | 955,554,335 | 97.4 | XXX | XXX | 954,844,643 | 709,692 |
| 10.2 NAIC 2 | (d) 1,311,269 | 9,755,749 | 8,015,304 | 1,975,031 | 3,736,171 | .0 | 24,793,524 | 2.5 | XXX | XXX | 22,683,930 | 2,109,595 |
| 10.3 NAIC 3 | (d) 28,634 | 155,158 | 111,386 | 30,123 | 80,058 | .0 | 405,358 | 0.0 | XXX | XXX | 250,201 | 155,158 |
| 10.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.7 Totals | 155,612,422 | 389,227,298 | 413,898,802 | 10,014,104 | 12,000,591 | .0 | (b) 980,753,217 | 100.0 | XXX | XXX | 977,778,774 | 2,974,444 |
| 10.8 Line 10.7 as a % of Col. 7 | 15.9 | 39.7 | 42.2 | 1.0 | 1.2 | 0.0 | 100.0 | XXX | XXX | XXX | 99.7 | 0.3 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | 160,411,950 | 404,382,624 | 501,640,877 | 27,738,606 | 25,061,546 | .0 | XXX | XXX | 1,119,235,603 | 91.4 | 1,100,700,430 | 18,535,173 |
| 11.2 NAIC 2 | 2,161,461 | 28,728,696 | 43,133,699 | 6,072,906 | 20,179,573 | .0 | XXX | XXX | 100,276,336 | 8.2 | 81,219,238 | 19,057,098 |
| 11.3 NAIC 3 | 0 | 1,507,165 | 1,631,035 | 104,754 | 942,492 | .0 | XXX | XXX | 4,185,445 | 0.3 | 3,319,820 | 865,625 |
| 11.4 NAIC 4 | 0 | 508,750 | 0 | 0 | 266,250 | .0 | XXX | XXX | 775,000 | 0.1 | 775,000 | 0 |
| 11.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | .0 | XXX | XXX | (e) 0 | 0.0 | 0 | 0 |
| 11.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | .0 | XXX | XXX | (e) 0 | 0.0 | 0 | 0 |
| 11.7 Totals | 162,573,411 | 435,127,235 | 546,405,611 | 33,916,266 | 46,449,861 | .0 | XXX | XXX | (b) 1,224,472,384 | 100.0 | 1,186,014,489 | 38,457,895 |
| 11.8 Line 11.7 as a % of Col. 9 | 13.3 | 35.5 | 44.6 | 2.8 | 3.8 | 0.0 | XXX | XXX | 100.0 | XXX | 96.9 | 3.1 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 NAIC 1 | 154,272,519 | 378,726,541 | 405,702,112 | 8,008,951 | 8,134,520 | .0 | 954,844,643 | 97.4 | 1,100,700,430 | 89.9 | 954,844,643 | XXX |
| 12.2 NAIC 2 | 1,226,289 | 8,673,721 | 7,424,055 | 1,887,249 | 3,472,616 | .0 | 22,683,930 | 2.3 | 81,219,238 | 6.6 | 22,683,930 | XXX |
| 12.3 NAIC 3 | 28,634 | 0 | 111,386 | 30,123 | 80,058 | .0 | 250,201 | 0.0 | 3,319,820 | 0.3 | 250,201 | XXX |
| 12.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | 775,000 | 0.1 | 0 | XXX |
| 12.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.7 Totals | 155,527,441 | 387,400,262 | 413,237,552 | 9,926,323 | 11,687,195 | .0 | 977,778,774 | 99.7 | 1,186,014,489 | 96.9 | 977,778,774 | XXX |
| 12.8 Line 12.7 as a % of Col. 7 | 15.9 | 39.6 | 42.3 | 1.0 | 1.2 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10 | 15.9 | 39.5 | 42.1 | 1.0 | 1.2 | 0.0 | 99.7 | XXX | XXX | XXX | 99.7 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 0 | 589,850 | 70,000 | 0 | 49,842 | .0 | 709,692 | 0.1 | 18,535,173 | 1.5 | XXX | 709,692 |
| 13.2 NAIC 2 | 84,980 | 1,082,028 | 591,250 | 87,781 | 263,555 | .0 | 2,109,595 | 0.2 | 19,057,098 | 1.6 | XXX | 2,109,595 |
| 13.3 NAIC 3 | 0 | 155,158 | 0 | 0 | 0 | .0 | 155,158 | 0.0 | 865,625 | 0.1 | XXX | 155,158 |
| 13.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | .0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.7 Totals | 84,980 | 1,827,036 | 661,250 | 87,781 | 313,397 | .0 | 2,974,444 | 0.3 | 38,457,895 | 3.1 | XXX | 2,974,444 |
| 13.8 Line 13.7 as a % Col. 7 | 2.9 | 61.4 | 22.2 | 3.0 | 10.5 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10 | 0.0 | 0.2 | 0.1 | 0.0 | 0.0 | 0.0 | 0.3 | XXX | XXX | XXX | XXX | 0.3 |

(a) Includes \$ 2,974,444 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" 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 \$ 0 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

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ANNUAL STATEMENT FOR THE YEAR 2017 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 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.6 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 145,477,429 | 235,327,505 | 209,625,122 | 0 | 300,352 | XXX | 590,730,408 | 60.2 | 574,513,002 | 46.9 | 590,730,408 | 0 |
| 1.2 Residential Mortgage-Backed Securities | 1,562,679 | 4,193,774 | 2,590,015 | 1,801,280 | 1,312,548 | XXX | 11,460,296 | 1.2 | 30,908,106 | 2.5 | 11,460,296 | 0 |
| 1.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 Totals | 147,040,108 | 239,521,278 | 212,215,138 | 1,801,280 | 1,612,900 | XXX | 602,190,704 | 61.4 | 605,421,108 | 49.4 | 602,190,704 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 2,139,113 | 0.2 | 0 | 0 |
| 2.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 2,139,113 | 0.2 | 0 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 0 | 0 | 0 | 133,644 | 37,567 | XXX | 171,211 | 0.0 | 171,240 | 0.0 | 171,211 | 0 |
| 3.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 Totals | 0 | 0 | 0 | 133,644 | 37,567 | XXX | 171,211 | 0.0 | 171,240 | 0.0 | 171,211 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 3,998,906 | 127,200,178 | 183,672,441 | 344,655 | 698,296 | XXX | 315,914,476 | 32.2 | 320,492,640 | 26.2 | 315,914,476 | 0 |
| 5.2 Residential Mortgage-Backed Securities | 2,938,591 | 8,852,377 | 6,468,063 | 4,585,030 | 3,334,288 | XXX | 26,178,349 | 2.7 | 122,159,337 | 10.0 | 26,178,349 | 0 |
| 5.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.5 Totals | 6,937,498 | 136,052,554 | 190,140,503 | 4,929,685 | 4,032,584 | XXX | 342,092,824 | 34.9 | 442,651,977 | 36.2 | 342,092,824 | 0 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 1,524,401 | 13,330,224 | 11,267,450 | 3,145,239 | 6,317,541 | XXX | 35,584,854 | 3.6 | 155,518,353 | 12.7 | 32,610,411 | 2,974,444 |
| 6.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 142,987 | 0.0 | 0 | 0 |
| 6.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 7,446,613 | 0.6 | 0 | 0 |
| 6.4 Other Loan-Backed and Structured Securities | 110,415 | 228,242 | 95,712 | 4,255 | 0 | XXX | 438,623 | 0.0 | 10,885,992 | 0.9 | 438,623 | 0 |
| 6.5 Totals | 1,634,816 | 13,558,466 | 11,363,161 | 3,149,494 | 6,317,541 | XXX | 36,023,478 | 3.7 | 173,993,946 | 14.2 | 33,049,034 | 2,974,444 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 Issuer Obligations | 0 | 95,000 | 180,000 | 0 | 0 | XXX | 275,000 | 0.0 | 95,000 | 0.0 | 275,000 | 0 |
| 7.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 Totals | 0 | 95,000 | 180,000 | 0 | 0 | XXX | 275,000 | 0.0 | 95,000 | 0.0 | 275,000 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | | | | | | | | | | | | |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|----------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 10.6 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO..... | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 Bond Mutual Funds Identified by the SVO..... | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Total Bonds Current Year | | | | | | | | | | | | |
| 10.1 Issuer Obligations | 151,000,737 | 375,952,906 | 404,745,012 | 3,623,538 | 7,353,755 | XXX | 942,675,949 | 96.1 | XXX | XXX | 939,701,505 | 2,974,444 |
| 10.2 Residential Mortgage-Backed Securities | 4,501,270 | 13,046,150 | 9,058,078 | 6,386,311 | 4,646,836 | XXX | 37,638,645 | 3.8 | XXX | XXX | 37,638,645 | 0 |
| 10.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.4 Other Loan-Backed and Structured Securities | 110,415 | 228,242 | 95,712 | 4,255 | 0 | XXX | 438,623 | 0.0 | XXX | XXX | 438,623 | 0 |
| 10.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 10.6 Totals | 155,612,422 | 389,227,298 | 413,898,802 | 10,014,104 | 12,000,591 | 0 | 980,753,217 | 100.0 | XXX | XXX | 977,778,774 | 2,974,444 |
| 10.7 Lines 10.6 as a % Col. 7 | 15.9 | 39.7 | 42.2 | 1.0 | 1.2 | 0.0 | 100.0 | XXX | XXX | XXX | 99.7 | 0.3 |
| 11. Total Bonds Prior Year | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 135,518,073 | 366,570,204 | 507,182,317 | 10,507,306 | 33,151,448 | XXX | XXX | XXX | 1,052,929,348 | 86.0 | 1,027,940,065 | 24,989,283 |
| 11.2 Residential Mortgage-Backed Securities | 21,914,498 | 58,660,052 | 36,059,421 | 23,278,048 | 13,298,413 | XXX | XXX | XXX | 153,210,431 | 12.5 | 153,104,808 | 105,623 |
| 11.3 Commercial Mortgage-Backed Securities | 3,195,784 | 3,757,712 | 493,116 | 0 | 0 | XXX | XXX | XXX | 7,446,613 | 0.6 | 3,048,308 | 4,398,305 |
| 11.4 Other Loan-Backed and Structured Securities | 1,945,056 | 6,139,266 | 2,670,758 | 130,912 | 0 | XXX | XXX | XXX | 10,885,992 | 0.9 | 1,921,308 | 8,964,684 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 11.6 Totals | 162,573,411 | 435,127,235 | 546,405,611 | 33,916,266 | 46,449,861 | 0 | XXX | XXX | 1,224,472,384 | 100.0 | 1,186,014,489 | 38,457,895 |
| 11.7 Line 11.6 as a % of Col. 9 | 13.3 | 35.5 | 44.6 | 2.8 | 3.8 | 0.0 | XXX | XXX | 100.0 | XXX | 96.9 | 3.1 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 150,915,757 | 374,125,870 | 404,083,763 | 3,535,757 | 7,040,358 | XXX | 939,701,505 | 95.8 | 1,027,940,065 | 84.0 | 939,701,505 | XXX |
| 12.2 Residential Mortgage-Backed Securities | 4,501,270 | 13,046,150 | 9,058,078 | 6,386,311 | 4,646,836 | XXX | 37,638,645 | 3.8 | 153,104,808 | 12.5 | 37,638,645 | XXX |
| 12.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 3,048,308 | 0.3 | 0 | XXX |
| 12.4 Other Loan-Backed and Structured Securities | 110,415 | 228,242 | 95,712 | 4,255 | 0 | XXX | 438,623 | 0.0 | 1,921,308 | 0.2 | 438,623 | XXX |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 12.6 Totals | 155,527,441 | 387,400,262 | 413,237,552 | 9,926,323 | 11,687,195 | 0 | 977,778,774 | 99.7 | 1,186,014,489 | 96.9 | 977,778,774 | XXX |
| 12.7 Line 12.6 as a % of Col. 7 | 15.9 | 39.6 | 42.3 | 1.0 | 1.2 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10 | 15.9 | 39.5 | 42.1 | 1.0 | 1.2 | 0.0 | 99.7 | XXX | XXX | XXX | 99.7 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 84,980 | 1,827,036 | 661,250 | 87,781 | 313,397 | XXX | 2,974,444 | 0.3 | 24,989,283 | 2.0 | XXX | 2,974,444 |
| 13.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 105,623 | 0.0 | XXX | 0 |
| 13.3 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 4,398,305 | 0.4 | XXX | 0 |
| 13.4 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 8,964,684 | 0.7 | XXX | 0 |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 13.6 Totals | 84,980 | 1,827,036 | 661,250 | 87,781 | 313,397 | 0 | 2,974,444 | 0.3 | 38,457,895 | 3.1 | XXX | 2,974,444 |
| 13.7 Line 13.6 as a % of Col. 7 | 2.9 | 61.4 | 22.2 | 3.0 | 10.5 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10 | 0.0 | 0.2 | 0.1 | 0.0 | 0.0 | 0.0 | 0.3 | XXX | XXX | XXX | XXX | 0.3 |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---|---------------|---------------|----------------|--|---|
| | Total | Bonds | Mortgage Loans | Other Short-term Investment Assets(a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year | 93,379,843 | 93,176,478 | 0 | 203,364 | 0 |
| 2. Cost of short-term investments acquired | 1,080,927,670 | 1,080,863,582 | 0 | 64,088 | 0 |
| 3. Accrual of discount | 0 | 0 | 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 | 1,174,306,034 | 1,174,038,582 | 0 | 267,452 | 0 |
| 7. Deduct amortization of premium | 1,478 | 1,478 | 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) | 0 | 0 | 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) | 0 | 0 | 0 | 0 | 0 |

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1 | 2 | 3 | 4 |
|--|-------------|------------|------------------------------|-----------|
| | Total | Bonds | Money Market Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 | 0 | 0 | 0 |
| 2. Cost of cash equivalents acquired..... | 220,113,680 | 16,091,979 | 204,021,701 | 0 |
| 3. Accrual of discount..... | 512 | 512 | 0 | 0 |
| 4. Unrealized valuation increase (decrease)..... | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals..... | 3,817 | 3,817 | 0 | 0 |
| 6. Deduct consideration received on disposals..... | 80,726,308 | 16,096,308 | 64,630,000 | 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)..... | 139,391,701 | 0 | 139,391,701 | 0 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 139,391,701 | 0 | 139,391,701 | 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 2017 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 | For Foreign | Bond CHAR | NAIC Designation | 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-RY-6 | UNITED STATES TREAS BDS | | | | 1 | 300,352 | | 100,1250 | 300,375 | 300,000 | 0 | 0 | 0 | 0 | 2.750 | 2.763 | FA | 0 | 0 | 12/29/2017 | 08/15/2047 |
| 912828-2A-7 | UNITED STATES TREAS NTS | | | | 1 | 13,960,625 | | 93,0390 | 13,025,474 | 14,000,000 | 0 | 3,697 | 0 | 0 | 1.500 | 1.536 | FA | 79,321 | 210,000 | 08/18/2016 | 08/15/2026 |
| 912828-3F-5 | UNITED STATES TREAS NTS | | | | 1 | 2,799,710 | | 98,5900 | 2,790,091 | 2,830,000 | 0 | 105 | 0 | 0 | 2.250 | 2.386 | MN | 8,267 | 0 | 12/18/2017 | 11/15/2027 |
| 912828-B6-6 | UNITED STATES TREAS NTS | | | | 1 | 15,032,813 | | 102,6250 | 15,393,750 | 15,000,000 | 0 | (3,164) | 0 | 0 | 2.750 | 2.743 | FA | 155,808 | 412,500 | 03/31/2014 | 02/15/2024 |
| 912828-D5-6 | UNITED STATES TREAS NTS | | | | 1 | 17,971,875 | | 100,3200 | 18,057,654 | 18,000,000 | 0 | 2,670 | 0 | 0 | 2.375 | 2.407 | FA | 161,474 | 427,500 | 08/19/2014 | 08/15/2024 |
| 912828-G5-3 | UNITED STATES TREAS NTS | | | | 1 | 15,089,063 | | 99,1880 | 14,878,125 | 15,000,000 | 0 | (11,650) | 0 | 0 | 1.875 | 1.746 | MN | 24,725 | 281,250 | 05/22/2017 | 11/30/2021 |
| 912828-HR-4 | UNITED STATES TREAS NTS | | | | 1 | 13,026,975 | | 100,2610 | 13,033,878 | 13,000,000 | 0 | (3,716) | 0 | 0 | 3.500 | 3.501 | FA | 171,861 | 455,000 | 12/23/2009 | 02/15/2018 |
| 912828-HZ-6 | UNITED STATES TREAS NTS | | | | 1 | 7,193,808 | | 100,8950 | 7,062,615 | 7,000,000 | 0 | (24,803) | 0 | 0 | 3.875 | 3.537 | MN | 35,218 | 271,250 | 07/28/2009 | 05/15/2018 |
| 912828-J2-7 | UNITED STATES TREAS NTS | | | | 1 | 13,996,517 | | 97,7540 | 13,136,169 | 13,438,000 | 0 | (62,541) | 0 | 0 | 2.000 | 1.483 | FA | 101,515 | 268,760 | 08/18/2016 | 02/15/2025 |
| 912828-J8-4 | UNITED STATES TREAS NTS | | | | 1 | 14,982,422 | | 98,8260 | 14,824,215 | 15,000,000 | 0 | 3,712 | 0 | 0 | 1.375 | 1.422 | MS | 52,696 | 103,125 | 05/22/2017 | 03/31/2020 |
| 912828-JH-4 | UNITED STATES TREAS NTS | | | | 1 | 29,234,375 | | 101,4410 | 25,360,350 | 25,000,000 | 0 | (507,849) | 0 | 0 | 4.000 | 1.924 | FA | 377,717 | 1,000,000 | 12/19/2008 | 08/15/2018 |
| 912828-JR-2 | UNITED STATES TREAS NTS | | | | 1 | 21,650,000 | | 101,6000 | 20,335,940 | 20,000,000 | 0 | (167,666) | 0 | 0 | 3.750 | 2.708 | MN | 97,376 | 750,000 | 03/26/2009 | 11/15/2016 |
| 912828-K7-4 | UNITED STATES TREAS NTS | | | | 1 | 5,862,188 | | 97,4880 | 5,849,298 | 6,000,000 | 0 | 12,917 | 0 | 0 | 2.000 | 2.273 | FA | 45,326 | 120,000 | 09/15/2015 | 08/15/2025 |
| 912828-KD-1 | UNITED STATES TREAS NTS | | | | 1 | 38,776,563 | | 100,9960 | 40,398,440 | 40,000,000 | 0 | 139,610 | 0 | 0 | 2.750 | 3.146 | FA | 415,489 | 1,100,000 | 05/26/2009 | 02/15/2019 |
| 912828-KQ-2 | UNITED STATES TREAS NTS | | | | 1 | 19,090,234 | | 101,7110 | 20,342,180 | 20,000,000 | 0 | 104,890 | 0 | 0 | 3.125 | 3.726 | MN | 81,146 | 625,000 | 12/29/2009 | 05/15/2019 |
| 912828-LJ-7 | UNITED STATES TREAS NTS | | | | 1 | 31,498,418 | | 102,7810 | 32,633,031 | 31,750,000 | 0 | 28,868 | 0 | 0 | 3.625 | 3.759 | FA | 434,729 | 1,150,938 | 12/28/2009 | 08/15/2019 |
| 912828-LY-4 | UNITED STATES TREAS NTS | | | | 1 | 22,413,359 | | 102,7500 | 23,632,500 | 23,000,000 | 0 | 65,278 | 0 | 0 | 3.375 | 3.721 | MN | 100,784 | 776,250 | 08/18/2010 | 11/15/2019 |
| 912828-M5-6 | UNITED STATES TREAS NTS | | | | 1 | 64,556,094 | | 99,1210 | 62,446,293 | 63,000,000 | 0 | (150,032) | 0 | 0 | 2.250 | 1.983 | MN | 184,040 | 1,417,500 | 02/16/2016 | 11/15/2025 |
| 912828-M8-0 | UNITED STATES TREAS NTS | | | | 1 | 2,556,190 | | 99,0900 | 2,551,562 | 2,575,000 | 0 | 138 | 0 | 0 | 2.000 | 2.168 | MN | 4,527 | 0 | 12/18/2017 | 11/30/2022 |
| 912828-MP-2 | UNITED STATES TREAS NTS | | | | 1 | 17,807,344 | | 103,5820 | 18,644,760 | 18,000,000 | 0 | 20,941 | 0 | 0 | 3.625 | 3.790 | FA | 246,461 | 652,500 | 02/18/2010 | 02/15/2020 |
| 912828-N3-0 | UNITED STATES TREAS NTS | | | | 1 | 263,675 | | 99,5860 | 263,903 | 265,000 | 0 | 3 | 0 | 0 | 2.125 | 2.244 | JD | 0 | 0 | 12/28/2017 | 12/31/2022 |
| 912828-PC-8 | UNITED STATES TREAS NTS | | | | 1 | 9,236,719 | | 101,8050 | 10,180,470 | 10,000,000 | 0 | 82,210 | 0 | 0 | 2.625 | 3.591 | MN | 34,081 | 262,500 | 02/17/2011 | 11/15/2020 |
| 912828-PX-2 | UNITED STATES TREAS NTS | | | | 1 | 10,050,781 | | 104,8670 | 10,486,720 | 10,000,000 | 0 | (5,306) | 0 | 0 | 3.625 | 3.596 | FA | 136,923 | 362,500 | 02/17/2011 | 02/15/2021 |
| 912828-O3-7 | UNITED STATES TREAS NTS | | | | 1 | 14,784,375 | | 97,5310 | 14,629,680 | 15,000,000 | 0 | 33,376 | 0 | 0 | 1.250 | 1.643 | MS | 47,905 | 93,750 | 05/22/2017 | 03/31/2021 |
| 912828-ON-3 | UNITED STATES TREAS NTS | | | | 1 | 8,627,500 | | 103,4690 | 8,794,848 | 8,500,000 | 0 | (13,206) | 0 | 0 | 3.125 | 2.971 | MN | 34,487 | 265,625 | 06/08/2011 | 05/15/2021 |
| 912828-R3-6 | UNITED STATES TREAS NTS | | | | 1 | 14,840,625 | | 94,1880 | 14,128,125 | 15,000,000 | 0 | 14,892 | 0 | 0 | 1.625 | 1.749 | MN | 31,647 | 243,750 | 05/17/2016 | 05/15/2026 |
| 912828-RH-5 | UNITED STATES TREAS NTS | | | | 1 | 12,011,250 | | 99,7340 | 11,968,128 | 12,000,000 | 0 | (4,577) | 0 | 0 | 1.375 | 1.304 | MS | 42,157 | 82,500 | 06/27/2017 | 09/30/2018 |
| 912828-RR-3 | UNITED STATES TREAS NTS | | | | 1 | 5,050,000 | | 99,7030 | 4,985,155 | 5,000,000 | 0 | (7,585) | 0 | 0 | 2.000 | 1.780 | MN | 12,983 | 100,000 | 04/12/2017 | 11/15/2021 |
| 912828-TY-6 | UNITED STATES TREAS NTS | | | | 1 | 4,945,313 | | 97,4530 | 4,872,655 | 5,000,000 | 0 | 5,484 | 0 | 0 | 1.625 | 1.754 | MN | 10,549 | 81,250 | 12/26/2012 | 11/15/2022 |
| 912828-V0-0 | UNITED STATES TREAS NTS | | | | 1 | 12,015,938 | | 99,8670 | 11,984,064 | 12,000,000 | 0 | (7,437) | 0 | 0 | 1.375 | 1.256 | JJ | 69,049 | 82,500 | 06/27/2017 | 07/31/2018 |
| 912828-VS-6 | UNITED STATES TREAS NTS | | | | 1 | 28,487,969 | | 101,3560 | 29,393,095 | 29,000,000 | 0 | 49,512 | 0 | 0 | 2.500 | 2.721 | FA | 273,845 | 725,000 | 08/13/2013 | 08/15/2023 |
| 912828-WD-8 | UNITED STATES TREAS NTS | | | | 1 | 55,951,875 | | 99,6020 | 55,776,896 | 56,000,000 | 0 | 11,634 | 0 | 0 | 1.250 | 1.334 | AO | 119,890 | 350,000 | 09/26/2017 | 10/31/2018 |
| 912828-WS-5 | UNITED STATES TREAS NTS | | | | 1 | 2,022,109 | | 99,6520 | 1,993,046 | 2,000,000 | 0 | (8,353) | 0 | 0 | 1.625 | 1.200 | JD | 16,340 | 32,500 | 11/15/2016 | 06/30/2019 |
| 912828-WW-6 | UNITED STATES TREAS NTS | | | | 1 | 15,103,125 | | 99,6330 | 14,944,920 | 15,000,000 | 0 | (28,474) | 0 | 0 | 1.625 | 1.310 | JJ | 102,004 | 121,875 | 05/22/2017 | 07/31/2019 |
| 912828-XB-1 | UNITED STATES TREAS NTS | | | | 1 | 32,253,750 | | 98,4730 | 31,511,264 | 32,000,000 | 0 | (27,603) | 0 | 0 | 2.125 | 2.038 | MN | 88,287 | 680,000 | 05/17/2016 | 05/15/2025 |
| 0199999 | Bonds - U.S. Governments - Issuer Obligations | | | | | 593,443,926 | XXX | 590,609,669 | 589,658,000 | 590,730,408 | 0 | (474,026) | 0 | 0 | XXX | XXX | XXX | 3,798,629 | 13,505,323 | XXX | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36241K-YY-8 | GNMA PASS-THRU M PLATINUM 30YR | | | 4 | 1 | 45,010 | | 110,5830 | 48,993 | 44,304 | 0 | (13) | 0 | 0 | 5.000 | 4.596 | MON | 185 | 2,215 | 02/04/2009 | 12/20/2038 |
| 36179M-K7-4 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 150,502 | | 103,9340 | 144,086 | 138,631 | 0 | (164) | 0 | 0 | 3.500 | 1.996 | MON | 404 | 4,852 | 11/13/2012 | 08/20/2042 |
| 36179M-X3-9 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 375,365 | | 101,4010 | 367,641 | 362,562 | 0 | (231) | 0 | 0 | 3.000 | 2.472 | MON | 906 | 10,877 | 05/02/2016 | 01/20/2043 |
| 36179N-BA-5 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 440,443 | | 101,4110 | 441,861 | 435,712 | 0 | (65) | 0 | 0 | 3.000 | 2.843 | MON | 1,089 | 8,714 | 04/01/2017 | 04/20/2043 |
| 36179N-LD-8 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 368,949 | | 103,9350 | 367,668 | 353,749 | 0 | (28) | 0 | 0 | 3.500 | 2.694 | MON | 1,032 | 4,127 | 08/09/2017 | 08/20/2043 |
| 36179O-6P-1 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 661,429 | | 103,5350 | 645,573 | 623,531 | 0 | (452) | 0 | 0 | 3.500 | 2.363 | MON | 1,819 | 21,824 | 08/25/2016 | 03/20/2045 |
| 36179R-BX-6 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 381,716 | | 103,5170 | 383,572 | 370,541 | 0 | (126) | 0 | 0 | 3.500 | 2.948 | MON | 1,081 | 12,969 | 12/16/2016 | 04/20/2045 |
| 36179R-F8-7 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 171,743 | | 101,0110 | 172,562 | 170,835 | 0 | (15) | 0 | 0 | 3.000 | 2.935 | MON | 427 | 4,271 | 02/01/2017 | 06/20/2045 |
| 36179R-VC-0 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 562,569 | | 104,9690 | 558,742 | 532,294 | 0 | 1,332 | 0 | 0 | 4.000 | 2.398 | MON | 1,774 | 10,646 | 05/16/2017 | 12/20/2045 |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Bond CHAR | NAIC Designation | 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 |
| 36179S-JS-7 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 599,427 | 101.0050 | 577,699 | 571,954 | 598,866 | 0 | (456) | 0 | 0 | 3.000 | 2.322 | MON | 1,430 | 17,159 | 10/07/2016 | 08/20/2046 |
| 36179S-OX-8 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 461,274 | 104.3520 | 459,051 | 439,905 | 461,623 | 0 | 349 | 0 | 0 | 4.000 | 2.665 | MON | 1,466 | 928 | 12/27/2017 | 11/20/2046 |
| 36179S-OY-6 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 419,493 | 105.0890 | 415,887 | 395,748 | 419,788 | 0 | 295 | 0 | 0 | 4.500 | 2.819 | MON | 1,484 | 7,420 | 07/24/2017 | 11/20/2046 |
| 36179S-SN-8 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 106,511 | 97.7180 | 106,255 | 108,737 | 106,747 | 0 | 235 | 0 | 0 | 2.500 | 2.743 | MON | 227 | 453 | 09/28/2017 | 12/20/2046 |
| 36179S-SQ-1 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 1,009,459 | 103.4790 | 1,008,112 | 974,219 | 1,009,701 | 0 | 242 | 0 | 0 | 3.500 | 2.845 | MON | 2,841 | 0 | 12/18/2017 | 12/20/2046 |
| 36179S-WY-9 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 91,576 | 104.3200 | 90,793 | 87,034 | 91,850 | 0 | 274 | 0 | 0 | 4.000 | 2.513 | MON | 290 | 580 | 09/27/2017 | 02/20/2047 |
| 36179S-YR-2 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 538,125 | 101.0050 | 537,307 | 531,964 | 538,158 | 0 | 34 | 0 | 0 | 3.000 | 2.842 | MON | 1,330 | 0 | 12/18/2017 | 03/20/2047 |
| 36202E-6D-6 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 76,243 | 106.1070 | 79,888 | 75,290 | 76,173 | 0 | (11) | 0 | 0 | 4.500 | 4.162 | MON | 282 | 3,388 | 10/01/2009 | 06/20/2039 |
| 36202F-2M-7 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 197,786 | 105.2530 | 193,567 | 183,907 | 197,120 | 0 | (125) | 0 | 0 | 4.000 | 2.111 | MON | 613 | 7,356 | 04/02/2012 | 01/20/2042 |
| 36202F-3M-6 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 188,895 | 103.9340 | 181,025 | 174,172 | 187,891 | 0 | (211) | 0 | 0 | 3.500 | 2.022 | MON | 508 | 6,096 | 08/01/2012 | 02/20/2042 |
| 36202F-4Q-6 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 548,097 | 103.9340 | 526,853 | 506,910 | 545,457 | 0 | (586) | 0 | 0 | 3.500 | 2.072 | MON | 1,478 | 17,742 | 09/04/2012 | 03/20/2042 |
| 36202F-BH-8 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 114,399 | 106.1400 | 118,254 | 111,414 | 114,312 | 0 | (34) | 0 | 0 | 4.500 | 3.761 | MON | 418 | 5,014 | 02/22/2016 | 09/20/2039 |
| 36202F-P7-5 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 15,394 | 106.0660 | 15,886 | 14,977 | 15,373 | 0 | (4) | 0 | 0 | 4.500 | 3.788 | MON | 56 | 674 | 02/03/2011 | 02/20/2041 |
| 36202F-PF-7 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 710,215 | 105.2460 | 718,752 | 682,929 | 709,324 | 0 | (283) | 0 | 0 | 4.000 | 2.973 | MON | 2,276 | 27,317 | 05/07/2014 | 01/20/2041 |
| 36202F-Q8-2 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 167,102 | 108.7670 | 166,888 | 153,437 | 166,673 | 0 | (132) | 0 | 0 | 5.000 | 2.918 | MON | 639 | 7,672 | 06/23/2011 | 03/20/2041 |
| 36202F-UF-1 | GNMA PASS-THRU M SINGLE FAMILY | | | 4 | 1 | 88,336 | 105.9770 | 85,276 | 80,466 | 88,312 | 0 | (74) | 0 | 0 | 4.500 | 1.872 | MON | 302 | 3,621 | 10/13/2016 | 06/20/2041 |
| 36202F-XC-5 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 124,449 | 105.9080 | 120,057 | 113,361 | 124,413 | 0 | (106) | 0 | 0 | 4.500 | 1.859 | MON | 425 | 5,101 | 10/13/2016 | 09/20/2041 |
| 36176W-7E-5 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 443,191 | 103.7100 | 443,420 | 427,559 | 443,013 | 0 | (178) | 0 | 0 | 3.500 | 2.807 | MON | 1,247 | 11,223 | 03/03/2017 | 01/15/2042 |
| 36178N-ME-6 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 159,229 | 101.1500 | 150,920 | 149,204 | 158,477 | 0 | (175) | 0 | 0 | 3.000 | 2.050 | MON | 373 | 4,476 | 12/03/2012 | 11/15/2042 |
| 36180E-PX-7 | GNMA PASS-THRU X SINGLE FAMILY | | | 4,5 | 1 | 374,825 | 101.0350 | 362,913 | 359,194 | 373,677 | 0 | (279) | 0 | 0 | 3.000 | 2.386 | MON | 898 | 10,776 | 04/01/2013 | 04/15/2043 |
| 36200N-RE-3 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 18,273 | 111.0130 | 20,382 | 18,360 | 18,278 | 0 | 1 | 0 | 0 | 5.500 | 0.000 | MON | 84 | 1,010 | 09/20/2004 | 04/15/2034 |
| 36201D-WG-3 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 91,060 | 104.5920 | 88,823 | 84,923 | 90,642 | 0 | (85) | 0 | 0 | 4.000 | 2.131 | MON | 283 | 3,397 | 12/28/2011 | 10/15/2041 |
| 36201E-CX-6 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 31,827 | 111.0620 | 35,472 | 31,939 | 31,832 | 0 | 1 | 0 | 0 | 5.500 | 0.000 | MON | 146 | 1,757 | 09/20/2004 | 05/15/2034 |
| 36201M-JF-0 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 47,730 | 113.0540 | 53,117 | 46,984 | 47,599 | 0 | (33) | 0 | 0 | 6.000 | 0.000 | MON | 235 | 2,819 | 08/18/2003 | 07/15/2032 |
| 36290R-MX-8 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 47,641 | 109.6780 | 52,505 | 47,872 | 47,658 | 0 | 4 | 0 | 0 | 5.500 | 0.000 | MON | 219 | 2,633 | 09/20/2004 | 09/15/2034 |
| 36290R-OC-0 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 1,549 | 111.2090 | 1,736 | 1,561 | 1,550 | 0 | 0 | 0 | 0 | 5.500 | 0.000 | MON | 7 | 86 | 08/18/2003 | 06/15/2033 |
| 36290S-R8-6 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 32,371 | 110.8840 | 35,992 | 32,459 | 32,373 | 0 | 1 | 0 | 0 | 5.500 | 0.000 | MON | 149 | 1,785 | 09/20/2004 | 01/15/2034 |
| 36290X-HT-0 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 29,714 | 109.6780 | 32,848 | 29,950 | 29,741 | 0 | 7 | 0 | 0 | 5.500 | 0.000 | MON | 137 | 1,647 | 08/18/2003 | 08/15/2033 |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 | For Foreign | Bond CHAR | NAIC Designation | 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 |
| 36291B-0X-8 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 73,132 | | 110,6560 | 73,326 | 73,136 | 0 | 1 | 0 | 0 | 5.500 | 0.000 | MON | 336 | 4,033 | 09/20/2004 | 01/15/2034 |
| 36291G-XM-3 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 37,259 | | 110,5160 | 37,377 | 37,264 | 0 | 1 | 0 | 0 | 5.500 | 0.000 | MON | 171 | 2,056 | 09/20/2004 | 05/15/2034 |
| 36291J-EU-0 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 37,539 | | 110,8950 | 37,654 | 37,543 | 0 | 1 | 0 | 0 | 5.500 | 0.000 | MON | 173 | 2,071 | 09/20/2004 | 02/15/2034 |
| 36297F-J7-8 | GNMA PASS-THRU X SINGLE FAMILY | | | 4 | 1 | 406,419 | | 107,9960 | 400,475 | 405,810 | 0 | (130) | 0 | 0 | 4.500 | 4.362 | MON | 1,502 | 18,021 | 04/16/2010 | 10/15/2039 |
| 21H030-61-7 | GNMA11 JUMBO TBA 30YR TBA 03.000% | @ | | | 1 | 503,945 | | 100,9060 | 500,000 | 503,945 | 0 | 0 | 0 | 0 | 0.000 | (0.026) | N/A | 0 | 0 | 12/11/2017 | 01/15/2048 |
| 21H032-61-3 | GNMA11 JUMBO TBA 30YR TBA 03.500% | | | | 1 | 517,070 | | 103,3750 | 500,000 | 517,070 | 0 | 0 | 0 | 0 | 0.000 | (0.112) | N/A | 0 | 0 | 12/18/2017 | 01/15/2048 |
| 0299999 | Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | 11,467,282 | XXX | 11,428,485 | 11,017,420 | 11,460,296 | 0 | (1,216) | 0 | 0 | XXX | XXX | XXX | 30,745 | 258,806 | XXX | XXX |
| 0599999 | Bonds - U.S. Governments - Subtotals - U.S. Governments | | | | | 604,911,208 | XXX | 602,038,154 | 600,675,420 | 602,190,704 | 0 | (475,243) | 0 | 0 | XXX | XXX | XXX | 3,829,374 | 13,764,129 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 13063A-7D-0 | CALIFORNIA ST | | | 4 | 1FE | 171,399 | | 149,1860 | 170,000 | 171,211 | 0 | (29) | 0 | 0 | 7.300 | 7.361 | AO | 3,103 | 12,410 | 10/08/2009 | 10/01/2039 |
| 1199999 | Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations | | | | | 171,399 | XXX | 253,616 | 170,000 | 171,211 | 0 | (29) | 0 | 0 | XXX | XXX | XXX | 3,103 | 12,410 | XXX | XXX |
| 1799999 | Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed) | | | | | 171,399 | XXX | 253,616 | 170,000 | 171,211 | 0 | (29) | 0 | 0 | XXX | XXX | XXX | 3,103 | 12,410 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 01026C-AD-3 | ALABAMA ECONOMIC SETTLEMENT REV | | | 1 | 1FE | 20,000 | | 107,6480 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 4.263 | 4.308 | MS | 251 | 639 | 12/02/2016 | 09/15/2032 |
| 072024-ND-0 | BAY AREA TOLL AUTH CALIF TOLL | | | 4 | 1FE | 75,000 | | 147,7320 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 6.263 | 6.361 | AO | 1,174 | 4,697 | 10/28/2009 | 04/01/2049 |
| 130179-GV-0 | CALIFORNIA EDL FACS AUTH REV | | | 1 | 1FE | 76,331 | | 140,4540 | 60,000 | 75,987 | 0 | (324) | 0 | 0 | 5.000 | 3.541 | JD | 250 | 3,000 | 12/07/2016 | 06/01/2046 |
| 167593-AN-2 | CHICAGO ILL O HARE INTL ARPT R | | | 4 | 1FE | 65,000 | | 139,5780 | 65,000 | 65,000 | 0 | 0 | 0 | 0 | 6.395 | 6.497 | JJ | 2,078 | 4,157 | 04/15/2010 | 01/01/2040 |
| 167725-AC-4 | CHICAGO ILL TRAIN AUTH SALES & REV | | | 4 | 1FE | 90,350 | | 135,5890 | 100,000 | 92,162 | 0 | 276 | 0 | 0 | 6.899 | 7.955 | JD | 575 | 6,899 | 10/30/2008 | 12/01/2040 |
| 3133XD-4P-3 | FEDERAL HOME LN BKS | | | 1 | | 11,056,000 | | 10,665,830 | 10,000,000 | 10,341,753 | 0 | (119,339) | 0 | 0 | 4.625 | 3.317 | MS | 141,319 | 462,500 | 06/17/2011 | 09/11/2020 |
| 3133XM-FY-2 | FEDERAL HOME LN BKS | | | 1 | | 17,303,986 | | 16,106,952 | 14,100,000 | 15,805,342 | 0 | (333,389) | 0 | 0 | 5.375 | 2.669 | MS | 191,574 | 757,875 | 09/27/2013 | 09/30/2022 |
| 3137EA-DB-2 | FEDERAL HOME LN MTG CORP | | | 1 | | 15,766,580 | | 15,639,361 | 15,500,000 | 15,618,534 | 0 | (27,939) | 0 | 0 | 2.375 | 2.189 | JJ | 171,792 | 368,125 | 06/12/2012 | 01/13/2022 |
| 3130A0-F7-0 | FEDERAL HOME LOAN BANKS | | | 1 | | 9,728,190 | | 10,015,546 | 9,500,000 | 9,647,626 | 0 | (22,331) | 0 | 0 | 3.375 | 3.110 | JD | 20,484 | 320,625 | 03/27/2014 | 12/08/2023 |
| 3130A0-XE-5 | FEDERAL HOME LOAN BANKS | | | 1 | | 15,246,613 | | 15,734,730 | 15,000,000 | 15,163,214 | 0 | (23,623) | 0 | 0 | 3.250 | 3.079 | MS | 153,021 | 487,500 | 04/28/2014 | 03/08/2024 |
| 3130A1-XJ-2 | FEDERAL HOME LOAN BANKS | | | 1 | | 8,057,680 | | 102,8010 | 8,000,000 | 8,039,643 | 0 | (5,533) | 0 | 0 | 2.875 | 2.810 | JD | 10,861 | 230,000 | 08/19/2014 | 06/14/2024 |
| 3130A2-UW-4 | FEDERAL HOME LOAN BANKS | | | 1 | | 9,678,600 | | 102,5440 | 9,500,000 | 9,627,206 | 0 | (17,128) | 0 | 0 | 2.875 | 2.673 | MS | 81,938 | 273,125 | 12/01/2014 | 09/13/2024 |
| 3130A3-GE-8 | FEDERAL HOME LOAN BANKS | | | 1 | | 17,599,225 | | 17,790,010 | 17,500,000 | 17,571,511 | 0 | (9,241) | 0 | 0 | 2.750 | 2.703 | JD | 24,063 | 481,250 | 12/01/2014 | 12/13/2024 |
| 3130A4-CH-3 | FEDERAL HOME LOAN BANKS | | | 1 | | 19,704,400 | | 19,816,940 | 20,000,000 | 19,779,847 | 0 | 27,515 | 0 | 0 | 2.375 | 2.559 | MS | 141,181 | 475,000 | 03/11/2015 | 03/14/2025 |
| 3130A5-DA-4 | FEDERAL HOME LOAN BANKS | | | 1 | | 24,110,247 | | 24,644,403 | 24,500,000 | 24,199,532 | 0 | 35,737 | 0 | 0 | 2.625 | 2.829 | JD | 32,156 | 643,125 | 06/12/2015 | 06/13/2025 |
| 3130A5-R3-5 | FEDERAL HOME LOAN BANKS | | | 1 | | 22,291,720 | | 22,552,068 | 22,000,000 | 22,228,235 | 0 | (27,284) | 0 | 0 | 2.875 | 2.739 | JD | 31,625 | 632,500 | 08/18/2015 | 06/13/2025 |
| 3130A6-EU-7 | FEDERAL HOME LOAN BANKS | | | 1 | | 4,024,640 | | 101,2760 | 4,000,000 | 4,019,826 | 0 | (2,299) | 0 | 0 | 2.750 | 2.696 | MS | 36,361 | 110,000 | 11/16/2015 | 09/02/2025 |
| 313373-2Y-7 | FEDERAL HOME LOAN BANKS | | | 1 | | 1,675,928 | | 1,779,766 | 1,700,000 | 1,691,273 | 0 | 2,520 | 0 | 0 | 3.625 | 3.833 | MS | 18,659 | 61,625 | 03/24/2011 | 03/12/2021 |
| 313373-ZY-1 | FEDERAL HOME LOAN BANKS | | | 1 | | 8,655,805 | | 8,927,661 | 8,500,000 | 8,559,666 | 0 | (16,059) | 0 | 0 | 3.625 | 3.436 | JD | 17,118 | 308,125 | 06/08/2011 | 06/11/2021 |
| 313376-C9-4 | FEDERAL HOME LOAN BANKS | | | 1 | | 15,041,850 | | 15,262,965 | 15,000,000 | 15,017,696 | 0 | (4,211) | 0 | 0 | 2.625 | 2.610 | JD | 22,969 | 393,750 | 11/17/2011 | 12/10/2021 |
| 313379-O6-9 | FEDERAL HOME LOAN BANKS | | | 1 | | 8,982,900 | | 9,939,655 | 9,000,000 | 8,991,948 | 0 | 1,710 | 0 | 0 | 2.125 | 2.158 | JD | 11,156 | 191,250 | 06/12/2012 | 06/10/2022 |
| 313383-OR-5 | FEDERAL HOME LOAN BANKS | | | 1 | | 8,957,340 | | 105,0820 | 9,000,000 | 8,974,608 | 0 | 4,195 | 0 | 0 | 3.250 | 3.334 | JD | 17,875 | 292,500 | 08/27/2013 | 06/09/2023 |
| 313383-WD-9 | FEDERAL HOME LOAN BANKS | | | 1 | | 6,051,180 | | 103,8830 | 6,000,000 | 6,028,521 | 0 | (15,581) | 0 | 0 | 3.125 | 3.038 | MS | 58,333 | 187,500 | 09/27/2013 | 09/09/2022 |
| 313383-Y6-2 | FEDERAL HOME LOAN BANKS | | | 1 | | 10,610,900 | | 10,687,360 | 10,000,000 | 10,097,002 | 0 | (15,308) | 0 | 0 | 3.570 | 3.409 | FA | 119,992 | 357,000 | 08/27/2013 | 08/28/2023 |
| 313370-E3-8 | FEDERAL HOME LOAN BANKS CONS | | | | 1 | 14,613,000 | | 103,1240 | 15,000,000 | 14,886,621 | 0 | 43,472 | 0 | 0 | 3.375 | 3.735 | JD | 26,719 | 506,250 | 12/28/2010 | 06/12/2020 |
| 313560-O2-2 | FEDERAL NATL MTG ASSN | | | 1 | | 25,583,870 | | 24,508,562 | 26,000,000 | 25,629,678 | 0 | 38,349 | 0 | 0 | 1.875 | 2.065 | MS | 131,354 | 483,438 | 10/20/2016 | 09/24/2026 |
| 313560-WJ-8 | FEDERAL NATL MTG ASSN | | | 1 | | 3,995,760 | | 3,989,500 | 4,000,000 | 3,998,906 | 0 | 2,792 | 0 | 0 | 0.875 | 0.948 | MN | 9,889 | 35,000 | 11/15/2016 | 05/21/2018 |
| 313560-ZR-7 | FEDERAL NATL MTG ASSN | | | 1 | | 5,583,985 | | 101,3320 | 5,500,000 | 5,565,324 | 0 | (8,901) | 0 | 0 | 2.625 | 2.446 | MS | 46,120 | 144,375 | 11/16/2015 | 09/06/2024 |
| 3136FP-JS-7 | FEDERAL NATL MTG ASSN | | | 2 | | 9,404,700 | | 102,3730 | 9,400,000 | 9,400,000 | 0 | 0 | 0 | 0 | 3.050 | 3.073 | MS | 74,064 | 286,700 | 09/23/2010 | 09/28/2020 |
| 313660-U6-6 | FEDERAL NATL MTG ASSN | | | 2 | | 3,026,460 | | 2,966,001 | 3,000,000 | 3,019,117 | 0 | (2,572) | 0 | 0 | 2.250 | 2.161 | AO | 11,438 | 67,500 | 02/02/2015 | 10/30/2024 |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 | 3 Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|---|---|---------|-------------------------|--------------|---------------------|----------------|---|---------------|--------------|--|--|--|---|---|----------|----------------------|--------------|--|----------------------------------|------------|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | For e i g n | Bond CHAR | NAIC Designation | 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 |
| 3133XT-YY-6 | FHLB 4.375% | | | | 1 | 9,142,337 | | 103,5850 | 8,897,986 | 8,590,000 | 0 | (66,979) | 0 | 0 | 4.375 | 3.564 | JD | 17,747 | 375,813 | 06/23/2010 | 06/14/2019 |
| 3133XB-YM-1 | FHLB 4.625% | | | | 1 | 12,879,537 | | 106,1210 | 12,607,210 | 11,880,000 | 0 | (107,288) | 0 | 0 | 4.625 | 3.645 | JD | 28,999 | 549,450 | 06/24/2010 | 06/12/2020 |
| 592125-AM-0 | METROPOLITAN GOVT NASHVILLE | | | 4 | 1FE | 60,000 | | 138,0450 | 60,000 | 60,000 | 0 | 0 | 0 | 0 | 6.731 | 6.844 | JJ | 2,019 | 4,039 | 04/14/2010 | 07/01/2043 |
| 646139-X8-3 | NEW JERSEY ST TPK AUTH TPK REV | | | 4 | 1FE | 145,000 | | 149,3930 | 216,620 | 145,000 | 0 | 0 | 0 | 0 | 7.102 | 7.228 | JJ | 5,149 | 10,298 | 12/08/2010 | 01/01/2041 |
| 64971M-ZG-0 | NEW YORK N Y CITY TRANSITIONAL | | | 4 | 1FE | 119,498 | | 125,5460 | 150,655 | 120,000 | 0 | 21 | 0 | 0 | 5.767 | 5.888 | FA | 2,884 | 6,920 | 04/07/2011 | 08/01/2036 |
| 67766W-0G-0 | OHIO ST WTR DEV AUTH WTR POLLU | | | 4 | 1FE | 95,000 | | 115,2360 | 109,474 | 95,000 | 0 | 0 | 0 | 0 | 4.879 | 4.939 | JD | 386 | 4,635 | 08/12/2010 | 12/01/2034 |
| 68607D-NL-5 | OREGON ST DEPT TRANSN HWY USER | | | 4 | 1FE | 70,747 | | 128,7900 | 90,153 | 70,000 | 0 | (23) | 0 | 0 | 5.834 | 5.833 | MN | 522 | 4,084 | 04/01/2010 | 11/15/2034 |
| 709223-A2-7 | PENNSYLVANIA ST TPK COMMN TPK REGIONAL TRANSN DIST COLO | | | 4 | 1FE | 90,000 | | 130,8040 | 117,724 | 90,000 | 0 | 0 | 0 | 0 | 5.511 | 5.587 | JD | 413 | 4,960 | 08/31/2010 | 12/01/2045 |
| 759136-0P-2 | SALE REV | | | 4 | 1FE | 50,000 | | 136,2380 | 68,119 | 50,000 | 0 | 0 | 0 | 0 | 5.844 | 5.929 | MN | 487 | 2,922 | 11/10/2010 | 11/01/2050 |
| 91514A-EV-3 | UNIVERSITY TEX UNIV REV | | | 1 | 1FE | 168,173 | | 137,3630 | 178,572 | 130,000 | 0 | (700) | 0 | 0 | 5.000 | 3.470 | FA | 2,456 | 6,211 | 01/11/2017 | 08/15/2047 |
| 915217-WX-7 | UNIVERSITY VA UNIV REV | | | 1 | 1FE | 35,000 | | 104,2820 | 36,499 | 35,000 | 0 | 0 | 0 | 0 | 4.179 | 4.223 | MS | 378 | 0 | 09/21/2017 | 09/01/2117 |
| 2599999 | Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | 319,483,533 | XXX | 321,398,122 | 313,285,000 | 315,914,476 | 0 | (659,465) | 0 | 0 | XXX | XXX | XXX | 1,661,827 | 9,545,361 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 02R032-61-2 | FHLMC GOLD TBA 30 YR TBA | | | | 1 | 1,027,539 | | 102,6930 | 1,026,927 | 1,000,000 | 0 | 0 | 0 | 0 | 0.000 | (0.090) | N/A | 0 | 0 | 12/18/2017 | 01/15/2048 |
| 31306Y-3N-9 | FHLMC PC GOLD 15 YR | | | 4 | 1 | 164,544 | | 100,6000 | 159,332 | 158,382 | 0 | (444) | 0 | 0 | 2.500 | 1.741 | MON | 330 | 3,960 | 03/04/2013 | 01/01/2028 |
| 31307E-ZF-4 | FHLMC PC GOLD 15 YR | | | 4 | 1 | 416,164 | | 102,0850 | 409,669 | 401,303 | 0 | (871) | 0 | 0 | 3.000 | 2.218 | MON | 1,003 | 12,039 | 06/06/2014 | 10/01/2028 |
| 3132L7-S6-7 | FHLMC PC GOLD C1 30YR | | | 4 | 1 | 476,629 | | 104,7270 | 470,661 | 449,418 | 0 | 1,361 | 0 | 0 | 4.000 | 2.817 | MON | 1,498 | 4,494 | 08/31/2017 | 01/01/2044 |
| 3128MD-S6-4 | FHLMC PC GOLD COMB 15 | | | 4 | 1 | 477,814 | | 102,0230 | 470,001 | 460,682 | 0 | (937) | 0 | 0 | 3.000 | 2.321 | MON | 1,152 | 13,820 | 09/02/2014 | 08/01/2029 |
| 3128LX-AU-4 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 30,679 | | 108,4940 | 32,634 | 30,079 | 0 | (14) | 0 | 0 | 4.500 | 4.061 | MON | 113 | 1,504 | 02/25/2009 | 06/01/2035 |
| 3128M4-RW-5 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 12,577 | | 109,9860 | 14,029 | 12,755 | 0 | 2 | 0 | 0 | 5.500 | 5.978 | MON | 58 | 702 | 05/10/2007 | 05/01/2037 |
| 3128MG-VH-8 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 14,885 | | 108,8770 | 15,912 | 14,614 | 0 | (4) | 0 | 0 | 5.000 | 4.591 | MON | 61 | 731 | 01/06/2009 | 09/01/2038 |
| 3128MJ-09-4 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 483,324 | | 103,1980 | 475,452 | 460,720 | 0 | (418) | 0 | 0 | 3.500 | 2.726 | MON | 1,344 | 16,125 | 03/20/2015 | 03/01/2042 |
| 3128MJ-ZF-0 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 471,015 | | 100,0970 | 472,192 | 471,734 | 0 | 1,178 | 0 | 0 | 3.000 | 3.012 | MON | 0 | 0 | 12/28/2017 | 01/01/2047 |
| 312940-ZH-1 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 135,657 | | 106,7040 | 136,718 | 128,129 | 0 | (116) | 0 | 0 | 4.500 | 3.284 | MON | 480 | 5,766 | 12/15/2011 | 07/01/2040 |
| 312944-E3-1 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 315,491 | | 104,9910 | 313,158 | 298,270 | 0 | (281) | 0 | 0 | 4.000 | 2.889 | MON | 994 | 11,931 | 06/02/2014 | 12/01/2040 |
| 312944-FX-4 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 111,895 | | 104,9870 | 111,335 | 106,046 | 0 | (93) | 0 | 0 | 4.000 | 2.939 | MON | (197) | 4,242 | 08/06/2014 | 12/01/2040 |
| 31296U-SS-1 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 33,300 | | 107,6220 | 37,278 | 34,637 | 0 | 29 | 0 | 0 | 5.000 | 0.000 | MON | 144 | 1,732 | 08/10/2004 | 03/01/2034 |
| 31297E-UZ-7 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 60,241 | | 109,2890 | 68,077 | 62,291 | 0 | 37 | 0 | 0 | 5.500 | 0.000 | MON | 286 | 3,426 | 09/13/2004 | 09/01/2034 |
| 312970-C3-1 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 69,034 | | 110,8170 | 77,698 | 70,113 | 0 | 19 | 0 | 0 | 5.500 | 0.000 | MON | 321 | 3,856 | 05/10/2005 | 04/01/2035 |
| 31297U-ZY-9 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 103,063 | | 110,9430 | 116,238 | 104,773 | 0 | 28 | 0 | 0 | 5.500 | 0.000 | MON | 480 | 5,763 | 05/10/2005 | 05/01/2035 |
| 3132GK-MU-7 | FHLMC PC GOLD PC 30YR | | | 4 | 1 | 309,448 | | 104,9910 | 303,949 | 289,499 | 0 | (305) | 0 | 0 | 4.000 | 2.711 | MON | 965 | 11,580 | 05/01/2015 | 11/01/2041 |
| 3132HM-KF-7 | FHLMC PC GOLD PC 30YR | | | 4 | 1 | 261,293 | | 100,5410 | 250,197 | 248,851 | 0 | (247) | 0 | 0 | 3.000 | 2.324 | MON | 622 | 7,466 | 11/27/2012 | 09/01/2042 |
| 3132HP-G7-3 | FHLMC PC GOLD PC 30YR | | | 4 | 1 | 227,937 | | 100,5550 | 218,580 | 217,374 | 0 | (206) | 0 | 0 | 3.000 | 2.345 | MON | 543 | 6,521 | 11/29/2012 | 11/01/2042 |
| 3132JB-04-8 | FHLMC PC GOLD PC 30YR | | | 4 | 1 | 346,086 | | 103,1800 | 347,164 | 336,465 | 0 | (153) | 0 | 0 | 3.500 | 3.061 | MON | 981 | 11,776 | 08/29/2014 | 07/01/2043 |
| 3132JW-UV-1 | FHLMC PC GOLD PC 30YR | | | 4 | 1 | 470,262 | | 102,8490 | 471,772 | 458,705 | 0 | (83) | 0 | 0 | 3.500 | 3.116 | MON | 1,338 | 9,365 | 05/04/2017 | 12/01/2046 |
| 3128K8-F5-0 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 24,091 | | 108,1180 | 25,543 | 23,625 | 0 | (10) | 0 | 0 | 5.000 | 4.573 | MON | 98 | 1,181 | 03/11/2009 | 10/01/2035 |
| 312942-SZ-9 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 348,942 | | 104,9850 | 373,189 | 355,470 | 0 | 86 | 0 | 0 | 4.000 | 4.431 | MON | 1,185 | 14,219 | 04/01/2011 | 09/01/2040 |
| 312946-MC-7 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 947,756 | | 107,4740 | 1,001,306 | 931,670 | 0 | (233) | 0 | 0 | 4.500 | 4.169 | MON | 3,494 | 41,925 | 03/29/2011 | 03/01/2041 |
| 3128MJ-Y6-1 | FHLMC PC GOLD COMB 30 | | | 4 | 1 | 1,080,573 | | 100,1070 | 1,080,986 | 1,079,826 | 0 | 2,286 | 0 | 0 | 3.000 | 2.985 | MON | 394 | 788 | 12/18/2017 | 10/01/2046 |
| 3128MJ-ZC-7 | FHLMC PC GOLD COMB 30 3.500 | | | 4 | 1 | 235,190 | | 102,8490 | 235,909 | 229,375 | 0 | (49) | 0 | 0 | 3.500 | 3.113 | MON | 669 | 5,352 | 04/04/2017 | 12/01/2046 |
| 3138NW-YB-9 | FNMA PASS-THRU INT 15 YEAR | | | 4 | 1 | 398,218 | | 100,5000 | 392,604 | 390,649 | 0 | (512) | 0 | 0 | 2.500 | 2.106 | MON | 814 | 9,766 | 06/06/2013 | 12/01/2027 |
| 3138WF-RS-7 | FNMA PASS-THRU INT 15 YEAR | | | 4 | 1 | 735,040 | | 100,1930 | 727,087 | 725,686 | 0 | (557) | 0 | 0 | 2.500 | 2.246 | MON | 1,512 | 18,142 | 12/09/2015 | 10/01/2030 |
| 3138WH-RP-9 | FNMA PASS-THRU INT 15 YEAR | | | 4 | 1 | 359,133 | | 97,4320 | 344,768 | 353,853 | 0 | (298) | 0 | 0 | 2.000 | 1.728 | MON | 590 | 7,077 | 08/09/2016 | 08/01/2031 |
| 3140FL-MY-1 | FNMA PASS-THRU INT 15 YEAR | | | 4 | 1 | 475,916 | | 101,9100 | 472,167 | 463,320 | 0 | (452) | 0 | 0 | 3.000 | 2.506 | MON | 1,158 | 9,266 | 04/11/2017 | 12/01/2031 |
| 31418C-BX-1 | FNMA PASS-THRU INT 15 YEAR | | | 4 | 1 | 266,693 | | 103,4080 | 264,699 | 255,974 | 0 | 450 | 0 | 0 | 3.500 | 2.659 | MON | 747 | 3,733 | 06/30/2017 | 08/01/2031 |
| 31371K-TC-5 | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 7,216 | | 113,1570 | 8,047 | 7,201 | 0 | (3) | 0 | 0 | 6.000 | 0.000 | MON | 36 | 427 | 09/11/2003 | 09/01/2032 |
| 31371K-UB-5 | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 6,994 | | 113,1570 | 7,807 | 6,899 | 0 | (2) | 0 | 0 | 6.000 | 0.000 | MON | 34 | 400 | 09/11/2003 | 10/01/2032 |
| 31371P-SY-7 | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 3,902 | | 107,4360 | 4,364 | 4,062 | 0 | 4 | 0 | 0 | 5.000 | 0.000 | MON | 17 | 203 | 06/09/2005 | 06/01/2034 |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 | For e i g n | Bond CHAR | NAIC Designation | 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 |
| 31374T-2X-6. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 6,772 | | 112,8350 | 6,659 | 6,748 | 0 | (5) | 0 | 0 | 6.000 | 0.000 | MON | 33 | 400 | 09/11/2003 | 10/01/2029 |
| 31384W-KA-7. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 31,593 | | 112,2870 | 30,584 | 31,405 | 0 | (37) | 0 | 0 | 6.500 | 0.000 | MON | 166 | 1,988 | 03/10/2005 | 04/01/2031 |
| 31385J-RT-7. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 23,128 | | 113,2750 | 22,759 | 23,076 | 0 | (10) | 0 | 0 | 6.000 | 0.000 | MON | 114 | 1,090 | 09/11/2003 | 11/01/2032 |
| 31385W-2D-0. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 12,940 | | 113,2220 | 14,437 | 12,751 | 0 | (5) | 0 | 0 | 6.000 | 0.000 | MON | 64 | 765 | 09/11/2003 | 03/01/2033 |
| 31385X-D9-5. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 12,143 | | 113,2720 | 13,554 | 11,966 | 0 | (5) | 0 | 0 | 6.000 | 0.000 | MON | 60 | 718 | 09/11/2003 | 04/01/2033 |
| 31385X-HR-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 14,035 | | 113,1760 | 15,629 | 13,810 | 0 | (6) | 0 | 0 | 6.000 | 0.000 | MON | 69 | 829 | 09/11/2003 | 07/01/2033 |
| 31389J-VX-9. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 21,893 | | 115,0390 | 24,385 | 21,197 | 0 | (19) | 0 | 0 | 6.500 | 0.000 | MON | 115 | 1,378 | 08/10/2004 | 03/01/2032 |
| 31389S-HN-7. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 327 | | 110,8460 | 327 | 317 | 0 | 0 | 0 | 0 | 6.500 | 0.000 | MON | 2 | 21 | 03/10/2005 | 03/01/2032 |
| 3138A8-RH-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 717,723 | | 107,9300 | 746,863 | 691,990 | 0 | (366) | 0 | 0 | 4.500 | 3.728 | MON | 2,595 | 31,140 | 05/06/2011 | 03/01/2041 |
| 3138AE-KN-2. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 413,182 | | 107,7890 | 407,425 | 377,982 | 0 | (287) | 0 | 0 | 5.000 | 2.931 | MON | 1,575 | 17,324 | 01/11/2017 | 04/01/2041 |
| 3138EO-RA-9. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 640,810 | | 103,2590 | 643,666 | 623,353 | 0 | (313) | 0 | 0 | 3.500 | 2.998 | MON | 1,818 | 21,817 | 07/07/2014 | 12/01/2041 |
| 3138E9-AZ-3. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 171,721 | | 105,0250 | 171,659 | 163,446 | 0 | (127) | 0 | 0 | 4.000 | 3.060 | MON | 545 | 6,538 | 08/01/2014 | 03/01/2042 |
| 3138EE-N5-4. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 195,006 | | 105,0250 | 191,182 | 182,036 | 0 | (197) | 0 | 0 | 4.000 | 2.693 | MON | 607 | 7,281 | 12/08/2015 | 03/01/2042 |
| 3138EJ-C9-7. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 264,290 | | 103,3390 | 268,633 | 259,954 | 0 | (83) | 0 | 0 | 3.500 | 3.243 | MON | 758 | 9,098 | 10/08/2013 | 06/01/2042 |
| 3138EJ-QL-5. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 873,918 | | 103,2460 | 881,761 | 854,035 | 0 | (282) | 0 | 0 | 3.500 | 3.120 | MON | 2,491 | 22,418 | 03/06/2017 | 08/01/2042 |
| 3138ET-QL-3. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 51,674 | | 112,7630 | 50,834 | 45,081 | 0 | (12) | 0 | 0 | 6.000 | 2.155 | MON | 225 | 2,705 | 09/08/2016 | 07/01/2041 |
| 3138M5-7H-6. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 296,505 | | 100,5400 | 281,648 | 280,134 | 0 | (334) | 0 | 0 | 3.000 | 2.200 | MON | 700 | 8,404 | 09/27/2012 | 09/01/2042 |
| 3138MB-MB-9. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 287,902 | | 100,5400 | 303,544 | 301,912 | 0 | 234 | 0 | 0 | 3.000 | 3.717 | MON | 755 | 9,057 | 09/17/2013 | 09/01/2042 |
| 3138MG-FU-4. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 383,631 | | 100,7160 | 374,327 | 371,668 | 0 | (235) | 0 | 0 | 3.000 | 2.564 | MON | 929 | 11,150 | 02/19/2013 | 12/01/2042 |
| 3138MH-LY-7. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 336,759 | | 103,2160 | 325,609 | 315,465 | 0 | (362) | 0 | 0 | 3.500 | 2.469 | MON | 920 | 11,041 | 12/19/2012 | 11/01/2042 |
| 3138M1-LC-9. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 677,094 | | 100,7160 | 647,800 | 643,197 | 0 | (630) | 0 | 0 | 3.000 | 2.305 | MON | 1,608 | 19,296 | 05/01/2013 | 03/01/2043 |
| 3138W2-WX-9. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 286,098 | | 100,4990 | 292,624 | 291,170 | 0 | 75 | 0 | 0 | 3.000 | 3.267 | MON | 728 | 8,735 | 09/17/2014 | 05/01/2043 |
| 3138WE-EV-7. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 882,543 | | 102,7270 | 885,138 | 861,642 | 0 | (300) | 0 | 0 | 3.500 | 3.092 | MON | 2,513 | 30,157 | 12/05/2016 | 03/01/2045 |
| 3138WE-PN-3. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 753,392 | | 102,7270 | 754,772 | 734,736 | 0 | 2,038 | 0 | 0 | 3.500 | 3.032 | MON | 0 | 0 | 12/19/2017 | 05/01/2045 |
| 3138WJ-T6-3. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 472,265 | | 100,0510 | 473,226 | 472,986 | 0 | 1,181 | 0 | 0 | 3.000 | 2.999 | MON | 0 | 0 | 12/28/2017 | 01/01/2047 |
| 3138XF-KF-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 176,002 | | 100,1600 | 180,869 | 176,243 | 0 | 66 | 0 | 0 | 3.000 | 3.778 | MON | 451 | 5,417 | 03/03/2014 | 11/01/2043 |
| 3138YW-JZ-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 501,210 | | 104,6270 | 502,196 | 479,986 | 0 | 1,476 | 0 | 0 | 4.000 | 3.058 | MON | 0 | 0 | 12/20/2017 | 10/01/2045 |
| 31391G-PW-0. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 5,431 | | 111,7130 | 5,974 | 5,348 | 0 | (2) | 0 | 0 | 6.000 | 0.000 | MON | 27 | 321 | 09/11/2003 | 11/01/2032 |
| 31391H-CR-3. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 1,264 | | 110,8450 | 1,360 | 1,227 | 0 | (1) | 0 | 0 | 6.500 | 0.000 | MON | 7 | 80 | 03/10/2005 | 07/01/2032 |
| 31402C-4B-5. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 4,194 | | 112,7830 | 4,581 | 4,062 | 0 | (4) | 0 | 0 | 6.500 | 0.000 | MON | 22 | 264 | 03/10/2005 | 05/01/2034 |
| 31402D-M5-6. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 1,995 | | 113,2350 | 2,198 | 1,941 | 0 | (1) | 0 | 0 | 6.500 | 0.000 | MON | 11 | 126 | 03/10/2005 | 09/01/2034 |
| 31402V-GU-8. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 5,253 | | 111,0660 | 5,661 | 5,097 | 0 | (4) | 0 | 0 | 6.500 | 0.000 | MON | 28 | 331 | 03/10/2005 | 09/01/2033 |
| 31403V-S8-3. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 4,427 | | 110,8450 | 4,763 | 4,297 | 0 | (2) | 0 | 0 | 6.500 | 0.000 | MON | 23 | 279 | 03/10/2005 | 01/01/2034 |
| 31404B-LU-4. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 215,642 | | 109,4880 | 227,674 | 207,944 | 0 | (204) | 0 | 0 | 5.500 | 4.659 | MON | 953 | 11,437 | 01/08/2009 | 01/01/2034 |
| 31404E-C7-9. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 21,870 | | 111,0340 | 23,698 | 21,343 | 0 | (11) | 0 | 0 | 6.500 | 0.000 | MON | 116 | 1,387 | 03/10/2005 | 02/01/2034 |
| 31405H-GX-0. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 3,703 | | 112,0230 | 4,030 | 3,598 | 0 | (2) | 0 | 0 | 6.500 | 0.000 | MON | 19 | 234 | 03/10/2005 | 08/01/2034 |
| 31406N-GV-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 27,627 | | 110,8450 | 29,704 | 26,798 | 0 | (19) | 0 | 0 | 6.500 | 0.000 | MON | 145 | 1,742 | 03/10/2005 | 03/01/2035 |
| 31410K-JY-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 147,609 | | 112,7240 | 151,674 | 134,553 | 0 | (152) | 0 | 0 | 6.000 | 2.922 | MON | 673 | 8,073 | 05/05/2011 | 05/01/2038 |
| 31417D-NB-5. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 451,977 | | 100,5400 | 446,535 | 444,135 | 0 | (188) | 0 | 0 | 3.000 | 2.714 | MON | 1,110 | 13,324 | 11/10/2016 | 10/01/2042 |
| 31417G-T5-5. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 309,270 | | 103,0440 | 307,653 | 298,564 | 0 | (173) | 0 | 0 | 3.500 | 2.938 | MON | 871 | 10,450 | 06/19/2013 | 06/01/2043 |
| 31417Y-7B-7. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 83,697 | | 103,2590 | 85,357 | 83,607 | 0 | (20) | 0 | 0 | 3.500 | 3.288 | MON | 241 | 2,893 | 10/12/2011 | 10/01/2041 |
| 31418A-JV-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 221,871 | | 100,5400 | 215,299 | 214,142 | 0 | (155) | 0 | 0 | 3.000 | 2.507 | MON | 535 | 6,424 | 09/11/2012 | 09/01/2042 |
| 31418B-XZ-4. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 502,802 | | 102,7270 | 501,241 | 487,936 | 0 | 1,298 | 0 | 0 | 3.500 | 2.941 | MON | 1,423 | 11,423 | 10/17/2017 | 01/01/2046 |
| 31418C-CT-9. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 471,371 | | 96,5600 | 456,048 | 472,293 | 0 | 2 | 0 | 0 | 2.500 | 2.533 | MON | 984 | 11,807 | 11/07/2016 | 10/01/2046 |
| 31418C-DN-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 247,721 | | 104,6280 | 245,891 | 235,015 | 0 | 720 | 0 | 0 | 4.000 | 2.960 | MON | 783 | 1,567 | 09/26/2017 | 11/01/2046 |
| 31419B-7B-5. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 184,797 | | 105,0420 | 186,563 | 177,609 | 0 | (118) | 0 | 0 | 4.000 | 3.205 | MON | 592 | 7,104 | 10/31/2011 | 10/01/2040 |
| 31419F-C3-8. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 811,622 | | 105,0690 | 799,311 | 760,747 | 0 | (927) | 0 | 0 | 4.000 | 2.617 | MON | 2,536 | 30,430 | 01/21/2016 | 09/01/2040 |
| 31419F-FW-1. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 271,587 | | 105,0710 | 289,476 | 275,504 | 0 | 45 | 0 | 0 | 4.000 | 4.315 | MON | 918 | 11,020 | 04/04/2011 | 11/01/2040 |
| 3138WJ-EX-2. | FNMA PASS-THRU INT 20 YEAR | | | 4 | 1 | 938,702 | | 101,5910 | 911,485 | 897,206 | 0 | (1,325) | 0 | 0 | 3.000 | 2.214 | MON | 2,243 | 26,916 | 10/19/2016 | 11/01/2036 |
| 31417B-P3-5. | FNMA PASS-THRU LNG 30 YEAR | | | 4 | 1 | 277,220 | | 103,2420 | 281,587 | 272,746 | 0 | (84) | 0 | 0 | 3.500 | 3.248 | MON | 796 | 9,546 | 11/15/2013 | 04/01/2042 |
| 01F040-61-0. | TBA FNMA SF 4.00 30 YRS JAN | | | | 1 | 1,569,258 | | 104,5740 | 1,568,609 | 1,500,000 | 0 | 0 | 0 | 0 | 0.000 | (0.150) | N/A | 0 | 0 | 12/18/2017 | 01/15/2048 |

E10.4

ANNUAL STATEMENT FOR THE YEAR 2017 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 |
| CUSIP Identification | Description | Code | For Foreign Bond CHAR | NAIC Designation | 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 |
| 2699999 | Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | 26,194,002 | XXX | 26,213,588 | 25,428,525 | 26,178,349 | 0 | (779) | 0 | 0 | XXX | XXX | XXX | 58,161 | 635,226 | XXX | XXX |
| 3199999 | Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions | | | | 345,677,536 | XXX | 347,611,709 | 338,713,525 | 342,092,824 | 0 | (660,244) | 0 | 0 | XXX | XXX | XXX | 1,719,988 | 10,180,587 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | |
| 225433-AI-8 | CREDIT SUISSE GRP FDG GUEHNSEY | | | 2F | 254,857 | | 103,1290 | 262,980 | 255,000 | 254,885 | 0 | 19 | 0 | 3,800 | 3,846 | JJ | 565 | 9,690 | 06/30/2016 | 06/09/2023 |
| 90131H-BK-0 | GLBL DE | | | 2FE | 72,911 | | 130,9640 | 130,964 | 100,000 | 75,951 | 0 | 473 | 0 | 6,150 | 0,000 | MS | 2,050 | 6,150 | 07/20/2007 | 03/01/2037 |
| 002824-BD-1 | ABBOTT LABS | | | 2FE | 74,867 | | 101,1580 | 75,868 | 75,000 | 74,895 | 0 | 25 | 0 | 2,900 | 0 | MN | 187 | 2,223 | 11/17/2016 | 11/30/2021 |
| 00287Y-AQ-2 | ABBVIE INC | | | 2FE | 89,843 | | 102,8080 | 92,527 | 90,000 | 89,879 | 0 | 14 | 0 | 3,600 | 3,654 | MN | 423 | 3,240 | 05/05/2015 | 05/14/2025 |
| 00287Y-AR-0 | ABBVIE INC | | | 2FE | 173,005 | | 109,8340 | 192,210 | 175,000 | 173,144 | 0 | 69 | 0 | 4,500 | 4,642 | MN | 1,028 | 7,875 | 12/22/2015 | 05/14/2035 |
| 00115A-AF-6 | AEP TRANSMISSION CO | | | 1FE | 120,055 | | 105,9130 | 127,096 | 120,000 | 120,054 | 0 | (1) | 0 | 4,000 | 4,037 | JD | 400 | 4,933 | 11/16/2016 | 12/01/2046 |
| 008117-AP-8 | AETNA INC | | | 2FE | 195,384 | | 99,0320 | 198,063 | 200,000 | 196,638 | 0 | 629 | 0 | 2,750 | 3,149 | MN | 703 | 5,500 | 12/22/2015 | 11/15/2022 |
| 02153L-AA-2 | ALTERRA FIN LLC | | | 2FE | 142,950 | | 108,5530 | 135,691 | 125,000 | 132,447 | 0 | (2,517) | 0 | 6,250 | 3,980 | MS | 1,753 | 7,813 | 07/16/2013 | 09/30/2020 |
| 026874-DA-2 | AMERICAN INTL GROUP INC | | | 2FE | 64,608 | | 107,7100 | 70,012 | 65,000 | 64,631 | 0 | 7 | 0 | 4,500 | 4,588 | JJ | 1,341 | 2,925 | 07/09/2014 | 07/16/2044 |
| 026874-DH-7 | AMERICAN INTL GROUP INC | | | 2FE | 302,539 | | 103,7010 | 305,917 | 295,000 | 301,607 | 0 | (703) | 0 | 3,900 | 3,608 | AO | 2,876 | 11,505 | 12/14/2016 | 04/01/2026 |
| 026874-DH-7 | AMERICAN INTL GROUP INC MTN | | | | | | | | | | | | | | | | | | | |
| 026870-DG-0 | BE | | | 2FE | 80,010 | | 100,1250 | 90,113 | 90,000 | 89,927 | 0 | 1,650 | 0 | 5,850 | 7,950 | JJ | 2,413 | 5,265 | 05/11/2010 | 01/16/2018 |
| 03040W-AR-6 | AMERICAN WTR CAP CORP | | | 1FE | 74,770 | | 103,1870 | 74,390 | 75,000 | 74,771 | 0 | 2 | 0 | 3,750 | 3,803 | MS | 1,102 | 0 | 08/07/2017 | 09/01/2047 |
| 031162-BM-1 | AMGEN INC | | | 2FE | 134,884 | | 104,5190 | 130,648 | 125,000 | 131,027 | 0 | (1,462) | 0 | 3,875 | 2,576 | MN | 619 | 4,844 | 04/21/2015 | 11/15/2021 |
| 031162-CF-5 | AMGEN INC | | | 2FE | 137,742 | | 111,8510 | 153,235 | 137,000 | 137,732 | 0 | (9) | 0 | 4,663 | 4,685 | JD | 284 | 5,972 | 11/09/2016 | 06/15/2051 |
| 032511-AY-3 | ANADARKO PETE CORP | | | 3FE | 30,919 | | 122,4810 | 30,620 | 25,000 | 30,123 | 535 | (166) | 0 | 6,450 | 4,838 | MS | 475 | 1,613 | 09/20/2012 | 09/15/2036 |
| 035242-AM-8 | ANHEUSER BUSCH INBEV FIN INC | | | 2FE | 277,747 | | 111,8150 | 290,719 | 260,000 | 276,652 | 0 | (632) | 0 | 4,700 | 4,227 | FA | 5,092 | 12,220 | 03/28/2016 | 02/01/2036 |
| 036752-AD-5 | ANTHEM INC | | | 2FE | 99,975 | | 106,3240 | 101,008 | 95,000 | 99,972 | 0 | (3) | 0 | 4,375 | 4,110 | JD | 462 | 0 | 12/19/2017 | 12/01/2047 |
| 037411-AZ-8 | APACHE CORP | | | 2FE | 154,085 | | 100,7550 | 151,133 | 150,000 | 153,266 | 0 | (709) | 0 | 3,250 | 2,727 | AO | 1,029 | 4,875 | 11/04/2016 | 04/15/2022 |
| 037833-BY-5 | APPLE INC | | | 1FE | 334,695 | | 102,0560 | 331,683 | 325,000 | 333,101 | 0 | (901) | 0 | 3,250 | 2,916 | FA | 3,756 | 10,563 | 03/17/2016 | 02/23/2026 |
| 037833-DD-9 | APPLE INC | | | 1FE | 139,201 | | 102,4800 | 143,472 | 140,000 | 139,205 | 0 | 5 | 0 | 3,750 | 3,818 | MS | 1,590 | 0 | 09/05/2017 | 09/12/2047 |
| 03939C-AA-1 | ARCH CAPITAL FINANCE LLC | | | 2FE | 129,975 | | 104,1120 | 130,141 | 125,000 | 129,959 | 0 | (16) | 0 | 4,011 | 3,509 | JD | 223 | 0 | 12/19/2017 | 12/15/2026 |
| 03938J-AA-7 | ARCH CAPITAL GROUP INC | | | 2FE | 55,000 | | 116,6420 | 64,153 | 55,000 | 55,000 | 0 | 0 | 0 | 5,144 | 5,210 | MN | 472 | 2,829 | 12/10/2013 | 11/01/2043 |
| 00206R-DB-5 | AT&T INC | | | 2FE | 801,640 | | 103,3490 | 795,783 | 770,000 | 792,880 | 0 | (5,032) | 0 | 3,800 | 3,066 | MS | 8,615 | 29,260 | 03/28/2016 | 03/15/2022 |
| 00206R-DR-0 | AT&T INC | | | 2FE | 59,717 | | 105,7620 | 63,457 | 60,000 | 59,725 | 0 | 7 | 0 | 5,250 | 5,358 | MS | 1,050 | 1,768 | 01/31/2017 | 03/01/2037 |
| 00206R-EN-8 | AT&T INC | | | 2FE | 44,920 | | 101,2600 | 45,567 | 45,000 | 44,921 | 0 | 1 | 0 | 4,900 | 4,974 | FA | 882 | 0 | 07/27/2017 | 08/14/2037 |
| 00206R-EQ-1 | AT&T INC | | | 2FE | 49,883 | | 100,3280 | 50,164 | 50,000 | 49,883 | 0 | 0 | 0 | 5,300 | 5,385 | FA | 1,060 | 0 | 07/27/2017 | 08/14/2058 |
| 049560-AM-7 | ATMOS ENERGY CORP | | | 1FE | 88,161 | | 109,2010 | 92,821 | 85,000 | 88,123 | (38) | 0 | 0 | 4,125 | 3,938 | AO | 740 | 1,753 | 06/09/2017 | 10/15/2044 |
| 05463H-AA-9 | AXIS SPECIALTY FINANCE LLC | | | 2FE | 189,348 | | 107,0280 | 187,298 | 175,000 | 183,619 | 0 | (3,396) | 0 | 5,875 | 3,791 | JD | 857 | 10,281 | 04/07/2016 | 06/01/2020 |
| 05523U-AJ-9 | BAE SYS HLDGS INC | | | 2FE | 124,564 | | 105,4410 | 131,801 | 125,000 | 124,920 | 0 | 52 | 0 | 6,375 | 6,526 | JD | 664 | 7,969 | 06/01/2009 | 06/01/2019 |
| 05723K-AB-6 | BAKER HUGHES A GE CO LLC 144A | | | 1FE | 70,000 | | 99,8320 | 69,882 | 70,000 | 70,000 | 0 | 0 | 0 | 3,337 | 3,365 | JD | 130 | 0 | 12/06/2017 | 12/15/2027 |
| 059165-EF-3 | BALTIMORE GAS & ELEC CO | | | 1FE | 69,970 | | 102,5140 | 71,760 | 70,000 | 69,982 | 0 | 3 | 0 | 3,350 | 3,383 | JJ | 1,173 | 2,345 | 06/12/2013 | 07/01/2023 |
| 059165-EG-1 | BALTIMORE GAS & ELEC CO | | | 1FE | 425,331 | | 94,4360 | 424,962 | 450,000 | 425,414 | 83 | 0 | 0 | 2,400 | 3,152 | FA | 4,080 | 0 | 12/19/2017 | 08/15/2026 |
| 06051G-FP-9 | BANK AMER CORP | | | 2FE | 219,557 | | 103,4120 | 232,677 | 225,000 | 220,562 | 0 | 508 | 0 | 3,950 | 4,313 | AO | 1,728 | 8,888 | 12/23/2015 | 04/21/2025 |
| 06051G-FU-8 | BANK AMER CORP | | | 2FE | 230,000 | | 106,7400 | 245,503 | 230,000 | 230,000 | 0 | 0 | 0 | 4,450 | 4,500 | MS | 3,355 | 10,235 | 02/29/2016 | 03/03/2026 |
| 06051G-GA-1 | BANK AMER CORP | | | 1FE | 25,000 | | 99,2320 | 24,808 | 25,000 | 25,000 | 0 | 0 | 0 | 3,248 | 3,274 | AO | 158 | 812 | 10/18/2016 | 10/21/2027 |
| 06051G-GG-8 | BANK AMER CORP | | | 1FE | 224,588 | | 112,6960 | 253,565 | 225,000 | 224,594 | 0 | 6 | 0 | 4,443 | 4,504 | JJ | 4,471 | 4,998 | 01/31/2017 | 01/20/2048 |
| 06051G-GR-4 | BANK AMER CORP | | | 1FE | 91,481 | | 101,6450 | 91,481 | 90,000 | 90,647 | (3) | 0 | 0 | 3,593 | 3,535 | JJ | 1,437 | 0 | 12/19/2017 | 07/21/2028 |
| 060505-DR-2 | BANK OF AMERICA CORPORATION | | | 3FE | 80,098 | | 100,3400 | 200,680 | 200,000 | 80,058 | (40) | 0 | 0 | 8,000 | 0,000 | JJ | 6,756 | 16,000 | 01/24/2008 | 12/29/2099 |
| 075887-BF-5 | BECTON DICKINSON & CO | | | 2FE | 35,000 | | 102,4200 | 35,847 | 35,000 | 35,000 | 0 | 0 | 0 | 3,734 | 3,769 | JD | 58 | 1,307 | 12/04/2014 | 12/15/2024 |
| 084423-AQ-5 | BERKLEY W R CORP | | | 2FE | 106,776 | | 107,6260 | 107,626 | 100,000 | 101,514 | (814) | 0 | 0 | 7,375 | 6,528 | MS | 2,172 | 7,375 | 01/07/2010 | 09/15/2019 |
| 084423-AR-3 | BERKLEY W R CORP | | | 2FE | 99,710 | | 106,8460 | 106,846 | 100,000 | 99,906 | 32 | 0 | 0 | 5,375 | 5,486 | MS | 1,583 | 5,375 | 09/13/2010 | 09/15/2020 |
| 084670-BK-3 | BERKSHIRE HATHAWAY INC DEL | | | 1FE | 45,177 | | 115,2380 | 46,095 | 40,000 | 45,039 | (120) | 0 | 0 | 4,500 | 3,758 | FA | 700 | 1,800 | 11/04/2016 | 02/11/2043 |
| 092113-AK-5 | BLACK HILLS CORP | | | 2FE | 89,889 | | 100,2730 | 90,245 | 90,000 | 89,961 | 37 | 0 | 0 | 2,500 | 2,559 | JJ | 1,063 | 2,250 | 01/08/2016 | 01/11/2019 |
| 11134L-AG-4 | BROADCOM CORP 144A | | | 2FE | 149,337 | | 98,4050 | 147,607 | 150,000 | 149,391 | 54 | 0 | 0 | 3,875 | 3,967 | JJ | 2,680 | 2,842 | 01/11/2017 | 01/15/2027 |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Bond CHAR | NAIC Designation | 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 |
| 12189L-AJ-0. | BURLINGTON NORTHN SANTA FE CP | | | 1,2 | 1FE | 114,448 | | 112,342 | 100,000 | 113,961 | 0 | (372) | 0 | 0 | 4.400 | 3.557 | MS | 1,296 | 4,400 | 09/06/2016 | 03/15/2042 |
| 12189L-AX-9. | BURLINGTON NORTHN SANTA FE CP | | | 1,2 | 1FE | 19,885 | | 117,158 | 20,000 | 19,889 | 0 | 2 | 0 | 0 | 4.700 | 4.792 | MS | 313 | 940 | 08/13/2015 | 09/01/2045 |
| 13342B-AE-5. | CAMERON INTERNATIONAL CORP | | | 1 | 2FE | 207,183 | | 103,913 | 185,000 | 194,440 | 0 | (2,590) | 0 | 0 | 4.500 | 2.941 | JD | 694 | 8,325 | 10/10/2012 | 06/01/2021 |
| 13342B-AJ-4. | CAMERON INTERNATIONAL CORP | | | 1 | 2FE | 126,319 | | 101,538 | 125,000 | 125,696 | 0 | (146) | 0 | 0 | 3.600 | 3.491 | AO | 763 | 4,500 | 07/15/2013 | 04/30/2022 |
| 14042R-BT-7. | CAPITAL ONE NATL ASSN VA | | | 2 | 2FE | 249,613 | | 245,236 | 250,000 | 249,710 | 0 | 74 | 0 | 0 | 2.250 | 2.296 | MS | 1,688 | 5,625 | 09/08/2016 | 09/13/2021 |
| 151020-AM-6. | CELGENE CORP | | | 2FE | 2FE | 75,872 | | 106,692 | 75,000 | 75,860 | 0 | (12) | 0 | 0 | 4.625 | 4.601 | MN | 443 | 3,469 | 04/21/2017 | 05/15/2044 |
| 151020-AW-4. | CELGENE CORP | | | 2FE | 2FE | 49,867 | | 103,873 | 50,000 | 49,867 | 0 | 0 | 0 | 0 | 4.350 | 4.414 | MN | 314 | 0 | 10/31/2017 | 11/15/2047 |
| 15189W-AH-3. | SR NT | | | 1 | 2FE | 79,943 | | 127,585 | 80,000 | 79,949 | 0 | 1 | 0 | 0 | 5.850 | 5.941 | JJ | 2,158 | 4,680 | 01/04/2011 | 01/15/2041 |
| 161175-AZ-7. | CHARTER COMMUNICATIONS OPER | | | 1,2 | 2FE | 75,000 | | 116,763 | 75,000 | 75,000 | 0 | 0 | 0 | 0 | 6.384 | 6.486 | AO | 904 | 4,788 | 07/09/2015 | 10/23/2035 |
| 161175-BA-1. | CHARTER COMMUNICATIONS OPER | | | 1,2 | 2FE | 126,363 | | 116,593 | 120,000 | 126,216 | 1,638 | (104) | 0 | 0 | 6.484 | 6.486 | AO | 1,470 | 7,781 | 07/25/2016 | 10/23/2045 |
| 171232-AP-6. | CHUBB CORP | | | 1 | 2FE | 125,450 | | 99,250 | 130,000 | 125,304 | 0 | (210) | 0 | 0 | 3.609 | 3.824 | JAJO | 808 | 6,456 | 01/15/2010 | 03/29/2067 |
| 125509-BU-2. | CIGNA CORPORATION | | | 1,2 | 2FE | 112,588 | | 100,488 | 115,000 | 113,048 | 0 | 231 | 0 | 0 | 3.250 | 3.547 | AO | 789 | 3,738 | 12/22/2015 | 04/15/2025 |
| 172967-JT-9. | CITIGROUP INC | | | 2FE | 2FE | 105,878 | | 105,553 | 100,000 | 105,183 | 0 | (597) | 0 | 0 | 4.400 | 3.632 | JD | 257 | 4,400 | 10/31/2016 | 06/10/2025 |
| 172967-KA-8. | CITIGROUP INC | | | 2FE | 2FE | 273,664 | | 105,870 | 275,000 | 273,847 | 0 | 92 | 0 | 0 | 4.450 | 4.554 | MS | 3,127 | 10,078 | 12/22/2015 | 09/29/2027 |
| 172967-KN-0. | CITIGROUP INC | | | 2FE | 2FE | 274,857 | | 100,597 | 270,000 | 274,337 | 0 | (448) | 0 | 0 | 3.400 | 3.204 | MN | 1,530 | 9,180 | 10/31/2016 | 05/01/2026 |
| 172967-KR-1. | CITIGROUP INC | | | 2FE | 2FE | 24,936 | | 110,235 | 25,000 | 24,936 | 0 | 1 | 0 | 0 | 4.750 | 4.823 | MN | 142 | 1,188 | 02/07/2017 | 05/18/2046 |
| 172967-LG-4. | CITIGROUP INC | | | 2FE | 2FE | 139,598 | | 99,798 | 140,000 | 139,651 | 0 | 53 | 0 | 0 | 2.750 | 2.832 | AO | 706 | 1,925 | 04/19/2017 | 04/25/2022 |
| 172967-LJ-8. | CITIGROUP INC | | | 2FE | 2FE | 40,000 | | 108,570 | 40,000 | 40,000 | 0 | 0 | 0 | 0 | 4.281 | 4.327 | AO | 319 | 851 | 04/18/2017 | 04/24/2048 |
| 174010-AD-3. | CITIZENS BANK N A | | | 2 | 2FE | 299,967 | | 100,237 | 300,000 | 299,987 | 0 | 11 | 0 | 0 | 2.500 | 2.519 | MS | 2,229 | 7,500 | 03/09/2016 | 03/14/2019 |
| 125896-BR-0. | CMS ENERGY CORP | | | 1,2 | 2FE | 119,581 | | 115,813 | 120,000 | 119,623 | 0 | 36 | 0 | 0 | 2.950 | 3.012 | FA | 1,337 | 2,773 | 10/31/2016 | 02/15/2027 |
| 125896-BS-8. | CMS ENERGY CORP | | | 2FE | 2FE | 75,920 | | 100,884 | 75,000 | 75,882 | 0 | (37) | 0 | 0 | 3.450 | 3.300 | FA | 978 | 1,308 | 07/13/2017 | 08/15/2027 |
| 196500-AA-0. | COLORADO INTST GAS CO 144A | | | 1,2 | 2FE | 272,610 | | 274,569 | 275,000 | 272,843 | 0 | 203 | 0 | 0 | 4.150 | 4.305 | FA | 4,311 | 11,381 | 11/07/2016 | 08/15/2026 |
| 20030N-AM-3. | COMCAST CORP 6.45% | | | 1 | 1FE | 91,782 | | 134,930 | 75,000 | 89,492 | 0 | (447) | 0 | 0 | 6.450 | 4.947 | MS | 1,424 | 4,838 | 04/10/2012 | 03/15/2037 |
| 20605P-AJ-0. | CONCHO RES INC | | | 2FE | 2FE | 14,962 | | 108,743 | 15,000 | 14,963 | 0 | 0 | 0 | 0 | 4.875 | 4.951 | AO | 193 | 0 | 09/13/2017 | 10/01/2047 |
| 208251-AE-8. | CONOCO INC 6.95% SNR NTS | | | 15/04 | 2FE | 113,179 | | 131,341 | 100,000 | 111,906 | 0 | (743) | 0 | 0 | 6.950 | 5.595 | AO | 1,467 | 6,950 | 03/31/2016 | 04/15/2029 |
| 209111-FK-4. | CONSOLIDATED EDISON CO N Y | | | 1,2 | 1FE | 29,739 | | 109,118 | 30,000 | 29,742 | 0 | 3 | 0 | 0 | 4.300 | 4.393 | JD | 108 | 1,344 | 11/10/2016 | 12/01/2056 |
| 222662-AJ-3. | COVENTRY HEALTH CARE INC | | | 1 | 2FE | 59,880 | | 108,257 | 60,000 | 59,951 | 0 | 13 | 0 | 0 | 5.450 | 5.551 | JD | 145 | 3,270 | 06/02/2011 | 06/15/2021 |
| 126408-GS-6. | CSX CORP SR NT | | | 1 | 2FE | 127,898 | | 133,078 | 100,000 | 125,078 | 0 | (647) | 0 | 0 | 6.220 | 4.488 | AO | 1,054 | 6,220 | 04/10/2013 | 04/30/2040 |
| 126650-BP-4. | CVS CAREMARK CORP 6.036% BDS | | | 2 | 2FE | 85,073 | | 110,685 | 139,869 | 100,209 | 0 | 2,219 | 0 | 0 | 6.036 | 0.000 | MON | 492 | 8,442 | 05/31/2007 | 12/10/2028 |
| 126650-CD-0. | CVS CAREMARK CORPORATION | | | 1 | 2FE | 14,971 | | 116,363 | 15,000 | 14,973 | 0 | 0 | 0 | 0 | 5.300 | 5.384 | JD | 57 | 795 | 12/02/2013 | 12/05/2043 |
| 126650-CL-2. | CVS HEALTH CORP | | | 1,2 | 2FE | 51,001 | | 102,987 | 50,000 | 50,811 | 0 | (95) | 0 | 0 | 3.875 | 3.653 | JJ | 866 | 1,938 | 12/23/2015 | 07/20/2025 |
| 126650-CN-8. | CVS HEALTH CORP | | | 1,2 | 2FE | 39,854 | | 114,609 | 40,000 | 39,859 | 0 | 2 | 0 | 0 | 5.125 | 5.215 | JJ | 917 | 2,050 | 07/13/2015 | 07/20/2045 |
| 23311R-AD-8. | DCP MIDSTREAM LLC 144A | | | 1 | 3FE | 165,390 | | 104,250 | 150,000 | 155,158 | 1,736 | (2,203) | 0 | 0 | 5.350 | 3.747 | MS | 2,363 | 8,025 | 01/04/2013 | 03/15/2020 |
| 247361-ZK-7. | DELTA AIR LINES INC DEL | | | 1 | 2FE | 114,686 | | 100,580 | 115,000 | 114,768 | 0 | 82 | 0 | 0 | 2.875 | 2.993 | MS | 992 | 1,644 | 03/09/2017 | 03/13/2020 |
| 25179M-AL-7. | DEVON ENERGY CORP NEW | | | 1,2 | 2FE | 121,707 | | 117,867 | 120,000 | 121,713 | 0 | 3 | 0 | 0 | 5.600 | 5.574 | JJ | 3,099 | 3,360 | 08/17/2017 | 07/15/2041 |
| 25179M-AU-7. | DEVON ENERGY CORP NEW | | | 1,2 | 2FE | 29,655 | | 111,550 | 40,000 | 29,885 | 0 | 118 | 0 | 0 | 5.000 | 7.233 | JD | 89 | 2,000 | 12/22/2015 | 06/15/2045 |
| 25272K-AA-1. | DIAMOND 1 FIN CORP 144A | | | 1 | 2FE | 79,980 | | 101,253 | 80,000 | 79,990 | 0 | 7 | 0 | 0 | 3.480 | 3.519 | JD | 232 | 2,784 | 05/17/2016 | 06/01/2019 |
| 25389J-AR-7. | DIGITAL RLTY TR LP | | | 2FE | 2FE | 219,833 | | 100,728 | 220,000 | 219,839 | 0 | 6 | 0 | 0 | 3.700 | 3.744 | FA | 3,256 | 0 | 08/02/2017 | 08/15/2027 |
| 254709-AJ-7. | DISCOVER FINL SVCS SR NT | | | 1 | 2FE | 275,000 | | 102,714 | 275,000 | 275,000 | 0 | 0 | 0 | 0 | 3.850 | 3.887 | MN | 1,176 | 10,588 | 11/21/2012 | 11/21/2022 |
| 25470D-AS-8. | DISCOVERY COMMUNICATIONS LLC | | | 2FE | 2FE | 9,990 | | 103,609 | 10,000 | 9,990 | 0 | 0 | 0 | 0 | 5.000 | 5.071 | MS | 139 | 0 | 09/07/2017 | 09/20/2037 |
| 25746U-CE-7. | DOMINION ENERGY INC | | | 2FE | 2FE | 103,974 | | 104,361 | 100,000 | 103,769 | 0 | (205) | 0 | 0 | 3.900 | 3.556 | AO | 975 | 1,950 | 07/13/2017 | 10/01/2025 |
| 25746U-BT-5. | DOMINION RES INC VA NEW | | | 2FE | 2FE | 150,105 | | 104,065 | 150,000 | 150,068 | 0 | (20) | 0 | 0 | 4.104 | 4.131 | AO | 1,539 | 6,156 | 03/02/2016 | 04/01/2021 |
| 23338Y-AG-1. | DTE ELEC CO | | | 1FE | 1FE | 79,957 | | 104,030 | 80,000 | 79,957 | 0 | 0 | 0 | 0 | 3.750 | 3.788 | FA | 1,183 | 0 | 07/31/2017 | 08/15/2047 |
| 233331-AJ-6. | DTE ENERGY CO 6.375% DUE | | | 1 | 2FE | 80,661 | | 129,463 | 115,000 | 85,126 | 0 | 713 | 0 | 0 | 6.375 | 0.000 | AO | 1,548 | 7,331 | 01/22/2004 | 04/15/2033 |
| 28176E-AC-2. | EDWARDS LIFESCENCES CORP | | | 1 | 2FE | 100,865 | | 100,675 | 100,000 | 100,154 | 0 | (190) | 0 | 0 | 2.875 | 2.695 | AO | 607 | 0 | 02/11/2014 | 10/15/2018 |
| 285512-AC-3. | ELECTRONIC ARTS INC | | | 1,2 | 2FE | 124,813 | | 103,109 | 125,000 | 124,878 | 0 | 36 | 0 | 0 | 3.700 | 3.768 | MS | 1,542 | 4,625 | 02/17/2016 | 03/01/2021 |
| 29103D-AC-0. | EMERA US FINANCE LP | | | 1 | 2FE | 350,945 | | 348,639 | 350,000 | 350,540 | 0 | (362) | 0 | 0 | 2.150 | 2.052 | JD | 334 | 7,525 | 11/17/2016 | 06/15/2019 |
| 29267H-AA-7. | ENDURANCE SPECIALTY HLDGS LTD | | | 1 | 1FE | 151,962 | | 128,216 | 160,000 | 153,213 | 0 | 203 | 0 | 0 | 7.000 | 7.589 | JJ | 5,164 | 11,200 | 03/23/2010 | 07/15/2034 |
| 29273R-BH-1. | ENERGY TRANSFER PARTNRS L P | | | 1 | 2FE | 69,962 | | 100,149 | 70,000 | 69,994 | 0 | 13 | 0 | 0 | 2.500 | 2.535 | JD | 78 | 1,750 | 06/18/2015 | 06/15/2018 |
| 29336U-AG-2. | ENLINK MIDSTREAM PARTNERS LP | | | 2FE | 2FE | 52,146 | | 105,669 | 50,000 | 52,139 | 0 | (6) | 0 | 0 | 5.450 | 5.230 | JD | 227 | 1,514 | 10/19/2017 | 06/01/2047 |
| 29364G-AF-0. | ENERGY CORP NEW | | | 1,2 | 2FE | 328,848 | | 105,648 | 300,000 | 316,681 | 0 | (6,517) | 0 | 0 | 5.125 | 2.788 | MS | 4,527 | 15,375 | 02/09/2016 | 09/15/2020 |
| 29364W-AZ-1. | ENERGY LA LLC | | | 1FE | 1FE | 94,953 | </ | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 29379V-AW-3 | ENTERPRISE PRODS OPER LLC | | | 1 | 2FE | 142,065 | | 109,8120 | 175,000 | 143,106 | 0 | 530 | 0 | 0 | 4.850 | 6.419 | FA | 3,206 | 8,488 | 12/22/2015 | 08/15/2042 |
| 26875P-AE-1 | EOG RES INC | | | 1 | 2FE | 239,883 | | 104,3550 | 225,000 | 232,496 | 0 | (2,949) | 0 | 0 | 4.400 | 2.984 | JD | 825 | 9,900 | 03/28/2016 | 06/01/2020 |
| 294429-AK-1 | EQUIFAX INC | | | 1,2 | 2FE | 224,892 | | 97,6100 | 225,000 | 224,926 | 0 | 21 | 0 | 0 | 2.300 | 2.323 | JD | 431 | 5,175 | 05/05/2016 | 06/01/2021 |
| 26884T-AP-7 | ERAC USA FINANCE COMPANY 144A ERAC USA FINANCE COMPANY LLC | | | 1,2 | 2FE | 149,279 | | 102,3820 | 150,000 | 149,406 | 0 | 64 | 0 | 0 | 3.800 | 3.896 | MN | 950 | 5,700 | 12/23/2015 | 11/01/2025 |
| 26884T-AH-5 | 144A | | | 1 | 2FE | 150,477 | | 101,1190 | 150,000 | 150,601 | 0 | 22 | 0 | 0 | 3.300 | 3.236 | AO | 1,045 | 2,805 | 12/21/2017 | 10/15/2022 |
| 30161N-AT-8 | EXELON CORP | | | 1,2 | 2FE | 109,974 | | 99,5470 | 110,000 | 109,982 | 0 | 5 | 0 | 0 | 2.450 | 2.470 | AO | 569 | 2,695 | 04/04/2016 | 04/15/2021 |
| 30219G-AL-2 | EXPRESS SCRIPTS HLDG CO | | | 1,2 | 2FE | 24,948 | | 101,5700 | 25,000 | 24,966 | 0 | 10 | 0 | 0 | 3.300 | 3.374 | FA | 289 | 825 | 02/22/2016 | 02/25/2021 |
| 30219G-AM-0 | EXPRESS SCRIPTS HLDG CO | | | | 2FE | 101,778 | | 106,1210 | 95,000 | 101,484 | 0 | (294) | 0 | 0 | 4.500 | 3.535 | FA | 1,496 | 2,138 | 08/01/2017 | 02/25/2026 |
| 30219G-AN-8 | EXPRESS SCRIPTS HLDG CO | | | | 2FE | 161,175 | | 98,1310 | 170,000 | 161,662 | 0 | 487 | 0 | 0 | 3.400 | 4.087 | MS | 1,927 | 2,890 | 05/05/2017 | 03/01/2027 |
| 31428X-AV-8 | FEDEX CORP | | | 1 | 2FE | 69,811 | | 99,5630 | 70,000 | 89,894 | 0 | 18 | 0 | 0 | 2.700 | 2.750 | AO | 399 | 1,890 | 04/08/2013 | 04/15/2023 |
| 31620M-AN-6 | FIDELITY NATL INFORMATION SVCS | | | 1 | 2FE | 351,659 | | 100,6070 | 350,000 | 350,479 | 0 | (592) | 0 | 0 | 2.850 | 2.692 | AO | 2,106 | 9,975 | 12/23/2015 | 10/15/2018 |
| 337932-AJ-6 | FIRSTENERGY CORP | | | | 2FE | 134,660 | | 111,5990 | 130,000 | 134,652 | 0 | (9) | 0 | 0 | 4.850 | 4.691 | JJ | 3,345 | 0 | 12/19/2017 | 07/15/2047 |
| 337738-AN-8 | FISERV INC | | | 1,2 | 2FE | 205,090 | | 100,6250 | 200,000 | 202,988 | 0 | (1,237) | 0 | 0 | 2.700 | 2.052 | JD | 450 | 5,400 | 04/15/2016 | 06/01/2020 |
| 345397-XL-2 | FORD MOTOR CREDIT CO LLC | | | | 2FE | 299,259 | | 103,4220 | 300,000 | 299,392 | 0 | 67 | 0 | 0 | 4.134 | 4.209 | FA | 5,064 | 12,402 | 12/22/2015 | 08/04/2025 |
| 345370-CO-1 | FORD MTR CO DEL | | | | 2FE | 54,120 | | 101,4130 | 55,000 | 54,215 | 0 | 15 | 0 | 0 | 4.750 | 4.912 | JJ | 1,205 | 2,613 | 08/09/2016 | 01/15/2043 |
| 34964C-AA-4 | FORTUNE BRANDS HOME & SEC INC | | | 1,2 | 2FE | 79,466 | | 104,5460 | 80,000 | 79,598 | 0 | 45 | 0 | 0 | 4.000 | 4.120 | JD | 142 | 3,200 | 06/08/2015 | 06/15/2025 |
| 36962G-5J-9 | GENERAL ELEC CAP CORP MTN BE | | | | 1FE | 44,904 | | 107,6640 | 45,000 | 44,958 | 0 | 10 | 0 | 0 | 4.650 | 4.732 | AO | 430 | 2,093 | 10/12/2011 | 10/17/2021 |
| 36962G-6S-8 | GENERAL ELEC CAP CORP MTN BE | | | | 1FE | 74,045 | | 101,5670 | 79,222 | 75,652 | 0 | 417 | 0 | 0 | 3.100 | 3.799 | JJ | 1,155 | 2,418 | 12/04/2013 | 01/09/2023 |
| 369604-BF-9 | GENERAL ELECTRIC CO | | | 1 | 1FE | 9,944 | | 104,7600 | 10,000 | 9,949 | 0 | 1 | 0 | 0 | 4.125 | 4.201 | AO | 94 | 413 | 10/01/2012 | 10/09/2042 |
| 37045V-AK-6 | GENERAL MTRS CO | | | 1,2 | 2FE | 104,916 | | 121,8390 | 105,000 | 104,920 | 0 | 2 | 0 | 0 | 6.600 | 6.716 | AO | 1,733 | 6,930 | 02/18/2016 | 04/01/2036 |
| 37045X-BG-0 | GENERAL MTRS FINL CO INC | | | 1,2 | 2FE | 300,572 | | 109,9610 | 285,000 | 298,911 | 0 | (1,467) | 0 | 0 | 5.250 | 4.988 | MS | 4,988 | 14,963 | 11/07/2016 | 03/01/2026 |
| 375558-AX-1 | GILEAD SCIENCES INC | | | 1 | 1FE | 33,752 | | 116,0320 | 30,000 | 33,736 | 0 | (16) | 0 | 0 | 4.800 | 4.068 | AO | 360 | 0 | 10/20/2017 | 04/01/2044 |
| 375558-BK-8 | GILEAD SCIENCES INC | | | 1,2 | 1FE | 10,080 | | 106,3680 | 10,000 | 10,078 | 0 | (1) | 0 | 0 | 4.150 | 4.146 | MS | 138 | 393 | 10/12/2016 | 03/01/2047 |
| 38141G-GS-7 | GOLDMAN SACHS GROUP INC | | | | 1FE | 426,110 | | 110,8830 | 380,000 | 413,203 | 0 | (7,603) | 0 | 0 | 5.750 | 3.492 | JJ | 9,529 | 21,850 | 04/12/2016 | 01/24/2022 |
| 38141G-WB-6 | GOLDMAN SACHS GROUP INC | | | 1,2 | 1FE | 160,234 | | 102,6660 | 160,000 | 160,214 | 0 | (20) | 0 | 0 | 3.850 | 3.867 | JJ | 2,652 | 3,080 | 02/13/2017 | 01/26/2027 |
| 38148L-AC-0 | GOLDMAN SACHS GROUP INC | | | | 1FE | 172,803 | | 101,5830 | 170,000 | 172,698 | 0 | (105) | 0 | 0 | 3.500 | 3.265 | JJ | 2,611 | 0 | 11/07/2017 | 01/23/2025 |
| 38148L-AF-3 | GOLDMAN SACHS GROUP INC | | | | 2FE | 149,924 | | 115,9650 | 135,000 | 149,565 | 0 | (268) | 0 | 0 | 5.150 | 4.513 | MN | 753 | 6,953 | 08/24/2016 | 05/22/2045 |
| 38141E-A6-6 | GOLDMAN SACHS GRP INC MTN BE GULFSTREAM NAT GAS SYS LLC | | | | 1FE | 246,503 | | 108,1220 | 230,000 | 235,156 | 0 | (1,926) | 0 | 0 | 6.000 | 5.081 | JD | 613 | 13,800 | 04/14/2011 | 06/15/2020 |
| 402740-AE-4 | 144A | | | 1 | 2FE | 111,806 | | 123,8550 | 100,000 | 111,593 | 0 | (185) | 0 | 0 | 5.950 | 5.227 | AO | 1,256 | 5,950 | 11/04/2016 | 10/15/2045 |
| 406216-AS-0 | HALLIBURTON CO | | | | 2FE | 149,556 | | 141,9770 | 125,000 | 149,485 | 0 | (11) | 0 | 0 | 7.600 | 6.448 | FA | 3,589 | 9,500 | 01/08/2010 | 08/15/2096 |
| 416515-BB-9 | HARTFORD FINL SVCS GROUP INC HARTFORD FINL SVCS GROUP INC | | | 1 | 2FE | 24,800 | | 107,1640 | 25,000 | 24,817 | 0 | 4 | 0 | 0 | 4.300 | 4.395 | AO | 227 | 1,075 | 04/15/2013 | 04/15/2043 |
| 416518-AB-4 | D | | | 1 | 2FE | 49,728 | | 109,1280 | 50,000 | 49,866 | 0 | 27 | 0 | 0 | 5.125 | 5.263 | AO | 541 | 2,563 | 04/02/2012 | 04/15/2022 |
| 423457-AB-6 | HELMERICH & PAYNE INTL DRILLI | | | 1 | 2FE | 90,402 | | 105,2650 | 90,000 | 90,306 | 0 | (35) | 0 | 0 | 4.650 | 4.647 | MS | 1,232 | 4,185 | 03/13/2015 | 03/15/2025 |
| 42824C-AU-3 | HEWLETT PACKARD CO | | | 1 | 2FE | 257,884 | | 100,4820 | 258,000 | 257,968 | 0 | 40 | 0 | 0 | 2.850 | 2.887 | AO | 1,757 | 7,500 | 12/23/2015 | 10/05/2018 |
| 437076-AS-1 | HOME DEPOT INC | | | 1 | 1FE | 122,039 | | 135,3210 | 125,000 | 122,492 | 0 | 69 | 0 | 0 | 5.875 | 6.146 | JD | 306 | 7,344 | 01/08/2010 | 12/16/2036 |
| 441077-AU-0 | HOST HOTELS & RESORTS LP | | | | 2FE | 244,337 | | 101,7930 | 240,000 | 244,313 | 0 | (24) | 0 | 0 | 3.750 | 3.420 | AO | 1,900 | 0 | 12/19/2017 | 10/15/2023 |
| 444859-BF-8 | HUMANA INC | | | 1,2 | 2FE | 59,926 | | 103,5390 | 60,000 | 59,931 | 0 | 5 | 0 | 0 | 3.950 | 4.004 | MS | 698 | 1,178 | 03/13/2017 | 03/15/2027 |
| 460146-CH-4 | INTL PAPER CO | | | 1 | 2FE | 49,287 | | 125,1670 | 45,000 | 48,881 | 0 | (79) | 0 | 0 | 6.000 | 5.427 | MN | 345 | 2,700 | 04/13/2012 | 11/15/2041 |
| 460146-CM-3 | INTL PAPER CO | | | 1,2 | 2FE | 75,679 | | 113,0960 | 75,000 | 75,633 | 0 | (23) | 0 | 0 | 5.000 | 4.987 | MS | 1,104 | 3,750 | 12/22/2015 | 09/15/2035 |
| 460146-CN-1 | INTL PAPER CO | | | 1,2 | 2FE | 24,783 | | 115,8020 | 25,000 | 24,791 | 0 | 3 | 0 | 0 | 5.150 | 5.275 | MN | 165 | 1,288 | 05/14/2015 | 05/15/2046 |
| 472319-AH-5 | JEFFERIES GROUP INC NEW | | | 1 | 2FE | 116,926 | | 111,8700 | 117,464 | 110,635 | 0 | (1,536) | 0 | 0 | 6.875 | 5.148 | AO | 1,524 | 7,219 | 07/16/2013 | 04/15/2021 |
| 478160-BJ-2 | JOHNSON & JOHNSON | | | 1 | 1FE | 114,348 | | 114,0110 | 115,000 | 114,439 | 0 | 24 | 0 | 0 | 4.375 | 4.467 | JD | 363 | 5,031 | 12/02/2013 | 12/05/2033 |
| 46647P-AK-2 | JP MORGAN CHASE BANK NA | | | | 1FE | 131,785 | | 104,2890 | 135,575 | 131,776 | 0 | (9) | 0 | 0 | 4.032 | 3.992 | JJ | 2,286 | 0 | 09/18/2017 | 07/24/2048 |
| 46625H-HA-1 | JPMORGAN CHASE & CO | | | 2 | 2FE | 318,938 | | 101,2500 | 315,000 | 316,609 | 0 | (4,647) | 0 | 0 | 7.900 | 6.422 | AO | 4,286 | 24,885 | 04/14/2011 | 12/29/2099 |
| 46625H-JE-1 | JPMORGAN CHASE & CO | | | | 1FE | 184,415 | | 102,3850 | 180,000 | 182,260 | 0 | (439) | 0 | 0 | 3.250 | 2.985 | MS | 1,593 | 5,850 | 10/11/2012 | 09/23/2022 |
| 46625H-LW-8 | JPMORGAN CHASE & CO | | | 2 | 1FE | 215,481 | | 100,8730 | 211,834 | 213,601 | 0 | (1,453) | 0 | 0 | 2.750 | 2.023 | JD | 128 | 5,775 | 09/14/2016 | 06/23/2020 |
| 46625H-NJ-5 | JPMORGAN CHASE & CO | | | | 2FE | 185,999 | | 106,2850 | 175,000 | 185,755 | 0 | (911) | 0 | 0 | 4.250 | 3.531 | AO | 1,859 | 7,438 | 10/31/2016 | 10/01/2027 |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | | 1,2 | 1FE | 84,234 | | 98,2240 | 85,000 | 84,312 | 0 | 68 | 0 | 0 | 2.950 | 3.079 | AO | 627 | 2,508 | 11/03/2016 | 10/01/2026 |
| 48126H-AC-4 | JPMORGAN CHASE & CO | | | 2 | 2FE | 100,000 | | 109,8800 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 6.100 | 6.193 | AO | 1,525 | 6,100 | 09/18/2014 | 10/01/2024 |
| 483050-AC-7 | KAISER FNDTN HOSP/HLTH MTN BE | | | | 1FE | 84,690 | | 100,0940 | 85,000 | 84,708 | 0 | 18 | 0 | 0 | 3.150 | 3.216 | MN | 446 | 1,324 | 04/25/2017 | 05/01/2027 |
| 492386-AU-1 | KERR MCGEE CORP | | | 1 | 3FE | 115,925 | | 117,8780 | 105,000 | 111,386 | 0 | (788) | 0 | 0 | 6.950 | 5.898 | JJ | 3,649 | 7,298 | 04/01/2011 | 07/01/ |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Bond CHAR | NAIC Designation | 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 |
| 501044-CS-8. | KROGER CO. | | | 1 | 2FE | 4,998 | | 104,075.00 | 5,000.00 | 4,999.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3.850 | 3.892 | FA | 80.00 | 193.00 | 07/18/2013 | 08/01/2023. |
| 501044-DA-6. | KROGER CO. | | | 1 | 2FE | 14,983 | | 99,821.00 | 15,000.00 | 14,994.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2.000 | 2.050 | JJ | 138.00 | 300.00 | 01/08/2016 | 01/15/2019. |
| 501044-DG-3. | KROGER CO. | | | 1 | 2FE | 49,046 | | 99,849.00 | 50,000.00 | 49,054.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4.450 | 4.620 | FA | 927.00 | 1,156.00 | 06/26/2017 | 02/01/2047. |
| 50540R-AP-7. | LABORATORY CORP AMER HLDGS. | | | 1 | 2FE | 10,047 | | 101,954.00 | 10,000.00 | 10,028.00 | 0.00 | (6.00) | 0.00 | 0.00 | 3.200 | 3.150 | FA | 133.00 | 320.00 | 01/21/2015 | 02/01/2022. |
| 50540R-AU-6. | LABORATORY CORP AMER HLDGS. | | | 1 | 2FE | 139,733 | | 100,245.00 | 140,000.00 | 139,733.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3.600 | 3.656 | MS | 1,806.00 | 0.00 | 12/19/2017 | 09/01/2027. |
| 53079E-AG-9. | LIBERTY MUT GROUP INC 144A | | | 1 | 2FE | 88,688 | | 129,219.00 | 75,000.00 | 87,781.00 | 0.00 | (459.00) | 0.00 | 0.00 | 6.500 | 5.073 | MS | 1,435.00 | 4,875.00 | 12/23/2015 | 03/15/2035. |
| 534187-AW-7. | LINCOLN NATL CORP IND. | | | 1 | 2FE | 65,184 | | 128,896.00 | 55,000.00 | 64,625.00 | 0.00 | (283.00) | 0.00 | 0.00 | 6.300 | 4.967 | AO | 789.00 | 3,465.00 | 12/23/2015 | 10/09/2037. |
| 534187-AX-7. | LINCOLN NATL CORP IND. | | | 1 | 2FE | 39,613 | | 109,185.00 | 40,000.00 | 39,919.00 | 0.00 | 49.00 | 0.00 | 0.00 | 8.750 | 9.096 | JJ | 1,750.00 | 3,500.00 | 06/17/2009 | 07/01/2019. |
| 548661-AK-3. | LOWES COS INC. | | | 1 | 1FE | 30,028 | | 129,087.00 | 29,000.00 | 29,728.00 | 0.00 | (44.00) | 0.00 | 0.00 | 6.500 | 6.282 | MS | 555.00 | 1,885.00 | 07/17/2009 | 03/15/2029. |
| 55616X-AF-4. | MACYS RETAIL HLDGS INC. | | | 1 | 2FE | 24,797 | | 100,632.00 | 25,000.00 | 24,909.00 | 0.00 | 20.00 | 0.00 | 0.00 | 3.875 | 4.013 | JJ | 447.00 | 969.00 | 01/10/2012 | 01/15/2022. |
| 559080-AE-6. | MAGELLAN MIDSTREAM PRTRNS LP. | | | 1 | 2FE | 79,722 | | 105,924.00 | 80,000.00 | 79,945.00 | 0.00 | 33.00 | 0.00 | 0.00 | 6.550 | 6.707 | JJ | 2,416.00 | 5,240.00 | 06/19/2009 | 07/15/2019. |
| 559080-AG-1. | MAGELLAN MIDSTREAM PRTRNS LP. | | | 2 | 2FE | 80,945 | | 113,115.00 | 75,000.00 | 80,808.00 | 0.00 | (119.00) | 0.00 | 0.00 | 5.150 | 4.681 | AO | 815.00 | 3,863.00 | 11/07/2016 | 10/15/2043. |
| 570535-AH-7. | MARKEL CORP. | | | 1 | 2FE | 284,848 | | 107,776.00 | 250,000.00 | 258,338.00 | 0.00 | (4,447.00) | 0.00 | 0.00 | 7.125 | 5.172 | MS | 4,503.00 | 17,813.00 | 04/14/2011 | 09/30/2019. |
| 570535-AQ-7. | MARKEL CORP. | | | 1 | 2FE | 19,791 | | 113,089.00 | 20,000.00 | 19,797.00 | 0.00 | 3.00 | 0.00 | 0.00 | 5.000 | 5.132 | AO | 239.00 | 1,000.00 | 03/29/2016 | 04/05/2046. |
| 570535-AS-3. | MARKEL CORP. | | | 1 | 2FE | 49,692 | | 102,710.00 | 50,000.00 | 49,692.00 | 0.00 | 1.00 | 0.00 | 0.00 | 4.300 | 4.384 | MN | 352.00 | 0.00 | 10/30/2017 | 11/01/2047. |
| 573284-AU-0. | MARTIN MARIETTA MATLS INC. | | | 1 | 2FE | 79,745 | | 98,947.00 | 80,000.00 | 79,745.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4.250 | 4.315 | JD | 104.00 | 0.00 | 12/06/2017 | 12/15/2047. |
| 585055-BS-4. | MEDTRONIC INC. | | | 1 | 1FE | 254,495 | | 103,735.00 | 250,000.00 | 253,621.00 | 0.00 | (439.00) | 0.00 | 0.00 | 3.500 | 3.300 | MS | 2,576.00 | 8,750.00 | 12/22/2015 | 03/15/2025. |
| 585055-BU-9. | MEDTRONIC INC. | | | 1 | 1FE | 99,732 | | 116,505.00 | 100,000.00 | 99,746.00 | 0.00 | 5.00 | 0.00 | 0.00 | 4.625 | 4.995 | MS | 1,362.00 | 4,625.00 | 12/01/2014 | 03/15/2045. |
| 594918-BE-3. | MICROSOFT CORP. | | | 1,2 | 1FE | 57,712 | | 106,983.00 | 60,000.00 | 57,740.00 | 0.00 | 25.00 | 0.00 | 0.00 | 4.000 | 4.245 | FA | 927.00 | 2,400.00 | 11/09/2016 | 02/12/2055. |
| 594918-BL-7. | MICROSOFT CORP. | | | 1,2 | 1FE | 19,931 | | 117,210.00 | 20,000.00 | 19,934.00 | 0.00 | 1.00 | 0.00 | 0.00 | 4.450 | 4.521 | MN | 143.00 | 890.00 | 10/29/2015 | 11/03/2045. |
| 594918-BU-7. | MICROSOFT CORP. | | | 1,2 | 1FE | 160,102 | | 106,739.00 | 175,000.00 | 160,250.00 | 0.00 | 144.00 | 0.00 | 0.00 | 3.950 | 4.455 | FA | 2,746.00 | 6,913.00 | 12/20/2016 | 08/08/2056. |
| 594918-CB-8. | MICROSOFT CORP. | | | 1 | 1FE | 140,363 | | 118,412.00 | 120,000.00 | 140,355.00 | 0.00 | (8.00) | 0.00 | 0.00 | 4.500 | 3.708 | FA | 2,175.00 | 0.00 | 12/19/2017 | 02/06/2057. |
| 59562Y-AT-4. | MIDAMERICAN ENERGY HLDGS NEW. | | | 1 | 1FE | 184,498 | | 100,942.00 | 200,000.00 | 184,498.00 | 0.00 | 0.00 | 0.00 | 0.00 | 5.750 | 0.000 | AO | 2,875.00 | 11,500.00 | 09/10/2008 | 04/01/2018. |
| 59562Y-BD-8. | MIDAMERICAN ENERGY HLDGS NEW. | | | 1 | 1FE | 49,705 | | 121,558.00 | 50,000.00 | 49,724.00 | 0.00 | 5.00 | 0.00 | 0.00 | 5.150 | 5.256 | MN | 329.00 | 2,575.00 | 11/05/2013 | 11/15/2043. |
| 617446-7Y-9. | MORGAN STANLEY | | | 1 | 2FE | 247,923 | | 104,786.00 | 235,000.00 | 246,643.00 | 0.00 | (1,119.00) | 0.00 | 0.00 | 4.350 | 3.712 | MS | 3,209.00 | 10,223.00 | 11/08/2016 | 09/08/2026. |
| 61744Y-AL-2. | MORGAN STANLEY | | | 1 | 1FE | 100,549 | | 103,549.00 | 100,000.00 | 100,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3.971 | 4.010 | JJ | 1,732.00 | 0.00 | 07/19/2017 | 07/22/2038. |
| 61746B-DJ-2. | MORGAN STANLEY | | | 1 | 1FE | 67,924 | | 103,636.00 | 65,000.00 | 66,999.00 | 0.00 | (353.00) | 0.00 | 0.00 | 3.750 | 3.124 | FA | 853.00 | 2,438.00 | 04/22/2015 | 02/25/2023. |
| 61746B-DZ-6. | MORGAN STANLEY | | | 1 | 1FE | 50,616 | | 104,237.00 | 50,000.00 | 50,555.00 | 0.00 | (58.00) | 0.00 | 0.00 | 3.875 | 3.749 | JJ | 829.00 | 1,934.00 | 12/14/2016 | 01/27/2026. |
| 61746B-EG-7. | MORGAN STANLEY | | | 1 | 1FE | 84,424 | | 109,618.00 | 85,000.00 | 84,433.00 | 0.00 | 9.00 | 0.00 | 0.00 | 4.375 | 4.465 | JJ | 1,642.00 | 1,880.00 | 01/17/2017 | 01/22/2047. |
| 61747W-AL-3. | MORGAN STANLEY | | | 1 | 1FE | 104,097 | | 109,384.00 | 95,000.00 | 99,436.00 | 0.00 | (1,130.00) | 0.00 | 0.00 | 5.500 | 4.125 | JJ | 2,221.00 | 5,225.00 | 08/02/2013 | 07/28/2021. |
| 61747Y-CJ-2. | MORGAN STANLEY | | | 1 | 1FE | 455,625 | | 105,382.00 | 445,000.00 | 447,524.00 | 0.00 | (1,359.00) | 0.00 | 0.00 | 5.625 | 5.347 | MS | 6,814.00 | 25,031.00 | 04/14/2011 | 09/23/2019. |
| 61945C-AD-5. | MOSAIC CO NEW | | | 1 | 2FE | 49,813 | | 108,905.00 | 50,000.00 | 49,837.00 | 0.00 | 6.00 | 0.00 | 0.00 | 5.450 | 5.556 | MN | 348.00 | 2,725.00 | 11/07/2013 | 11/15/2033. |
| 61945C-AE-3. | MOSAIC CO NEW | | | 1 | 2FE | 24,978 | | 107,746.00 | 25,000.00 | 24,980.00 | 0.00 | 0.00 | 0.00 | 0.00 | 5.625 | 5.710 | MN | 180.00 | 1,406.00 | 11/07/2013 | 11/15/2043. |
| 55336V-AL-4. | MPLX LP SR GBLB NT5.2%47 | | | 1,2 | 2FE | 9,930 | | 109,743.00 | 10,000.00 | 9,931.00 | 0.00 | 1.00 | 0.00 | 0.00 | 5.200 | 5.315 | MS | 173.00 | 290.00 | 02/07/2017 | 03/01/2047. |
| 553794-AB-4. | MUFG AMERICAS HOLDINGS CORP. | | | 1 | 1FE | 64,988 | | 99,457.00 | 65,000.00 | 64,995.00 | 0.00 | 2.00 | 0.00 | 0.00 | 2.250 | 2.267 | FA | 573.00 | 1,463.00 | 02/05/2015 | 02/10/2020. |
| 641423-BZ-0. | NEVADA POWER CO. | | | 1 | 1FE | 24,922 | | 124,096.00 | 25,000.00 | 24,932.00 | 0.00 | 2.00 | 0.00 | 0.00 | 5.375 | 5.469 | MS | 396.00 | 1,344.00 | 09/09/2010 | 09/15/2040. |
| 649526-AF-5. | NEW YORK LIFE INS CO. | | | 1 | 1FE | 34,919 | | 144,569.00 | 35,000.00 | 34,928.00 | 0.00 | 1.00 | 0.00 | 0.00 | 6.750 | 6.883 | MN | 302.00 | 2,363.00 | 10/05/2009 | 11/15/2039. |
| 651229-AY-2. | NEWELL BRANDS INC. | | | 1 | 2FE | 148,008 | | 119,228.00 | 125,000.00 | 147,906.00 | 0.00 | (101.00) | 0.00 | 0.00 | 5.500 | 4.404 | AO | 1,738.00 | 0.00 | 10/12/2017 | 04/01/2046. |
| 651229-AW-6. | NEWELL RUBBERMAID INC. | | | 1,2 | 2FE | 59,879 | | 104,441.00 | 60,000.00 | 59,897.00 | 0.00 | 10.00 | 0.00 | 0.00 | 4.200 | 4.270 | AO | 630.00 | 2,520.00 | 03/18/2016 | 04/01/2026. |
| 65339K-AG-5. | NEXTERA ENERGY CAP HLDGS INC. | | | 1 | 2FE | 254,997 | | 102,813.00 | 255,000.00 | 254,998.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3.625 | 3.658 | JD | 411.00 | 9,244.00 | 06/03/2013 | 06/15/2023. |
| 65364U-AA-4. | NIAGARA MOHAWK PWR CORP. | | | 1 | 1FE | 80,000 | | 103,809.00 | 80,000.00 | 80,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4.881 | 4.941 | FA | 1,475.00 | 3,905.00 | 08/03/2009 | 06/15/2019. |
| 655044-AF-2. | NOBLE ENERGY INC. | | | 1 | 2FE | 120,986 | | 104,202.00 | 120,000.00 | 120,634.00 | 0.00 | (145.00) | 0.00 | 0.00 | 4.150 | 4.044 | JD | 221.00 | 4,980.00 | 04/14/2016 | 12/15/2021. |
| 655044-AG-0. | NOBLE ENERGY INC. | | | 1 | 2FE | 24,705 | | 110,676.00 | 25,000.00 | 24,723.00 | 0.00 | 5.00 | 0.00 | 0.00 | 5.250 | 5.400 | MN | 168.00 | 1,313.00 | 12/05/2013 | 11/15/2043. |
| 655044-AH-8. | NOBLE ENERGY INC. | | | 1,2 | 2FE | 127,989 | | 102,818.00 | 125,000.00 | 127,592.00 | 0.00 | (341.00) | 0.00 | 0.00 | 3.900 | 3.577 | MN | 623.00 | 4,875.00 | 11/01/2016 | 11/15/2024. |
| 655664-AP-5. | NORDSTROM INC. | | | 1 | 2FE | 19,966 | | 103,439.00 | 20,000.00 | 19,985.00 | 0.00 | 4.00 | 0.00 | 0.00 | 4.000 | 4.061 | AO | 169.00 | 800.00 | 10/05/2011 | 10/15/2021. |
| 655844-BW-7. | NORFOLK SOUTHERN CORP 144A | | | 1 | 2FE | 151,962 | | 102,634.00 | 152,000.00 | 151,962.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3.942 | 3.982 | MN | 749.00 | 0.00 | 11/16/2017 | 11/01/2047. |
| 668131-AA-3. | NORTHWESTERN MUT LIFE INS CO. | | | 1 | 1FE | 60,000 | | 134,254. | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Bond CHAR | NAIC Designation | 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 |
| 712704-AA-3 | PEOPLES UNITED FINANCIAL INC. | | | 1 | 2FE | 94,685 | | 102,394 | 95,000 | 94,830 | 0 | 31 | 0 | 0 | 3.650 | 3.724 | JD | 241 | 3,468 | 12/03/2012 | 12/06/2022 |
| 723787-AB-3 | PIONEER NAT RES CO | | | 1 | 2FE | 94,550 | | 124,622 | 75,000 | 89,800 | 0 | (1,130) | 0 | 0 | 7.200 | 4.766 | JJ | 2,490 | 5,400 | 06/10/2013 | 01/15/2028 |
| 72650R-BH-4 | PLAINS ALL AMERN PIPELINE L P | | | 1 | 2FE | 90,710 | | 96,028 | 100,000 | 90,859 | 0 | 142 | 0 | 0 | 4.900 | 5.634 | FA | 1,851 | 4,900 | 12/15/2016 | 02/15/2045 |
| 69349L-AQ-1 | PNC BK N A PITTSBURGH PA | | | 2 | 1FE | 387,191 | | 107,440 | 375,000 | 383,792 | 0 | (957) | 0 | 0 | 4.200 | 3.884 | MN | 2,625 | 15,750 | 04/04/2014 | 11/01/2025 |
| 69352P-AE-3 | PPL CAP FDG INC | | | 1 | 2FE | 59,906 | | 102,815 | 60,000 | 59,950 | 0 | 9 | 0 | 0 | 3.500 | 3.549 | JD | 175 | 2,100 | 10/10/2012 | 12/01/2022 |
| 69351U-AU-7 | PPL ELEC UTILS CORP | | | 1 | 1FE | 123,738 | | 108,086 | 125,000 | 123,752 | 0 | 14 | 0 | 0 | 3.950 | 4.048 | JD | 411 | 2,743 | 05/08/2017 | 06/01/2047 |
| 74251V-AF-9 | PRINCIPAL FINL GROUP INC | | | 1 | 2FE | 9,982 | | 111,384 | 10,000 | 9,984 | 0 | 0 | 0 | 0 | 4.625 | 4.690 | MS | 136 | 463 | 09/05/2012 | 09/15/2042 |
| 74251V-AN-2 | PRINCIPAL FINL GROUP INC | | | 1,2 | 2FE | 49,089 | | 106,960 | 50,000 | 49,105 | 0 | 15 | 0 | 0 | 4.300 | 4.459 | MN | 275 | 2,180 | 12/14/2016 | 11/15/2046 |
| 74456Q-BT-2 | PUBLIC SVC ELEC GAS CO MTN BE | | | | 1FE | 126,386 | | 102,394 | 125,000 | 126,385 | 0 | (1) | 0 | 0 | 3.600 | 3.570 | JD | 313 | 0 | 12/19/2017 | 12/01/2047 |
| 747525-AT-0 | QUALCOMM INC | | | | 1FE | 184,467 | | 180,498 | 185,000 | 184,510 | 0 | 43 | 0 | 0 | 2.900 | 2.968 | MN | 611 | 2,593 | 05/19/2017 | 05/20/2024 |
| 74834L-AZ-3 | QUEST DIAGNOSTICS INC | | | | 2FE | 139,581 | | 100,331 | 140,464 | 139,583 | 0 | 1 | 0 | 0 | 3.450 | 3.522 | JD | 403 | 0 | 12/19/2017 | 06/01/2026 |
| 797440-BV-5 | SAN DIEGO GAS & ELEC CO | | | | 1FE | 39,822 | | 105,070 | 40,000 | 39,823 | 0 | 2 | 0 | 0 | 3.750 | 3.811 | JD | 125 | 721 | 06/05/2017 | 06/01/2047 |
| 828807-CK-1 | SIMON PPTY GROUP LP | | | 1 | 1FE | 19,918 | | 102,640 | 20,000 | 19,962 | 0 | 8 | 0 | 0 | 3.375 | 3.453 | MS | 199 | 675 | 03/08/2012 | 03/15/2022 |
| 78442F-EH-7 | SLM CORP MTN BOOK ENTRY | | | 1 | 3FE | 16,204 | | 102,550 | 30,765 | 28,634 | 0 | 2,614 | 0 | 0 | 8.450 | 0.000 | JD | 113 | 2,535 | 09/24/2008 | 06/15/2018 |
| 8426EP-AB-4 | SOUTHERN CO GAS CAP | | | 1,2 | 2FE | 169,699 | | 99,289 | 170,000 | 169,706 | 0 | 5 | 0 | 0 | 3.950 | 3.999 | AO | 1,679 | 7,051 | 09/08/2016 | 10/01/2046 |
| 843646-AS-9 | SOUTHERN PWR CO | | | 1 | 2FE | 424,894 | | 99,178 | 425,000 | 424,932 | 0 | 34 | 0 | 0 | 1.950 | 1.968 | JD | 366 | 8,955 | 11/10/2016 | 12/15/2019 |
| 844741-BB-3 | SOUTHWEST AIRLS CO | | | 1,2 | 2FE | 177,804 | | 100,406 | 175,711 | 175,000 | 0 | (614) | 0 | 0 | 2.650 | 2.283 | MN | 721 | 4,638 | 04/21/2016 | 11/05/2020 |
| 845743-BR-3 | SOUTHWESTERN PUB SV CO | | | | 1FE | 49,713 | | 102,328 | 50,000 | 49,715 | 0 | 2 | 0 | 0 | 3.700 | 3.767 | FA | 730 | 0 | 08/02/2017 | 08/15/2047 |
| 84756N-AD-1 | SPECTRA ENERGY PARTNERS LP | | | 1 | 2FE | 187,623 | | 108,718 | 190,000 | 188,135 | 0 | 251 | 0 | 0 | 4.750 | 4.997 | MS | 2,657 | 9,025 | 12/22/2015 | 03/15/2024 |
| 84756N-AE-9 | SPECTRA ENERGY PARTNERS LP | | | 1 | 2FE | 9,988 | | 121,610 | 10,000 | 9,988 | 0 | 0 | 0 | 0 | 5.950 | 6.046 | MS | 159 | 595 | 09/16/2013 | 09/25/2043 |
| 84756N-AG-4 | SPECTRA ENERGY PARTNERS LP | | | 1,2 | 2FE | 88,182 | | 103,113 | 100,000 | 88,607 | 0 | 184 | 0 | 0 | 4.500 | 5.365 | MS | 1,325 | 4,500 | 08/12/2015 | 03/15/2045 |
| 867914-BM-4 | SUNTRUST BKS INC | | | 2 | 2FE | 84,891 | | 99,997 | 85,000 | 84,913 | 0 | 20 | 0 | 0 | 2.700 | 2.745 | JJ | 982 | 1,505 | 11/28/2016 | 01/27/2022 |
| 878091-BF-3 | TEACHERS INS & ANNUITY ASSN | | | | 1FE | 49,840 | | 105,754 | 50,000 | 49,842 | 0 | 2 | 0 | 0 | 4.270 | 4.335 | MN | 273 | 1,109 | 05/03/2017 | 05/15/2047 |
| 878091-BC-0 | TEACHERS INS & ANNUITY ASSN | | | 1 | 1FE | 12,983 | | 141,284 | 13,000 | 12,985 | 0 | 0 | 0 | 0 | 6.850 | 6.978 | JD | 37 | 891 | 12/11/2009 | 12/16/2039 |
| 883556-BE-1 | THERMO FISHER SCIENTIFIC INC | | | 1 | 2FE | 44,908 | | 100,244 | 45,000 | 44,980 | 0 | 18 | 0 | 0 | 2.400 | 2.457 | FA | 450 | 1,080 | 12/04/2013 | 02/01/2019 |
| 88732J-AX-6 | TIME WARNER CABLE INC | | | 1,2 | 2FE | 369,390 | | 102,978 | 360,424 | 362,932 | 0 | (4,265) | 0 | 0 | 4.125 | 2.798 | FA | 5,454 | 14,438 | 06/22/2016 | 02/15/2021 |
| 887317-BB-0 | TIME WARNER INC | | | 1,2 | 2FE | 163,733 | | 99,906 | 164,844 | 163,844 | 0 | 103 | 0 | 0 | 3.800 | 3.930 | FA | 2,369 | 4,302 | 12/02/2016 | 02/15/2027 |
| 902494-AX-1 | TYSON FOODS INC | | | | 2FE | 284,942 | | 105,167 | 270,000 | 284,018 | 0 | (924) | 0 | 0 | 3.950 | 3.071 | FA | 4,029 | 5,333 | 07/13/2017 | 08/15/2024 |
| 91324P-AR-3 | UNITEDHEALTH GROUP INC | | | 1 | 1FE | 51,123 | | 130,030 | 50,000 | 50,956 | 0 | (30) | 0 | 0 | 5.800 | 5.710 | MS | 854 | 2,900 | 06/08/2011 | 03/15/2036 |
| 91324P-CX-8 | UNITEDHEALTH GROUP INC | | | 1,2 | 1FE | 59,552 | | 107,756 | 60,000 | 59,560 | 0 | 8 | 0 | 0 | 4.200 | 4.289 | JJ | 1,162 | 1,435 | 12/15/2016 | 01/15/2047 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | | | 1FE | 153,703 | | 99,708 | 155,000 | 153,725 | 0 | 23 | 0 | 0 | 2.950 | 3.071 | AO | 838 | 0 | 10/18/2017 | 10/15/2027 |
| 91529Y-AH-9 | UNUM GROUP | | | 1 | 2FE | 59,927 | | 107,654 | 60,000 | 59,976 | 0 | 8 | 0 | 0 | 5.625 | 5.721 | MS | 994 | 3,375 | 09/08/2010 | 09/15/2020 |
| 91529Y-AM-8 | UNUM GROUP | | | 1,2 | 2FE | 64,858 | | 100,698 | 65,454 | 64,903 | 0 | 27 | 0 | 0 | 3.000 | 3.070 | MN | 249 | 1,950 | 05/04/2016 | 05/15/2021 |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC | | | | 2FE | 118,534 | | 98,465 | 129,000 | 118,779 | 0 | 134 | 0 | 0 | 4.522 | 5.097 | MS | 1,718 | 5,833 | 01/23/2017 | 09/15/2048 |
| 92343V-EA-8 | VERIZON COMMUNICATIONS INC | | | | 2FE | 84,760 | | 104,883 | 85,000 | 84,765 | 0 | 4 | 0 | 0 | 4.500 | 4.576 | FA | 1,498 | 0 | 08/01/2017 | 08/10/2033 |
| 92343V-EB-6 | VERIZON COMMUNICATIONS INC | | | | 2FE | 19,639 | | 100,378 | 19,000 | 19,610 | 0 | (29) | 0 | 0 | 3.376 | 2.895 | FA | 242 | 920 | 08/16/2017 | 02/15/2025 |
| 92553P-AU-6 | VIACOM INC NEW | | | 1 | 2FE | 32,143 | | 103,472 | 30,000 | 32,120 | 0 | (23) | 0 | 0 | 5.850 | 5.412 | MS | 585 | 878 | 05/22/2017 | 09/01/2043 |
| 92553P-AW-2 | VIACOM INC NEW | | | 1,2 | 2FE | 46,103 | | 97,695 | 45,000 | 46,077 | 0 | (20) | 0 | 0 | 5.250 | 5.147 | AO | 591 | 2,363 | 09/08/2016 | 04/01/2044 |
| 927804-FW-9 | VIRGINIA ELEC & PWR CO | | | 1,2 | 1FE | 59,719 | | 107,026 | 60,000 | 59,725 | 0 | 5 | 0 | 0 | 4.000 | 4.068 | MN | 307 | 2,393 | 11/10/2016 | 11/15/2046 |
| 92826G-AG-7 | VISA INC | | | | 1FE | 388,822 | | 384,577 | 390,000 | 388,893 | 0 | 71 | 0 | 0 | 2.150 | 2.226 | MS | 2,562 | 0 | 09/06/2017 | 09/15/2022 |
| 931142-DP-5 | WAL-MART STORES INC | | | 1 | 1FE | 39,845 | | 103,893 | 40,000 | 39,896 | 0 | 15 | 0 | 0 | 3.300 | 3.374 | AO | 253 | 1,320 | 04/15/2014 | 04/22/2024 |
| 92890H-AB-8 | WEA FIN LLC WESTFIELD UK & EU | | | 1 | 2FE | 404,940 | | 100,540 | 400,000 | 402,531 | 0 | (1,433) | 0 | 0 | 2.700 | 2.334 | MS | 3,120 | 10,800 | 04/21/2016 | 09/17/2019 |
| 94973V-AY-3 | WELLPOINT INC | | | 1 | 2FE | 24,045 | | 108,951 | 25,000 | 24,082 | 0 | 19 | 0 | 0 | 4.625 | 4.944 | MN | 148 | 1,156 | 01/04/2016 | 05/15/2042 |
| 94973V-BB-2 | WELLPOINT INC | | | 1 | 2FE | 49,711 | | 109,652 | 50,000 | 49,737 | 0 | 5 | 0 | 0 | 4.650 | 4.741 | JJ | 1,072 | 2,325 | 09/05/2012 | 01/15/2043 |
| 94974B-FY-1 | WELLS FARGO CO MTN BE | | | | 1FE | 217,524 | | 104,862 | 215,000 | 217,341 | 0 | (183) | 0 | 0 | 4.100 | 3.986 | JD | 686 | 8,815 | 03/16/2017 | 06/03/2026 |
| 958254-AB-0 | WESTERN GAS PARTNERS LP | | | 1 | 2FE | 42,071 | | 102,018 | 40,000 | 41,034 | 0 | (209) | 0 | 0 | 4.000 | 3.404 | JJ | 800 | 1,600 | 10/09/2012 | 07/01/2022 |
| 962166-BW-3 | WEYERHAEUSER CO | | | 1 | 2FE | 212,693 | | 107,386 | 220,142 | 210,900 | 0 | (908) | 0 | 0 | 4.625 | 4.100 | MS | 2,792 | 9,481 | 12/22/2015 | 09/15/2023 |
| 976826-BE-6 | WISCONSIN PWR & LT CO | | | 1 | 1FE | 46,445 | | 136,838 | 50,000 | 46,445 | 0 | 0 | 0 | 0 | 6.375 | 0.000 | FA | 1,204 | 3,188 | 08/08/2007 | 08/15/2037 |
| 976826-BL-0 | WISCONSIN PWR & LT CO | | | | 1FE | 49,855 | | 100,024 | 50,000 | 49,858 | 0 | 3 | 0 | 0 | 3.050 | 3.108 | AO | 343 | 0 | 10/02/2017 | 10/15/2027 |
| 98310W-AK-4 | WYNDHAM WORLDWIDE CORP | | | 1 | 2FE | 34,954 | | 100,032 | 35,000 | 34,998 | 0 | 10 | 0 | 0 | 2.500 | 2.544 | MS | 292 | 875 | 02/19/2013 | 03/01/2018 |
| 98389B-AU-4 | XCEL ENERGY INC | | | 1,2 | 2FE | 99,806 | | 101,235 | 100,000 | 99,824 | 0 | 17 | 0 | 0 | 3.350 | 3.401 | JD | 279 | 3,350 | 11/28/2016 | 12/01/2026 |
| 008916-AJ-7 | AGRIUM INC | | | 1 | 2FE | 49,455 | | 127,210 | 50,000 | 49,510 | 0 | 9 | 0 | 0 | 6.125 | 6.302 | JJ | 1,412 | 3, | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | For Foreign | Bond CHAR | NAIC Designation | 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 |
| 349553-AM-9 | FORTIS INC. | | C | | 2FE | 97,461 | | 96,555 | 100,000 | 97,560 | 0 | 99 | 0 | 0 | 3.055 | 3.408 | AO | 738 | 1,528 | 08/01/2017 | 10/04/2026 |
| 448055-AD-5 | HUSKY ENERGY INC SR GLBL NT6 8%37 | | A | | 2FE | 117,298 | | 129,929 | 100,000 | 116,810 | 0 | (469) | 0 | 0 | 6.800 | 5.476 | MS | 2,002 | 6,800 | 12/16/2016 | 09/15/2037 |
| 767201-AS-5 | RIO TINTO FIN USA LTD | | C | 1,2 | 1FE | 233,433 | | 246,335 | 235,000 | 233,778 | 0 | 139 | 0 | 0 | 3.750 | 3.868 | JD | 392 | 8,813 | 06/11/2015 | 06/15/2025 |
| 45687A-AJ-1 | INGERSOLL-RAND GLOBAL HLDG CO | | C | 1 | 2FE | 34,935 | | 37,296 | 35,000 | 34,961 | 0 | 6 | 0 | 0 | 4.250 | 4.319 | JD | 66 | 1,488 | 06/17/2013 | 06/15/2023 |
| 25152R-5F-6 | DEUTSCHE BK AG | | C | | 2FE | 194,405 | | 196,799 | 195,000 | 194,589 | 0 | 113 | 0 | 0 | 3.375 | 3.471 | MN | 896 | 6,581 | 05/09/2016 | 05/12/2021 |
| 82481L-AD-1 | SHIRE ACQUISITIONS INVTS IRELA | | C | | 2FE | 182,473 | | 97,775 | 185,000 | 182,531 | 0 | 58 | 0 | 0 | 3.200 | 3.406 | MS | 1,612 | 0 | 10/05/2017 | 09/23/2026 |
| 064255-AU-6 | BANK TOKYO-MITSUBISHI LTD N Y 144A | | C | | 1FE | 229,632 | | 100,047 | 230,000 | 229,909 | 0 | 75 | 0 | 0 | 2.300 | 2.348 | MS | 1,631 | 5,290 | 03/04/2014 | 03/10/2019 |
| 65335H-AG-4 | NOMURA HLDGS INC | | C | | 2FE | 89,463 | | 100,748 | 90,000 | 89,863 | 0 | 109 | 0 | 0 | 2.750 | 2.899 | MS | 701 | 2,475 | 03/12/2014 | 03/19/2019 |
| 00507U-AF-8 | ACTAVIS FUNDING SCS | | C | | 2FE | 184,316 | | 102,474 | 180,000 | 184,297 | 0 | (20) | 0 | 0 | 3.850 | 3.464 | JD | 308 | 0 | 12/19/2017 | 06/15/2024 |
| 00507U AT 8 | ACTAVIS FUNDING SCS | | C | 1 | 2FE | 148,873 | | 105,817 | 150,000 | 148,934 | 0 | 39 | 0 | 0 | 4.550 | 4.664 | MS | 2,010 | 6,825 | 01/04/2016 | 03/15/2035 |
| 879403-AV-5 | TELEFONOS DE MEXICO S A B | | D | 1 | 1FE | 34,907 | | 105,646 | 35,000 | 34,978 | 0 | 11 | 0 | 0 | 5.500 | 5.612 | MN | 246 | 1,925 | 11/05/2009 | 11/15/2019 |
| 292786-AB-4 | ENEL FIN INTL N.V. 144A | | C | | 2FE | 259,220 | | 99,728 | 260,000 | 259,309 | 0 | 89 | 0 | 0 | 2.875 | 2.961 | MN | 748 | 3,738 | 05/22/2017 | 05/25/2022 |
| 50247V-AA-7 | LYB INTERNATIONAL FINANCE B.V | | C | 1 | 2FE | 49,339 | | 104,679 | 50,000 | 49,601 | 0 | 63 | 0 | 0 | 4.000 | 4.206 | JJ | 922 | 2,000 | 07/11/2013 | 07/15/2023 |
| 552081-AD-3 | LYONDELLBASELL INDUSTRIES NV | | C | 1 | 2FE | 230,402 | | 111,080 | 200,000 | 215,094 | 0 | (3,545) | 0 | 0 | 6.000 | 3.920 | MN | 1,533 | 12,000 | 06/11/2013 | 11/15/2021 |
| 62854A-AM-6 | MYLAN NV | | C | | 2FE | 228,987 | | 100,558 | 225,000 | 228,519 | 0 | (468) | 0 | 0 | 3.150 | 2.680 | JD | 315 | 3,544 | 07/11/2017 | 06/15/2021 |
| 01959E-AB-4 | ALLIED WORLD ASSURN CO HLDGS | | D | 1 | 2FE | 24,886 | | 106,613 | 25,000 | 24,961 | 0 | 12 | 0 | 0 | 5.500 | 5.637 | MN | 176 | 1,375 | 11/09/2010 | 11/15/2020 |
| 90352J-AE-3 | UBS GROUP FDG SWITZ AG 144A | | D | | 1FE | 260,000 | | 98,857 | 260,000 | 260,000 | 0 | 0 | 0 | 0 | 2.859 | 2.879 | FA | 2,808 | 0 | 08/07/2017 | 08/15/2023 |
| 05464H-AA-8 | AXIS SPECIALTY FINANCE PLC | | C | 1 | 2FE | 174,818 | | 99,666 | 175,000 | 174,953 | 0 | 37 | 0 | 0 | 2.650 | 2.690 | AO | 1,159 | 4,638 | 03/06/2014 | 04/01/2019 |
| 06738E-AN-5 | BARCLAYS PLC | | C | | 2FE | 199,024 | | 208,044 | 200,000 | 199,185 | 0 | 83 | 0 | 0 | 4.375 | 4.485 | JJ | 4,108 | 8,750 | 01/05/2016 | 01/12/2026 |
| 111021-AE-1 | BRITISH TELECOMMUNICATIONS PLC | | D | 1 | 2FE | 63,528 | | 149,407 | 50,000 | 60,487 | 0 | (480) | 0 | 0 | 9.625 | 7.246 | JD | 214 | 4,500 | 03/16/2010 | 12/15/2030 |
| 404280-AJ-8 | HSBC HLDGS PLC | | D | | 1FE | 129,963 | | 136,345 | 100,000 | 126,610 | 0 | (759) | 0 | 0 | 6.800 | 4.806 | JD | 567 | 6,800 | 03/05/2013 | 06/01/2038 |
| 53947M-AB-2 | LLOYDS TSB BANK PLC 144A | | D | | 1FE | 99,767 | | 106,529 | 100,000 | 99,941 | 0 | 26 | 0 | 0 | 5.800 | 5.916 | JJ | 2,707 | 5,800 | 01/05/2010 | 01/13/2020 |
| 80283L-AK-9 | SANTANDER UK PLC 2.5% MTN 19 | | C | | 1FE | 698,775 | | 100,307 | 700,000 | 699,500 | 0 | 404 | 0 | 0 | 2.500 | 2.577 | MS | 5,201 | 17,500 | 03/07/2016 | 03/14/2019 |
| 3299999 | Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 35,779,470 | XXX | 37,307,541 | 35,329,869 | 35,584,854 | 3,908 | (71,630) | 0 | 0 | XXX | XXX | XXX | 380,444 | 1,240,715 | XXX | XXX |
| | Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | |
| 478373-AE-3 | JOHNSON CTLS IN MTNS BK ENT 1,2 | | | 2 | 2FE | | | | | | | | | | 4.950 | | JJ | | 2,970 | 08/16/2016 | |
| 02376U-AA-3 | AMER AIRLINES PT TR 2016-1 | | | 4 | 1FE | 137,981 | | 101,810 | 137,981 | 137,981 | 0 | 0 | 0 | 0 | 3.575 | 3.606 | JJ | 2,275 | 4,933 | 01/12/2016 | 07/15/2029 |
| 21079U-AA-3 | CONTINENTAL AIRL PT TR 2009-2 | | | 4 | 1FE | 22,053 | | 107,813 | 22,053 | 22,053 | 0 | 0 | 0 | 0 | 7.250 | 7.375 | MN | 227 | 1,599 | 10/27/2009 | 05/10/2021 |
| 21079V-AA-1 | CONTINENTAL AIRL PT TR 2010-1 | | | 4 | 1FE | 76,343 | | 104,718 | 76,343 | 76,343 | 0 | 0 | 0 | 0 | 4.750 | 4.803 | JJ | 1,702 | 3,626 | 11/17/2010 | 01/12/2021 |
| 126650-AW-0 | CVS PTC 2004 | | | 4 | 1AM | 12,975 | | 18,999 | 17,876 | 15,768 | 0 | 259 | 0 | 0 | 5.296 | 0.000 | MON | 55 | 947 | 04/24/2007 | 01/10/2027 |
| 24736T-AA-5 | DELTA AIRLINES PT 2009-1 | | | 4 | 1FE | 75,676 | | 108,120 | 75,676 | 75,676 | 0 | 0 | 0 | 0 | 7.750 | 7.894 | JD | 228 | 5,865 | 11/18/2009 | 06/17/2021 |
| 909319-AA-3 | UNITED AIRLINES PT CERT 2013-1 | | | 4 | 1FE | 110,802 | | 105,525 | 110,802 | 110,802 | 0 | 0 | 0 | 0 | 4.300 | 4.344 | FA | 1,800 | 4,764 | 08/01/2013 | 02/15/2027 |
| 3599999 | Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | 435,830 | XXX | 461,943 | 440,732 | 438,623 | 0 | 259 | 0 | 0 | XXX | XXX | XXX | 6,287 | 24,704 | XXX | XXX |
| 3899999 | Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | 36,215,300 | XXX | 37,769,484 | 35,770,601 | 36,023,478 | 3,908 | (71,371) | 0 | 0 | XXX | XXX | XXX | 386,731 | 1,265,419 | XXX | XXX |
| | Bonds - Hybrid Securities - Issuer Obligations | | | | | | | | | | | | | | | | | | | | |
| 857477-AQ-6 | STATE STR CORP | | | | 2FE | 95,000 | | 104,880 | 95,000 | 95,000 | 0 | 0 | 0 | 0 | 5.250 | 5.319 | MS | 1,469 | 4,988 | 05/14/2015 | 09/15/2020 |
| 902973-AZ-9 | US BANCORP DEL PERP FXD/FLT | | | | 2FE | 180,000 | | 108,255 | 180,000 | 180,000 | 0 | 0 | 0 | 0 | 5.300 | 5.370 | AO | 2,014 | 6,413 | 02/02/2017 | 04/15/2027 |
| 4299999 | Bonds - Hybrid Securities - Issuer Obligations | | | | | 275,000 | XXX | 294,495 | 275,000 | 275,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 3,483 | 11,401 | XXX | XXX |
| 4899999 | Bonds - Hybrid Securities - Subtotals - Hybrid Securities | | | | | 275,000 | XXX | 294,495 | 275,000 | 275,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 3,483 | 11,401 | XXX | XXX |
| 7799999 | Bonds - Total Bonds - Subtotals - Issuer Obligations | | | | | 949,153,328 | XXX | 949,863,443 | 938,717,869 | 942,675,949 | 3,908 | (1,205,150) | 0 | 0 | XXX | XXX | XXX | 5,847,485 | 24,315,209 | XXX | XXX |
| 7899999 | Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities | | | | | 37,661,284 | XXX | 37,642,073 | 36,445,945 | 37,638,645 | 0 | (1,996) | 0 | 0 | XXX | XXX | XXX | 88,906 | 894,032 | XXX | XXX |
| 8099999 | Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities | | | | | 435,830 | XXX | 461,943 | 440,732 | 438,623 | 0 | 259 | 0 | 0 | XXX | XXX | XXX | 6,287 | 24,704 | XXX | XXX |
| 8399999 | Subtotals - Total Bonds | | | | | 987,250,442 | XXX | 987,967,459 | 975,604,546 | 980,753,218 | 3,908 | (1,206,887) | 0 | 0 | XXX | XXX | XXX | 5,942,678 | 25,233,945 | XXX | XXX |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1 CUSIP Identification | 2 Description | Codes | | 5 Number of Shares | 6 Book / Adjusted Carrying Value | Fair Value | | 9 Actual Cost | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 NAIC Market Indicator (a) | 18 Date Acquired |
|------------------------------|-----------------------------------|-----------|--------------|--------------------------|---|---|--------------------|---------------------|------------------------------|---|---|--|--|--|---|--|------------------------|
| | | 3 Code | 4 Foreign | | | 7 Rate per Share Used To Obtain Fair Value | 8 Fair Value | | 10 Declared but Unpaid | 11 Amount Received During Year | 12 Nonadmitted Declared But Unpaid | 13 Unrealized Valuation Increase/ (Decrease) | 14 Current Year's Other-Than- Temporary Impairment Recognized | 15 Total Change in B./A.C.V. (13-14) | 16 Total Foreign Exchange Change in B./A.C.V. | | |
| Mutual Funds | | | | | | | | | | | | | | | | | |
| 922042-63-5 | VANGUARD INTL EQUITY INDEX FD | | | 948,730.226 | 108,174,220 | 114.020 | 108,174,220 | 85,324,500 | 0 | 2,918,294 | 0 | 20,748,730 | 0 | 20,748,730 | 0 | J | 12/19/2016 |
| 921946-50-5 | VANGUARD WHITEHALL FDS INC. | | | 4,551,978.853 | 154,266,563 | 33.890 | 154,266,563 | 108,331,243 | 0 | 4,186,910 | 0 | 17,843,757 | 0 | 17,843,757 | 0 | J | 12/30/2016 |
| 929999 | - Mutual Funds | | | | 262,440,784 | XXX | 262,440,784 | 193,655,743 | 0 | 7,105,204 | 0 | 38,592,487 | 0 | 38,592,487 | 0 | XXX | XXX |
| 979999 | Total Common Stocks | | | | 262,440,784 | XXX | 262,440,784 | 193,655,743 | 0 | 7,105,204 | 0 | 38,592,487 | 0 | 38,592,487 | 0 | XXX | XXX |
| 989999 | Total Preferred and Common Stocks | | | | 262,440,784 | XXX | 262,440,784 | 193,655,743 | 0 | 7,105,204 | 0 | 38,592,487 | 0 | 38,592,487 | 0 | XXX | XXX |

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$0

ANNUAL STATEMENT FOR THE YEAR 2017 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 | | | | | | | | |
| 36179N-BA-5 | GNMA PASS-THRU M SINGLE FAMILY | | 04/01/2017 | RBC DAIN RAUSCHER | XXX | 497,660 | 492,314 | 780 |
| 36179N-LD-8 | GNMA PASS-THRU M SINGLE FAMILY | | 08/09/2017 | BARCLAYS CAP INC. | XXX | 395,925 | 379,614 | 738 |
| 36179R-F8-7 | GNMA PASS-THRU M SINGLE FAMILY | | 02/01/2017 | BANC OF AMERICA SEC LLC | XXX | 198,212 | 197,164 | 329 |
| 36179R-VC-0 | GNMA PASS-THRU M SINGLE FAMILY | | 05/16/2017 | NOMURA SECURITIES | XXX | 639,394 | 604,985 | 1,344 |
| 36179S-OX-8 | GNMA PASS-THRU M SINGLE FAMILY | | 12/27/2017 | VARIOUS | XXX | 470,891 | 449,027 | 1,286 |
| 36179S-QY-6 | GNMA PASS-THRU M SINGLE FAMILY | | 07/24/2017 | PIERPONT SECURITIES LLC | XXX | 499,699 | 471,414 | 1,532 |
| 36179S-SN-8 | GNMA PASS-THRU M SINGLE FAMILY | | 09/28/2017 | CREDIT SUISSE FIRST BOS. | XXX | 108,469 | 110,736 | 169 |
| 36179S-S0-1 | GNMA PASS-THRU M SINGLE FAMILY | | 12/18/2017 | NOMURA SEC/FIXED INCOME | XXX | 1,009,459 | 974,219 | 1,800 |
| 36179S-WY-9 | GNMA PASS-THRU M SINGLE FAMILY | | 09/27/2017 | BANK OF NY/MIZUHO SECS USA TREAS FIN. | XXX | 100,754 | 95,756 | 234 |
| 36179S-YR-2 | GNMA PASS-THRU M SINGLE FAMILY | | 12/18/2017 | BNP PARIBAS SEC CORP. | XXX | 538,125 | 531,964 | 842 |
| 36176W-7E-5 | GNMA PASS-THRU X SINGLE FAMILY | | 03/03/2017 | CREDIT SUISSE FIRST BOS. | XXX | 513,020 | 494,924 | 962 |
| 21H030-61-7 | GNMA II JUMBO TBA 30YR TBA 03 000% | | 12/11/2017 | BARCLAYS CAP INC. | XXX | 503,945 | 500,000 | 875 |
| 21H032-61-3 | GNMA II JUMBO TBA 30YR TBA 03 500% | | 12/18/2017 | WACHOVIA SECURITIES LLC | XXX | 517,070 | 500,000 | 1,021 |
| 912810-RY-6 | UNITED STATES TREAS BDS. | | 12/29/2017 | JP MORGAN CHASE/HSBCSI | XXX | 300,352 | 300,000 | 3,139 |
| 912828-3F-5 | UNITED STATES TREAS NTS. | | 12/18/2017 | RBC DAIN RAUSCHER | XXX | 4,352,906 | 4,400,000 | 9,298 |
| 912828-65-3 | UNITED STATES TREAS NTS. | | 05/22/2017 | BANK OF NEW YORK | XXX | 15,089,063 | 15,000,000 | 134,444 |
| 912828-J8-4 | UNITED STATES TREAS NTS. | | 05/22/2017 | BANK OF NEW YORK | XXX | 14,982,422 | 15,000,000 | 29,867 |
| 912828-M8-0 | UNITED STATES TREAS NTS. | | 12/18/2017 | GOLDMAN SACHS & CO. | XXX | 2,978,086 | 3,000,000 | 3,132 |
| 912828-N3-0 | UNITED STATES TREAS NTS. | | 12/28/2017 | BANK OF NYC/NSIMBS. | XXX | 263,675 | 265,000 | 31 |
| 912828-O3-7 | UNITED STATES TREAS NTS. | | 05/22/2017 | BANK OF NEW YORK | XXX | 14,784,375 | 15,000,000 | 27,152 |
| 912828-RH-5 | UNITED STATES TREAS NTS. | | 06/27/2017 | BANK OF NYC/NSIMBS. | XXX | 12,011,250 | 12,000,000 | 40,123 |
| 912828-RR-3 | UNITED STATES TREAS NTS. | | 04/12/2017 | PERSHING LLC. | XXX | 5,050,000 | 5,000,000 | 41,160 |
| 912828-V0-0 | UNITED STATES TREAS NTS. | | 06/27/2017 | PERSHING LLC. | XXX | 12,015,938 | 12,000,000 | 67,459 |
| 912828-WD-8 | UNITED STATES TREAS NTS. | | 09/26/2017 | PERSHING LLC. | XXX | 55,951,875 | 56,000,000 | 285,326 |
| 912828-WW-6 | UNITED STATES TREAS NTS. | | 05/22/2017 | PERSHING LLC. | XXX | 15,103,125 | 15,000,000 | 75,414 |
| 0599999 | Bonds - U.S. Governments | | | | | 158,875,688 | 158,767,117 | 728,456 |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | |
| 02R032-61-2 | FHLMC GOLD TBA 30 YR TBA 03 500% | | 12/18/2017 | VARIOUS | XXX | 1,541,563 | 1,500,000 | 1,458 |
| 3132L7-S6-7 | FHLMC PC GOLD C1 30YR | | 08/31/2017 | BNP PARIBAS SEC CORP. | XXX | 512,952 | 483,668 | 645 |
| 3128MJ-ZF-0 | FHLMC PC GOLD COMB 30 | | 12/28/2017 | BANC OF AMERICA SEC LLC | XXX | 471,015 | 471,734 | 393 |
| 3132WJ-UV-1 | FHLMC PC GOLD PC 30YR | | 05/04/2017 | NOMURA SEC/FIXED INCOME | XXX | 501,173 | 488,856 | 475 |
| 3128MJ-Y6-1 | FHLMC PC GOLD COMB 30 | | 12/18/2017 | VARIOUS | XXX | 1,083,072 | 1,082,324 | 915 |
| 3128MJ-ZC-7 | FHLMC PC GOLD COMB 30 3 500 204612 | | 04/04/2017 | NOMURA SEC/FIXED INCOME | XXX | 256,359 | 250,020 | 267 |
| 3140FL-MY-1 | FNMA PASS-THRU INT 15 YEAR | | 04/11/2017 | NOMURA SEC/FIXED INCOME | XXX | 514,371 | 500,757 | 751 |
| 31418C-BX-1 | FNMA PASS-THRU INT 15 YEAR | | 06/30/2017 | MORGAN STANLEY & CO INC. | XXX | 287,057 | 275,520 | 455 |
| 3138AE-KN-2 | FNMA PASS-THRU LNG 30 YEAR | | 01/11/2017 | JP MORGAN SECS INC-FI | XXX | 546,709 | 500,134 | 1,181 |
| 3138EJ-QL-5 | FNMA PASS-THRU LNG 30 YEAR | | 03/06/2017 | WACHOVIA SECURITIES LLC | XXX | 1,020,483 | 997,265 | 1,163 |
| 3138WE-PN-3 | FNMA PASS-THRU LNG 30 YEAR | | 12/19/2017 | PNC | XXX | 753,392 | 734,736 | 714 |
| 3138WJ-TG-3 | FNMA PASS-THRU LNG 30 YEAR | | 12/28/2017 | RBC DAIN RAUSCHER | XXX | 472,265 | 472,986 | 394 |
| 3138YW-JZ-1 | FNMA PASS-THRU LNG 30 YEAR | | 12/20/2017 | CREDIT SUISSE FIRST BOS. | XXX | 501,210 | 479,986 | 533 |
| 31418B-XZ-4 | FNMA PASS-THRU LNG 30 YEAR | | 10/17/2017 | NOMURA SEC/FIXED INCOME | XXX | 508,261 | 493,233 | 575 |
| 31418C-DN-1 | FNMA PASS-THRU LNG 30 YEAR | | 09/26/2017 | MORGAN STANLEY & CO INC. | XXX | 256,057 | 242,924 | 297 |
| 01F040-61-0 | TBA FNMA SF 4.00 30 YRS JAN | | 12/18/2017 | GOLDMAN SACHS & CO. | XXX | 1,569,258 | 1,500,000 | 1,667 |
| 91514A-EV-3 | UNIVERSITY TEX UNIV REV. | | 01/11/2017 | GOLDMAN SACHS & CO. | XXX | 168,173 | 130,000 | 2,456 |
| 915217-WX-7 | UNIVERSITY VA UNIV REV. | | 09/21/2017 | BARCLAYS CAP INC. | XXX | 35,000 | 35,000 | 0 |
| 3199999 | Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | 10,998,370 | 10,639,142 | 14,342 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 03040W-AR-6 | AMERICAN WTR CAP CORP. | | 08/07/2017 | JP MORGAN SECS INC-FI | XXX | 139,570 | 140,000 | 0 |
| 036752-AD-5 | ANTHEM INC. | | 12/19/2017 | JP MORGAN SECS INC-FI | XXX | 99,975 | 95,000 | 346 |
| 037833-DD-9 | APPLE INC. | | 09/05/2017 | GOLDMAN SACHS & CO. | XXX | 139,201 | 140,000 | 0 |
| 03939C-AA-1 | ARCH CAPITAL FINANCE LLC | | 12/19/2017 | BARCLAYS CAP INC. | XXX | 129,975 | 125,000 | 84 |
| 00206R-DR-0 | AT&T INC. | | 01/31/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 59,717 | 60,000 | 0 |
| 00206R-EN-8 | AT&T INC. | | 07/27/2017 | JP MORGAN SECS INC-FI | XXX | 44,920 | 45,000 | 0 |
| 00206R-EQ-1 | AT&T INC. | | 07/27/2017 | JP MORGAN SECS INC-FI | XXX | 49,883 | 50,000 | 0 |
| 049560-AM-7 | ATMOS ENERGY CORP. | | 06/09/2017 | WACHOVIA SECURITIES LLC | XXX | 155,579 | 150,000 | 1,014 |
| 05723K-AB-6 | BAKER HUGHES A GE CO LLC 144A | | 12/06/2017 | MORGAN STANLEY & CO INC. | XXX | 70,000 | 70,000 | 0 |
| 059165-EG-1 | BALTIMORE GAS & ELEC CO. | | 12/19/2017 | JP MORGAN SECS INC-FI | XXX | 425,331 | 450,000 | 3,780 |
| 060516-G6-8 | BANK AMER CORP. | | 01/31/2017 | BANC OF AMERICA SEC LLC | XXX | 319,414 | 320,000 | 513 |
| 060516-GR-4 | BANK AMER CORP. | | 12/19/2017 | BANC OF AMERICA SEC LLC | XXX | 90,651 | 90,000 | 574 |
| 11134L-AG-4 | BROADCOM CORP 144A | | 01/11/2017 | DEUTSCHE BANK SECS. | XXX | 199,116 | 200,000 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2017 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 |
| 151020-AM-6 | CELGENE CORP | | 04/21/2017 | RBC DAIN RAUSCHER | XXX | 126,453 | 125,000 | 2,586 |
| 151020-AW-4 | CELGENE CORP | | 10/31/2017 | CREDIT SUISSE FIRST BOS | XXX | 49,867 | 50,000 | 0 |
| 172967-KR-1 | CITIGROUP INC | | 02/07/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 24,936 | 25,000 | 280 |
| 172967-LG-4 | CITIGROUP INC | | 04/19/2017 | PIERPONT SECURITIES LLC | XXX | 139,598 | 140,000 | 0 |
| 172967-LJ-8 | CITIGROUP INC | | 04/18/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 40,000 | 40,000 | 0 |
| 125896-BS-8 | CMS ENERGY CORP | | 07/13/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 151,839 | 150,000 | 2,228 |
| 20605P-AJ-0 | CONCHO RES INC | | 09/13/2017 | BANC OF AMERICA SEC LLC | XXX | 14,962 | 15,000 | 0 |
| 247361-ZK-7 | DELTA AIR LINES INC DEL | | 03/09/2017 | MORGAN STANLEY & CO INC | XXX | 114,686 | 115,000 | 0 |
| 25179M-AL-7 | DEVON ENERGY CORP NEW | | 08/17/2017 | JP MORGAN SECS INC-FI | XXX | 63,316 | 60,000 | 345 |
| 25389J-AR-7 | DIGITAL RLTY TR LP | | 08/02/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 219,833 | 220,000 | 0 |
| 25470D-AS-8 | DISCOVERY COMMUNICATIONS LLC | | 09/07/2017 | GOLDMAN SACHS & CO | XXX | 9,990 | 10,000 | 0 |
| 25746U-CE-7 | DOMINION ENERGY INC | | 07/13/2017 | WACHOVIA SECURITIES LLC | XXX | 103,974 | 100,000 | 1,159 |
| 23338V-AG-1 | DTE ELEC CO | | 07/31/2017 | BANC OF AMERICA SEC LLC | XXX | 129,930 | 130,000 | 0 |
| 29336U-AG-2 | ENLINK MIDSTREAM PARTNERS LP | | 10/19/2017 | BARCLAYS CAP INC | XXX | 52,146 | 50,000 | 1,226 |
| 29364W-AZ-1 | ENTERGY LA LLC | | 05/17/2017 | MUFG SECURITIES AMERICA INC | XXX | 94,953 | 95,000 | 0 |
| 26884T-AH-5 | ERAC USA FINANCE COMPANY LLC 144A | | 12/21/2017 | BARCLAYS CAP INC | XXX | 65,742 | 65,000 | 423 |
| 30219G-AM-0 | EXPRESS SCRIPTS HLDG CO | | 08/01/2017 | VARIOUS | XXX | 203,632 | 190,000 | 3,776 |
| 30219G-AN-8 | EXPRESS SCRIPTS HLDG CO | | 05/05/2017 | RBC DAIN RAUSCHER | XXX | 161,175 | 170,000 | 1,108 |
| 337932-AJ-6 | FIRSTENERGY CORP | | 12/19/2017 | VARIOUS | XXX | 134,660 | 130,000 | 1,213 |
| 375558-AX-1 | GILEAD SCIENCES INC | | 10/20/2017 | HHS/BLACKROCK CORE BOND | XXX | 33,752 | 30,000 | 92 |
| 381416-WB-6 | GOLDMAN SACHS GROUP INC | | 02/13/2017 | GOLDMAN SACHS & CO | XXX | 160,234 | 160,000 | 342 |
| 38148L-AC-0 | GOLDMAN SACHS GROUP INC | | 09/14/2017 | GOLDMAN SACHS & CO | XXX | 172,803 | 170,000 | 909 |
| 44107T-AU-0 | HOST HOTELS & RESORTS LP | | 12/19/2017 | CANTOR FITZGERALD/MBS | XXX | 244,337 | 240,000 | 1,650 |
| 444859-BF-8 | HUMANA INC | | 03/13/2017 | JP MORGAN SECS INC-FI | XXX | 59,926 | 60,000 | 0 |
| 46647P-AK-2 | JP MORGAN CHASE BANK NA | | 09/18/2017 | WACHOVIA SECURITIES LLC | XXX | 131,785 | 130,000 | 815 |
| 483050-AC-7 | KAISER FNDTN HOSP/HLTH MTN BE | | 04/25/2017 | GOLDMAN SACHS & CO | XXX | 84,690 | 85,000 | 0 |
| 501044-DG-3 | KROGER CO | | 06/26/2017 | JP MORGAN SECS INC-FI | XXX | 49,046 | 50,000 | 958 |
| 50540R-AU-6 | LABORATORY CORP AMER HLDGS | | 12/19/2017 | JEFFERIES & COMPANY | XXX | 139,733 | 140,000 | 1,666 |
| 570535-AS-3 | MARKEL CORP | | 10/30/2017 | WACHOVIA SECURITIES LLC | XXX | 49,692 | 50,000 | 0 |
| 573284-AU-0 | MARTIN MARIETTA MATLS INC | | 12/06/2017 | JP MORGAN SECS INC-FI | XXX | 79,745 | 80,000 | 0 |
| 594918-CB-8 | MICROSOFT CORP | | 12/19/2017 | DEUTSCHE BANK SECS | XXX | 140,363 | 120,000 | 2,025 |
| 61744Y-AL-2 | MORGAN STANLEY | | 07/19/2017 | MORGAN STANLEY & CO INC | XXX | 100,000 | 100,000 | 0 |
| 61746B-EG-7 | MORGAN STANLEY | | 01/17/2017 | MORGAN STANLEY & CO INC | XXX | 84,424 | 85,000 | 0 |
| 55336V-AL-4 | MPLX LP SR GBLB NT5 2%47 | | 02/07/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 9,930 | 10,000 | 0 |
| 651229-AY-2 | NEWELL BRANDS INC | | 10/12/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 148,008 | 125,000 | 286 |
| 655844-BW-7 | NORFOLK SOUTHERN CORP 144A | | 11/16/2017 | RECEIVED IN EXCHANGE | XXX | 152,073 | 152,111 | 0 |
| 68389X-BP-9 | ORACLE CORP | | 11/07/2017 | WACHOVIA SECURITIES LLC | XXX | 204,229 | 205,000 | 0 |
| 69351U-AU-7 | PPL ELEC UTILS CORP | | 05/08/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 222,728 | 225,000 | 0 |
| 744560-BT-2 | PUBLIC SVC ELEC GAS CO MTN BE | | 12/19/2017 | WACHOVIA SECURITIES LLC | XXX | 126,386 | 125,000 | 188 |
| 747525-AT-0 | QUALCOMM INC | | 05/19/2017 | GOLDMAN SACHS & CO | XXX | 383,891 | 385,000 | 0 |
| 74834L-AZ-3 | QUEST DIAGNOSTICS INC | | 12/19/2017 | JEFFERIES & COMPANY | XXX | 139,581 | 140,000 | 268 |
| 797440-BV-5 | SAN DIEGO GAS & ELEC CO | | 06/05/2017 | GOLDMAN SACHS & CO | XXX | 39,822 | 40,000 | 0 |
| 845743-BR-3 | SOUTHWESTERN PUB SVC CO | | 08/02/2017 | BANK OF NY/MIZUHO SECS USA TREAS FIN | XXX | 49,713 | 50,000 | 0 |
| 878091-BF-3 | TEACHERS INS & ANNUITY ASSN 144A | | 05/03/2017 | JP MORGAN SECS INC-FI | XXX | 124,600 | 125,000 | 0 |
| 902494-AX-1 | TYSON FOODS INC | | 07/13/2017 | MORGAN STANLEY & CO INC | XXX | 390,476 | 370,000 | 6,211 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC | | 10/18/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 153,703 | 155,000 | 0 |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC | | 01/23/2017 | WACHOVIA SECURITIES LLC | XXX | 52,009 | 55,000 | 905 |
| 92343V-EA-8 | VERIZON COMMUNICATIONS INC | | 08/01/2017 | MORGAN STANLEY & CO INC | XXX | 84,760 | 85,000 | 0 |
| 92343V-EB-6 | VERIZON COMMUNICATIONS INC 144A | | 08/16/2017 | RECEIVED IN EXCHANGE | XXX | 19,639 | 19,000 | 0 |
| 92553P-AU-6 | VIACOM INC NEW | | 05/22/2017 | RBC DAIN RAUSCHER | XXX | 32,143 | 30,000 | 410 |
| 92826C-AG-7 | VISA INC | | 09/06/2017 | JP MORGAN SECS INC-FI | XXX | 388,822 | 390,000 | 0 |
| 94974B-FY-1 | WELLS FARGO CO MTN BE | | 03/16/2017 | WACHOVIA SECURITIES LLC | XXX | 217,524 | 215,000 | 2,645 |
| 976826-BL-0 | WISCONSIN PWR & LT CO | | 10/02/2017 | JP MORGAN SECS INC-FI | XXX | 49,855 | 50,000 | 0 |
| 15135U-AR-0 | CENOVUS ENERGY INC | C | 12/14/2017 | UBS WARBURG LLC | XXX | 78,926 | 75,000 | 34 |
| 349553-AM-9 | FORTIS INC | C | 08/01/2017 | DEUTSCHE BANK SECS | XXX | 146,192 | 150,000 | 1,528 |
| 82481L-AD-1 | SHIRE ACQUISITIONS INVTS IRELA | C | 10/05/2017 | CREDIT SUISSE FIRST BOS | XXX | 182,473 | 185,000 | 280 |
| 00507U-AF-8 | ACTAVIS FUNDING SCS | C | 12/19/2017 | CITIGROUP GBL MKT INC/SAL | XXX | 184,316 | 180,000 | 116 |
| 29270G-AB-4 | ENEL FIN INTL N.V. 144A | C | 05/22/2017 | JP MORGAN SECS INC-FI | XXX | 259,220 | 260,000 | 0 |
| 62854A-AM-6 | MYLAN NV | C | 07/11/2017 | MORGAN STANLEY & CO INC | XXX | 330,759 | 325,000 | 825 |
| 90352J-AE-3 | UBS GROUP FDG SWITZ AG 144A | C | 08/07/2017 | UBS WARBURG LLC | XXX | 260,000 | 260,000 | 0 |
| 3899999 - | Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 9,787,327 | 9,701,111 | 42,807 |
| Bonds - Hybrid Securities | | | | | | | | |

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ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 | | | | | | | | | | | | | | | | | | | | |
| 36241K-YY-8 | GNMA PASS-THRU M PLATINUM 30YR | | 12/20/2017 | PRINCIPAL RECEIPT | | 12,088 | 12,088 | 12,280 | 12,285 | .0 | (178) | .0 | (178) | .0 | 12,088 | .0 | .0 | .0 | .319 | 12/20/2038 |
| 36179M-K7-4 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 32,046 | 32,046 | 34,789 | 34,674 | .0 | (2,628) | .0 | (2,628) | .0 | 32,046 | .0 | .0 | .0 | .599 | 08/20/2042 |
| 36179M-X3-9 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 68,991 | 68,991 | 71,428 | 71,401 | .0 | (2,409) | .0 | (2,409) | .0 | 68,991 | .0 | .0 | .0 | 1,110 | 01/20/2043 |
| 36179M-BA-5 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 56,602 | 56,602 | 57,216 | | .0 | (615) | .0 | (615) | .0 | 56,602 | .0 | .0 | .0 | .629 | 04/20/2043 |
| 36179N-LC-0 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 227,162 | 222,055 | 218,672 | 218,811 | .0 | 285 | .0 | 285 | .0 | 219,096 | .0 | 8,066 | 8,066 | 3,655 | 08/20/2043 |
| 36179N-LD-8 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 25,865 | 25,865 | 26,977 | | .0 | (1,111) | .0 | (1,111) | .0 | 25,865 | .0 | .0 | .0 | .182 | 08/20/2043 |
| 36179N-3K-5 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 661,971 | 630,388 | 672,012 | 673,283 | .0 | (6,141) | .0 | (6,141) | .0 | 667,142 | .0 | (5,171) | (5,171) | 13,430 | 02/20/2045 |
| 36179N-6P-1 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | VARIOUS | | 7,122,048 | 6,867,656 | 7,220,335 | 7,213,778 | .0 | (50,928) | .0 | (50,928) | .0 | 7,162,850 | .0 | (40,802) | (40,802) | 129,581 | 03/20/2045 |
| 36179N-RF-6 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 4,721,652 | 4,495,167 | 4,785,246 | 4,785,107 | .0 | (42,827) | .0 | (42,827) | .0 | 4,742,279 | .0 | (20,628) | (20,628) | 95,430 | 10/20/2044 |
| 36179N-WF-4 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 617,610 | 587,526 | 628,286 | 627,311 | .0 | (6,050) | .0 | (6,050) | .0 | 621,262 | .0 | (3,651) | (3,651) | 12,426 | 12/20/2044 |
| 36179R-BX-6 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 104,921 | 104,921 | 108,085 | 108,104 | .0 | (3,183) | .0 | (3,183) | .0 | 104,921 | .0 | .0 | .0 | 1,981 | 04/20/2045 |
| 36179R-F8-7 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 26,329 | 26,329 | 26,469 | .0 | .0 | (140) | .0 | (140) | .0 | 26,329 | .0 | .0 | .0 | .380 | 06/20/2045 |
| 36179R-LP-2 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 1,568,842 | 1,511,903 | 1,578,994 | 1,581,832 | .0 | (7,023) | .0 | (7,023) | .0 | 1,574,809 | .0 | (5,967) | (5,967) | 28,789 | 08/20/2045 |
| 36179R-Q3-6 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 1,076,003 | 1,026,542 | 1,091,503 | 1,090,977 | .0 | (10,140) | .0 | (10,140) | .0 | 1,080,837 | .0 | (4,834) | (4,834) | 21,641 | 10/20/2045 |
| 36179R-VA-4 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 1,751,867 | 1,719,680 | 1,746,953 | 1,746,421 | .0 | (1,935) | .0 | (1,935) | .0 | 1,744,486 | .0 | 7,381 | 7,381 | 28,478 | 10/20/2045 |
| 36179R-VB-2 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 840,655 | 809,645 | 844,940 | 844,413 | .0 | (3,179) | .0 | (3,179) | .0 | 841,234 | .0 | (579) | (579) | 15,479 | 12/20/2045 |
| 36179R-VC-0 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 72,691 | 72,691 | 76,825 | .0 | .0 | (4,134) | .0 | (4,134) | .0 | 72,691 | .0 | .0 | .0 | .863 | 12/20/2045 |
| 36179S-B8-9 | GNMA PASS-THRU M SINGLE FAMILY | | 09/21/2017 | VARIOUS | | 1,475,944 | 1,421,993 | 1,509,803 | 1,509,787 | .0 | (9,632) | .0 | (9,632) | .0 | 1,500,155 | .0 | (24,211) | (24,211) | 32,273 | 05/20/2046 |
| 36179S-GK-7 | GNMA PASS-THRU M SINGLE FAMILY | | 09/29/2017 | VARIOUS | | 2,202,566 | 2,167,390 | 2,268,390 | 2,267,913 | .0 | (7,612) | .0 | (7,612) | .0 | 2,260,300 | .0 | (57,734) | (57,734) | 44,941 | 07/20/2046 |
| 36179S-JS-7 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 63,026 | 63,026 | 66,053 | 66,042 | .0 | (3,016) | .0 | (3,016) | .0 | 63,026 | .0 | .0 | .0 | 1,134 | 08/20/2046 |
| 36179S-OX-8 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 9,121 | 9,121 | 9,617 | .0 | .0 | (495) | .0 | (495) | .0 | 9,121 | .0 | .0 | .0 | .74 | 11/20/2046 |
| 36179S-OY-6 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 75,666 | 75,666 | 80,206 | .0 | .0 | (4,540) | .0 | (4,540) | .0 | 75,666 | .0 | .0 | .0 | .771 | 11/20/2046 |
| 36179S-SN-8 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 1,999 | 1,999 | 1,958 | .0 | .0 | .41 | .0 | .41 | .0 | 1,999 | .0 | .0 | .0 | .6 | 12/20/2046 |
| 36179S-WY-9 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 8,722 | 8,722 | 9,177 | .0 | .0 | (455) | .0 | (455) | .0 | 8,722 | .0 | .0 | .0 | .41 | 02/20/2047 |
| 36202F-6D-6 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 23,243 | 23,243 | 23,537 | 23,519 | .0 | (276) | .0 | (276) | .0 | 23,243 | .0 | .0 | .0 | .534 | 06/20/2039 |
| 36202F-2H-7 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 47,893 | 47,893 | 51,507 | 51,366 | .0 | (3,473) | .0 | (3,473) | .0 | 47,893 | .0 | .0 | .0 | .995 | 01/20/2042 |
| 36202F-3M-6 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 40,460 | 40,460 | 43,881 | 43,696 | .0 | (3,236) | .0 | (3,236) | .0 | 40,460 | .0 | .0 | .0 | .738 | 02/20/2042 |
| 36202F-40-6 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 119,239 | 119,239 | 128,927 | 128,444 | .0 | (9,205) | .0 | (9,205) | .0 | 119,239 | .0 | .0 | .0 | 2,182 | 03/20/2042 |
| 36202F-6H-8 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 34,327 | 34,327 | 35,246 | 35,230 | .0 | (903) | .0 | (903) | .0 | 34,327 | .0 | .0 | .0 | .805 | 09/20/2039 |
| 36202F-P7-5 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 4,177 | 4,177 | 4,293 | 4,289 | .0 | (111) | .0 | (111) | .0 | 4,177 | .0 | .0 | .0 | .95 | 02/20/2041 |
| 36202F-PF-7 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 179,288 | 179,288 | 186,451 | 186,292 | .0 | (7,004) | .0 | (7,004) | .0 | 179,288 | .0 | .0 | .0 | 3,731 | 01/20/2041 |
| 36202F-08-2 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 45,764 | 45,764 | 49,839 | 49,751 | .0 | (3,987) | .0 | (3,987) | .0 | 45,764 | .0 | .0 | .0 | 1,070 | 03/20/2041 |
| 36202F-TM-8 | GNMA PASS-THRU M SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 256,653 | 236,900 | 262,959 | 263,020 | .0 | (3,794) | .0 | (3,794) | .0 | 259,226 | .0 | (2,574) | (2,574) | 6,305 | 05/20/2041 |
| 36202F-UF-1 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 22,922 | 22,922 | 25,164 | 25,178 | .0 | (2,256) | .0 | (2,256) | .0 | 22,922 | .0 | .0 | .0 | .527 | 06/20/2041 |
| 36202F-XC-5 | GNMA PASS-THRU M SINGLE FAMILY | | 12/20/2017 | PRINCIPAL RECEIPT | | 30,443 | 30,443 | 33,420 | 33,439 | .0 | (2,997) | .0 | (2,997) | .0 | 30,443 | .0 | .0 | .0 | .726 | 09/20/2041 |
| 36225B-T0-1 | GNMA PASS-THRU X PLATINUM 30YR | | 09/29/2017 | VARIOUS | | 42,803 | 38,691 | 39,350 | 39,269 | .0 | (106) | .0 | (106) | .0 | 39,163 | .0 | 3,640 | 3,640 | 1,748 | 06/15/2032 |
| 36225B-UH-9 | GNMA PASS-THRU X PLATINUM 30YR | | 09/29/2017 | VARIOUS | | 30,673 | 27,676 | 28,138 | 28,085 | .0 | (69) | .0 | (69) | .0 | 28,016 | .0 | 2,657 | 2,657 | 1,272 | 08/15/2032 |
| 36225B-WZ-7 | GNMA PASS-THRU X PLATINUM 30YR | | 09/29/2017 | VARIOUS | | 52,676 | 47,545 | 48,321 | 48,236 | .0 | (116) | .0 | (116) | .0 | 48,120 | .0 | 4,555 | 4,555 | 2,154 | 02/15/2033 |
| 36225B-ZP-6 | GNMA PASS-THRU X PLATINUM 30YR | | 09/29/2017 | VARIOUS | | 61,509 | 55,319 | 56,222 | 56,119 | .0 | (112) | .0 | (112) | .0 | 56,007 | .0 | 5,502 | 5,502 | 2,572 | 08/15/2033 |
| 36176W-7E-5 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 67,365 | 67,365 | 69,829 | .0 | .0 | (2,463) | .0 | (2,463) | .0 | 67,365 | .0 | .0 | .0 | .989 | 01/15/2042 |
| 36177X-Z8-4 | GNMA PASS-THRU X SINGLE FAMILY | | 06/26/2017 | VARIOUS | | 74,750 | 73,446 | 76,981 | 76,200 | .0 | (711) | .0 | (711) | .0 | 75,489 | .0 | (738) | (738) | .871 | 05/15/2027 |
| 36178M-ME-6 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 36,914 | 36,914 | 39,394 | 39,251 | .0 | (2,338) | .0 | (2,338) | .0 | 36,914 | .0 | .0 | .0 | .518 | 11/15/2042 |
| 36180E-PX-7 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 72,622 | 72,622 | 75,783 | 75,607 | .0 | (2,985) | .0 | (2,985) | .0 | 72,622 | .0 | .0 | .0 | 1,465 | 04/15/2043 |
| 36200N-EJ-3 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 4,670 | 4,670 | 4,648 | 4,649 | .0 | 21 | .0 | 21 | .0 | 4,670 | .0 | .0 | .0 | .143 | 04/15/2034 |
| 36200N-NB-3 | GNMA PASS-THRU X SINGLE FAMILY | | 09/21/2017 | VARIOUS | | 20,957 | 19,019 | 19,231 | 19,203 | .0 | (41) | .0 | (41) | .0 | 19,162 | .0 | 1,795 | 1,795 | .878 | 04/15/2034 |
| 36201D-WG-3 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 82,650 | 82,650 | 88,623 | 88,299 | .0 | (5,649) | .0 | (5,649) | .0 | 82,650 | .0 | .0 | .0 | 1,324 | 10/15/2041 |
| 36201E-CX-6 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 4,866 | 4,866 | 4,849 | 4,849 | .0 | 16 | .0 | 16 | .0 | 4,866 | .0 | .0 | .0 | .144 | 05/15/2034 |
| 36201M-JF-0 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 6,331 | 6,331 | 6,431 | 6,418 | .0 | (87) | .0 | (87) | .0 | 6,331 | .0 | .0 | .0 | .194 | 07/15/2032 |
| 36212F-ZS-2 | GNMA PASS-THRU X SINGLE FAMILY | | 09/29/2017 | VARIOUS | | 3,503 | 3,149 | 3,194 | 3,188 | .0 | (5) | .0 | (5) | .0 | 3,183 | .0 | 320 | 320 | .143 | 02/15/2034 |
| 36290R-MX-8 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 1,659 | 1,659 | 1,651 | 1,652 | .0 | 8 | .0 | 8 | .0 | 1,659 | .0 | .0 | .0 | .50 | 09/15/2034 |
| 36290R-OC-0 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | 323 | 323 | 320 | 320 | .0 | 2 | .0 | 2 | .0 | 323 | .0 | .0 | .0 | .9 | 06/15/2033 |
| 36290S-R8-6 | GNMA PASS-THRU X SINGLE FAMILY | | 12/15/2017 | PRINCIPAL RECEIPT | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 | |
| 912828-HA-1 | UNITED STATES TREAS NTS | | MATURITY | | 10,000,000 | 10,000,000 | 10,868,750 | 10,079,727 | 0 | (79,727) | 0 | (79,727) | 0 | 10,000,000 | 0 | 0 | 0 | 475,000 | 08/15/2017 | |
| 912828-HH-6 | UNITED STATES TREAS NTS | | MATURITY | | 13,000,000 | 13,000,000 | 13,751,563 | 13,093,082 | 0 | (93,082) | 0 | (93,082) | 0 | 13,000,000 | 0 | 0 | 0 | 552,500 | 11/15/2017 | |
| 912828-M8-0 | UNITED STATES TREAS NTS | | VARIABLE | | 420,878 | 425,000 | 421,896 | 0 | 0 | 0 | 0 | 0 | 421,911 | 0 | (1,033) | (1,033) | 669 | 11/30/2022 | | |
| 912828-U7-3 | UNITED STATES TREAS NTS | | RBC DAIN RAUSCHER | | 998,007 | 1,000,000 | 994,220 | 994,288 | 0 | 205 | 0 | 205 | 994,492 | 0 | 4,314 | 4,314 | 2,172 | 12/15/2019 | | |
| 912828-Y2-3 | UNITED STATES TREAS NTS | | BARCLAYS CAP INC | | 351,953 | 350,000 | 349,768 | 349,768 | 0 | 1 | 0 | 1 | 349,769 | 0 | 2,184 | 2,184 | 317 | 12/31/2023 | | |
| 912828-S5-0 | UNITED STATES TREAS NTS TIPS | | BARCLAYS CAP INC | | 744,831 | 750,000 | 733,359 | 734,499 | (945) | 581 | 0 | (364) | 734,136 | 0 | 10,695 | 10,695 | 685 | 07/15/2026 | | |
| 059999 - Bonds - U.S. Governments | | | | | 68,151,891 | 67,298,114 | 69,384,070 | 66,297,484 | (945) | (359,470) | 0 | (360,415) | 0 | 68,270,434 | 0 | (118,543) | (118,543) | 1,873,254 | XXX | |
| Bonds - All Other Governments | | | | | | | | | | | | | | | | | | | | |
| 910860-BF-4 | UNITED MEXICAN STS MIN BE | C | INTERCOMPANY TRANSFER | | 646,425 | 650,000 | 645,450 | 645,499 | 0 | 36 | 0 | 36 | 645,536 | 0 | 889 | 889 | 27,658 | 01/23/2046 | | |
| 831594-AG-1 | SLOVENIA REP 144A | C | INTERCOMPANY TRANSFER | | 574,375 | 500,000 | 552,250 | 544,825 | 0 | (2,688) | 0 | (2,688) | 542,138 | 0 | 32,237 | 32,237 | 22,458 | 02/18/2024 | | |
| 109999 - Bonds - All Other Governments | | | | | 1,220,800 | 1,150,000 | 1,197,700 | 1,190,325 | 0 | (2,651) | 0 | (2,651) | 0 | 1,187,673 | 0 | 33,127 | 33,127 | 50,116 | XXX | |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | |
| 027650-EJ-9 | AMERICAN MUN PWR OHIO INC REV | | INTERCOMPANY TRANSFER | | 599,924 | 400,000 | 561,584 | 546,739 | 0 | (2,022) | 0 | (2,022) | 544,716 | 0 | 55,208 | 55,208 | 27,071 | 02/15/2041 | | |
| 072024-NU-2 | BAY AREA TOLL AUTH CALIF TOLL | | INTERCOMPANY TRANSFER | | 241,592 | 370,000 | 208,797 | 203,970 | 0 | (510) | 0 | (510) | 203,460 | 0 | 38,132 | 38,132 | 8,657 | 04/01/2040 | | |
| 130795-Z6-7 | CALIFORNIA STATEWIDE CMNTYS DE | | INTERCOMPANY TRANSFER | | 904,924 | 650,000 | 841,588 | 806,986 | 0 | (3,645) | 0 | (3,645) | 803,342 | 0 | 101,582 | 101,582 | 30,127 | 05/15/2040 | | |
| 155048-DL-2 | CENTRAL PUGET SOUND WASH REV | | RBC DAIN RAUSCHER | | 116,463 | 85,000 | 106,663 | 106,634 | 0 | (372) | 0 | (372) | 106,263 | 0 | 10,200 | 10,200 | 3,601 | 11/01/2046 | | |
| 02R022-41-5 | FHLMC GOLD TBA 15YR TBA 02 500% J | | WACHOVIA SECURITIES LLC | | 500,625 | 500,000 | 500,625 | 500,625 | 0 | 0 | 0 | 0 | 500,625 | 0 | 0 | 0 | 764 | 01/15/2032 | | |
| 02R030-61-6 | FHLMC GOLD TBA 30 YR TBA 03 000% | | BARCLAYS CAP INC | | 1,493,438 | 1,500,000 | 1,493,438 | 1,493,438 | 0 | 0 | 0 | 0 | 1,493,438 | 0 | 0 | 0 | 2,125 | 01/15/2047 | | |
| 02R032-61-2 | FHLMC GOLD TBA 30 YR TBA 03 500% | | VARIOUS | | 1,025,648 | 1,000,000 | 1,025,742 | 1,011,719 | 0 | 0 | 0 | 0 | 1,025,742 | 0 | (98) | (98) | 1,313 | 01/15/2048 | | |
| 02R042-61-1 | FHLMC GOLD TBA 30 YR TBA 04 500% | | WACHOVIA SECURITIES LLC | | 538,438 | 500,000 | 537,813 | 537,813 | 0 | 0 | 0 | 0 | 537,813 | 0 | 625 | 625 | 1,063 | 01/15/2047 | | |
| 3128PD-4D-9 | FHLMC PC GOLD 15 YR | | VARIOUS | | 86,965 | 84,577 | 90,497 | 88,248 | 0 | (1,161) | 0 | (1,161) | 87,086 | 0 | (121) | (121) | 1,941 | 10/01/2020 | | |
| 31306Y-3N-9 | FHLMC PC GOLD 15 YR | | PRINCIPAL RECEIPT | | 19,115 | 19,115 | 19,858 | 19,698 | 0 | (584) | 0 | (584) | 19,115 | 0 | 0 | 0 | 258 | 01/01/2028 | | |
| 31307E-ZF-4 | FHLMC PC GOLD 15 YR | | PRINCIPAL RECEIPT | | 85,104 | 85,104 | 88,256 | 87,835 | 0 | (2,731) | 0 | (2,731) | 85,104 | 0 | 0 | 0 | 1,446 | 10/01/2028 | | |
| 31307I-VS-9 | FHLMC PC GOLD 15 YR | | VARIOUS | | 56,369 | 55,534 | 56,731 | 56,694 | 0 | (173) | 0 | (173) | 56,521 | 0 | (151) | (151) | 755 | 10/01/2029 | | |
| 31307L-FA-1 | FHLMC PC GOLD 15 YR | | VARIOUS | | 52,303 | 51,499 | 52,615 | 52,581 | 0 | (89) | 0 | (89) | 52,492 | 0 | (189) | (189) | 718 | 12/01/2029 | | |
| 31307L-GD-4 | FHLMC PC GOLD 15 YR | | VARIOUS | | 27,145 | 26,790 | 27,359 | 27,344 | 0 | (118) | 0 | (118) | 27,226 | 0 | (81) | (81) | 346 | 12/01/2029 | | |
| 31307L-H4-3 | FHLMC PC GOLD 15 YR | | VARIOUS | | 20,119 | 19,823 | 20,253 | 20,239 | 0 | (32) | 0 | (32) | 20,207 | 0 | (88) | (88) | 277 | 12/01/2029 | | |
| 31307L-O5-0 | FHLMC PC GOLD 15 YR | | VARIOUS | | 25,917 | 25,517 | 26,070 | 26,054 | 0 | (42) | 0 | (42) | 26,013 | 0 | (96) | (96) | 356 | 01/01/2030 | | |
| 31307L-RF-7 | FHLMC PC GOLD 15 YR | | VARIOUS | | 75,926 | 74,857 | 76,480 | 76,433 | 0 | (185) | 0 | (185) | 76,248 | 0 | (322) | (322) | 1,017 | 01/01/2030 | | |
| 31294N-UB-3 | FHLMC PC GOLD CASH 15 | | VARIOUS | | 14,729 | 14,513 | 14,828 | 14,812 | 0 | (40) | 0 | (40) | 14,772 | 0 | (43) | (43) | 198 | 02/01/2028 | | |
| 3128P7-NZ-2 | FHLMC PC GOLD CASH 20 | | VARIOUS | | 253,671 | 234,518 | 258,813 | 257,835 | 0 | (3,877) | 0 | (3,877) | 253,959 | 0 | (288) | (288) | 6,241 | 06/01/2030 | | |
| 31335H-3M-3 | FHLMC PC GOLD CASH 20 | | VARIOUS | | 268,123 | 247,876 | 273,555 | 269,879 | 0 | (4,404) | 0 | (4,404) | 265,475 | 0 | 2,648 | 2,648 | 6,580 | 03/01/2024 | | |
| 31292R-7M-8 | FHLMC PC GOLD CASH 30 | | VARIOUS | | 732,998 | 714,856 | 750,543 | 748,928 | 0 | (1,654) | 0 | (1,654) | 747,274 | 0 | (14,876) | (14,876) | 6,939 | 06/01/2042 | | |
| 3132KE-JK-2 | FHLMC PC GOLD C1 15YR | | VARIOUS | | 31,732 | 31,265 | 31,943 | 31,916 | 0 | (71) | 0 | (71) | 31,846 | 0 | (113) | (113) | 630 | 09/01/2028 | | |
| 3132L5-AE-3 | FHLMC PC GOLD C1 30YR | | VARIOUS | | 48,256 | 47,563 | 47,303 | 47,226 | 0 | 7 | 0 | 7 | 47,433 | 0 | 824 | 824 | 795 | 04/01/2043 | | |
| 3132L7-S6-7 | FHLMC PC GOLD C1 30YR | | PRINCIPAL RECEIPT | | 34,250 | 34,250 | 36,324 | 36,324 | 0 | (2,074) | 0 | (2,074) | 34,250 | 0 | 0 | 0 | 1,214 | 01/01/2044 | | |
| 3128MD-S6-4 | FHLMC PC GOLD COMB 15 | | PRINCIPAL RECEIPT | | 80,228 | 80,228 | 83,212 | 82,866 | 0 | (2,638) | 0 | (2,638) | 80,228 | 0 | 0 | 0 | 1,161 | 08/01/2029 | | |
| 3128MM-VC-4 | FHLMC PC GOLD COMB 15 | | VARIOUS | | 307,874 | 294,841 | 314,098 | 314,541 | 0 | (1,631) | 0 | (1,631) | 312,910 | 0 | (5,036) | (5,036) | 5,727 | 08/01/2031 | | |
| 3128K8-FH-4 | FHLMC PC GOLD COMB 30 | | VARIOUS | | 320,969 | 294,125 | 324,595 | 324,271 | 0 | (3,828) | 0 | (3,828) | 320,443 | 0 | 526 | 526 | 7,908 | 10/01/2035 | | |
| 3128L9-NE-9 | FHLMC PC GOLD COMB 30 | | VARIOUS | | 93,204 | 84,900 | 93,695 | 93,708 | 0 | (290) | 0 | (290) | 93,418 | 0 | (214) | (214) | 2,402 | 04/01/2038 | | |
| 3128LX-AU-4 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 8,629 | 8,629 | 8,801 | 8,788 | 0 | (159) | 0 | (159) | 8,629 | 0 | 0 | 0 | 214 | 06/01/2035 | | |
| 3128MA-RW-5 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 6,472 | 6,472 | 6,382 | 6,386 | 0 | 86 | 0 | 86 | 6,472 | 0 | 0 | 0 | 160 | 05/01/2037 | | |
| 3128MB-ED-6 | FHLMC PC GOLD COMB 30 | | VARIOUS | | 97,472 | 89,619 | 98,903 | 98,902 | 0 | (1,276) | 0 | (1,276) | 97,626 | 0 | (153) | (153) | 2,403 | 03/01/2038 | | |
| 3128MB-VH-8 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 4,201 | 4,201 | 4,279 | 4,275 | 0 | (74) | 0 | (74) | 4,201 | 0 | 0 | 0 | 103 | 09/01/2038 | | |
| 3128M7-UU-8 | FHLMC PC GOLD COMB 30 | | VARIOUS | | 164,146 | 152,838 | 164,110 | 164,189 | 0 | (1,354) | 0 | (1,354) | 162,836 | 0 | 1,310 | 1,310 | 3,693 | 11/01/2039 | | |
| 3128MJ-O9-4 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 70,238 | 70,238 | 73,684 | 73,607 | 0 | (3,369) | 0 | (3,369) | 70,238 | 0 | 0 | 0 | 1,240 | 03/01/2042 | | |
| 3128MJ-SN-1 | FHLMC PC GOLD COMB 30 | | VARIOUS | | 361,547 | 357,657 | 349,554 | 349,909 | 0 | 515 | 0 | 515 | 350,424 | 0 | 11,123 | 11,123 | 5,949 | 03/01/2043 | | |
| 312940-ZF-1 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 32,108 | 32,108 | 33,994 | 33,943 | 0 | (1,836) | 0 | (1,836) | 32,108 | 0 | 0 | 0 | 855 | 07/01/2040 | | |
| 312941-UZ-8 | FHLMC PC GOLD COMB 30 | | VARIOUS | | 198,739 | 183,463 | 202,469 | 202,577 | 0 | (3,146) | 0 | (3,146) | 199,431 | 0 | (692) | (692) | 4,746 | 08/01/2040 | | |
| 312944-E3-1 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 59,606 | 59,606 | 63,048 | 62,940 | 0 | (3,334) | 0 | (3,334) | 59,606 | 0 | 0 | 0 | 1,221 | 12/01/2040 | | |
| 312944-FX-4 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 26,297 | 26,297 | 27,748 | 27,709 | 0 | (1,411) | 0 | (1,411) | 26,297 | 0 | 0 | 0 | 595 | 12/01/2040 | | |
| 31296U-SS-1 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 15,234 | 15,234 | 14,646 | 14,686 | 0 | 549 | 0 | 549 | 15,234 | 0 | 0 | 0 | 543 | 03/01/2034 | | |
| 31297E-UZ-7 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 2,183 | 2,183 | 2,112 | 2,116 | 0 | 68 | 0 | 68 | 2,183 | 0 | 0 | 0 | 66 | 09/01/2034 | | |
| 312970-C3-1 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 3,785 | 3,785 | 3,727 | 3,730 | 0 | 55 | 0 | 55 | 3,785 | 0 | 0 | 0 | 114 | 04/01/2035 | | |
| 31297U-ZY-9 | FHLMC PC GOLD COMB 30 | | PRINCIPAL RECEIPT | | 3,647 | 3,647 | 3,587 | 3,590 | 0 | 57 | 0 | 57 | 3,647 | 0 | 0 | 0 | 110 | 05/01/2035 | | |
| 31335A-KS-6 | FHLMC PC GOLD COMB 30 | | VARIOUS | | 1,522,509 | 1,460,876 | 1,513,605 | 1,513,176 | 0 | (2,745) | 0 | (2,745) | 1,510,431 | 0 | 12,078 | 12,078 | 28,579 | 07/01/2045 | | |
| 313266-AA-7 | FHLMC PC GOLD PC 30YR | | VARIOUS | | 367,611 | 342,789 | 361,428 | 361,913 | 0 | (2,193) | 0 | (2,193) | 359,720 | 0 | 7,891 | 7,891 | 8,236 | 08/01/2041 | | |
| 31326K-MU-7 | FHLMC PC GOLD PC 30YR | | PRINCIPAL RECEIPT | | 70,835 | 70,835 | 75,716 | 75,622 | 0 | (4,787) | 0 | (4,787) | 70,835 | 0 | 0 | 0 | 948 | 11/01/2041 | | |
| 31326R-L | | | | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 |
| 3132WJ-US-8 | FHLMC PC GOLD PC 30YR | | 06/26/2017 | VARIABLE | | 1,213,337 | 1,200,000 | 1,189,125 | 1,189,064 | 0 | 471 | 0 | 471 | 0 | 1,189,535 | 0 | 23,802 | 23,802 | 20,186 | 12/01/2046 |
| 3132WJ-UV-1 | FHLMC PC GOLD PC 30YR | | 12/15/2017 | PRINCIPAL RECEIPT | | 30,151 | 30,151 | 30,911 | 0 | 0 | (780) | 0 | (780) | 0 | 30,151 | 0 | 0 | 0 | 371 | 12/01/2046 |
| 3128KB-F5-0 | FHLMC PC GOLD COMB 30 | | 12/15/2017 | PRINCIPAL RECEIPT | | 5,881 | 5,881 | 5,997 | 5,991 | 0 | (110) | 0 | (110) | 0 | 5,881 | 0 | 0 | 0 | 154 | 10/01/2035 |
| 3128MJ-X8-8 | FHLMC PC GOLD COMB 30 | | 02/15/2017 | VARIABLE | | 1,024,381 | 997,645 | 1,022,937 | 1,022,948 | 0 | (590) | 0 | (590) | 0 | 1,022,357 | 0 | 2,024 | 2,024 | 6,924 | 04/01/2046 |
| 31294Z-SZ-9 | FHLMC PC GOLD COMB 30 | | 12/15/2017 | PRINCIPAL RECEIPT | | 47,536 | 47,536 | 46,663 | 46,697 | 0 | 839 | 0 | 839 | 0 | 47,536 | 0 | 0 | 0 | 1,111 | 09/01/2040 |
| 312946-MC-7 | FHLMC PC GOLD COMB 30 | | 12/15/2017 | PRINCIPAL RECEIPT | | 292,140 | 292,140 | 297,184 | 297,028 | 0 | (4,888) | 0 | (4,888) | 0 | 292,140 | 0 | 0 | 0 | 6,429 | 03/01/2041 |
| 3128MJ-Y6-1 | FHLMC PC GOLD COMB 30 | | 12/15/2017 | PRINCIPAL RECEIPT | | 2,497 | 2,497 | 2,499 | 0 | 0 | (2) | 0 | (2) | 0 | 2,497 | 0 | 0 | 0 | 9 | 10/01/2046 |
| 3128MJ-ZC-7 | FHLMC PC GOLD COMB 30 3.500 204612 | | 12/15/2017 | PRINCIPAL RECEIPT | | 20,645 | 20,645 | 21,169 | 0 | 0 | (523) | 0 | (523) | 0 | 20,645 | 0 | 0 | 0 | 294 | 12/01/2046 |
| 3132HN-C5-6 | FHLMC PC GOLD PC 30YR | | 06/26/2017 | VARIABLE | | 298,287 | 286,859 | 306,715 | 306,320 | 0 | (1,103) | 0 | (1,103) | 0 | 305,218 | 0 | (6,931) | (6,931) | 5,592 | 10/01/2042 |
| 3132HR-FV-7 | FHLMC PC GOLD PC 30YR | | 06/26/2017 | VARIABLE | | 213,748 | 210,893 | 219,329 | 219,243 | 0 | (574) | 0 | (574) | 0 | 218,669 | 0 | (4,921) | (4,921) | 3,500 | 01/01/2043 |
| 31320T-W8-5 | FHLMC PC GOLD PC 30YR | | 09/21/2017 | VARIABLE | | 497,643 | 475,199 | 508,575 | 508,641 | 0 | (4,110) | 0 | (4,110) | 0 | 504,530 | 0 | (6,888) | (6,888) | 14,735 | 10/01/2045 |
| 3132WG-YX-9 | FHLMC PC GOLD PC 30YR | | 06/26/2017 | VARIABLE | | 2,775,941 | 2,753,594 | 2,860,081 | 2,859,976 | 0 | (1,879) | 0 | (1,879) | 0 | 2,858,098 | 0 | (82,157) | (82,157) | 43,087 | 10/01/2046 |
| 31371L-NU-9 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | VARIABLE | | 23,302 | 23,307 | 23,297 | 23,075 | 0 | (40) | 0 | (40) | 0 | 23,035 | 0 | 267 | 267 | 876 | 04/01/2019 |
| 31371M-F8-5 | FNMA PASS-THRU INT 15 YEAR | | 09/29/2017 | VARIABLE | | 126,920 | 124,300 | 122,727 | 123,369 | 0 | 357 | 0 | 357 | 0 | 123,726 | 0 | 3,195 | 3,195 | 4,319 | 10/01/2020 |
| 31376J-2A-6 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 9,151 | 9,151 | 9,282 | 9,142 | 0 | 9 | 0 | 9 | 0 | 9,151 | 0 | 0 | 0 | 188 | 09/01/2017 |
| 31389W-SS-0 | FNMA PASS-THRU INT 15 YEAR | | 04/25/2017 | PRINCIPAL RECEIPT | | 1,394 | 1,394 | 1,409 | 1,392 | 0 | 2 | 0 | 2 | 0 | 1,394 | 0 | 0 | 0 | 15 | 04/01/2017 |
| 3138A2-OY-8 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 1,772,010 | 1,702,976 | 1,800,897 | 1,786,955 | 0 | (12,411) | 0 | (12,411) | 0 | 1,774,544 | 0 | (2,534) | (2,534) | 32,368 | 12/01/2025 |
| 3138AM-K2-0 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 136,120 | 130,087 | 139,234 | 137,492 | 0 | (1,180) | 0 | (1,180) | 0 | 136,312 | 0 | (191) | (191) | 2,769 | 07/01/2026 |
| 3138AU-GR-3 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | VARIABLE | | 136,469 | 132,657 | 136,398 | 135,466 | 0 | (409) | 0 | (409) | 0 | 135,057 | 0 | 1,412 | 1,412 | 3,130 | 10/01/2026 |
| 3138AX-CM-1 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | VARIABLE | | 435,066 | 423,840 | 446,158 | 441,506 | 0 | (3,704) | 0 | (3,704) | 0 | 437,802 | 0 | (2,736) | (2,736) | 9,638 | 10/01/2026 |
| 3138EJ-KC-1 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 148,553 | 142,317 | 152,145 | 150,214 | 0 | (1,484) | 0 | (1,484) | 0 | 148,730 | 0 | (176) | (176) | 3,008 | 08/01/2026 |
| 3138EJ-WL-8 | FNMA PASS-THRU INT 15 YEAR | | 10/25/2017 | VARIABLE | | 579,161 | 559,414 | 591,930 | 590,122 | 0 | (6,868) | 0 | (6,868) | 0 | 583,254 | 0 | (4,092) | (4,092) | 16,152 | 08/01/2027 |
| 3138NW-YB-9 | FNMA PASS-THRU INT 15 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 127,165 | 127,165 | 129,629 | 129,141 | 0 | (1,976) | 0 | (1,976) | 0 | 127,165 | 0 | 0 | 0 | 1,730 | 12/01/2027 |
| 3138WC-7K-3 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 2,386,177 | 2,357,542 | 2,403,588 | 2,398,510 | 0 | (4,413) | 0 | (4,413) | 0 | 2,394,097 | 0 | (7,920) | (7,920) | 32,453 | 10/01/2029 |
| 3138WC-JZ-7 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 810,587 | 785,846 | 814,947 | 813,327 | 0 | (3,875) | 0 | (3,875) | 0 | 809,453 | 0 | 1,135 | 1,135 | 12,715 | 08/01/2029 |
| 3138WF-RS-7 | FNMA PASS-THRU INT 15 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 145,672 | 145,672 | 147,550 | 147,443 | 0 | (1,770) | 0 | (1,770) | 0 | 145,672 | 0 | 0 | 0 | 2,011 | 10/01/2030 |
| 3138WH-RP-9 | FNMA PASS-THRU INT 15 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 39,413 | 39,413 | 40,001 | 39,989 | 0 | (577) | 0 | (577) | 0 | 39,413 | 0 | 0 | 0 | 456 | 08/01/2031 |
| 3138WV-BT-7 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 669,934 | 668,472 | 646,956 | 650,051 | 0 | 2,460 | 0 | 2,460 | 0 | 652,511 | 0 | 17,423 | 17,423 | 7,283 | 08/01/2028 |
| 3138X1-6H-4 | FNMA PASS-THRU INT 15 YEAR | | 06/30/2017 | VARIABLE | | 258,706 | 254,775 | 258,995 | 258,418 | 0 | (305) | 0 | (305) | 0 | 258,112 | 0 | 594 | 594 | 3,246 | 10/01/2028 |
| 3138XJ-AU-1 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 151,674 | 145,238 | 154,224 | 154,331 | 0 | (748) | 0 | (748) | 0 | 153,583 | 0 | (1,909) | (1,909) | 2,838 | 12/01/2028 |
| 3138YS-KK-1 | FNMA PASS-THRU INT 15 YEAR | | 06/30/2017 | VARIABLE | | 476,755 | 470,458 | 482,734 | 482,096 | 0 | (1,108) | 0 | (1,108) | 0 | 480,988 | 0 | (4,233) | (4,233) | 5,937 | 05/01/2030 |
| 31391B-RY-5 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | PRINCIPAL RECEIPT | | 1,158 | 1,158 | 1,174 | 1,156 | 0 | 1 | 0 | 1 | 0 | 1,158 | 0 | 0 | 0 | 21 | 09/01/2017 |
| 31391X-BJ-7 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | VARIABLE | | 7,115 | 7,105 | 6,945 | 7,053 | 0 | 42 | 0 | 42 | 0 | 7,095 | 0 | 20 | 20 | 158 | 03/01/2018 |
| 31400C-6N-9 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | VARIABLE | | 15,637 | 15,612 | 15,253 | 15,489 | 0 | 95 | 0 | 95 | 0 | 15,584 | 0 | 53 | 53 | 404 | 05/01/2018 |
| 31402T-RL-1 | FNMA PASS-THRU INT 15 YEAR | | 09/29/2017 | VARIABLE | | 10,867 | 10,840 | 10,594 | 10,750 | 0 | 64 | 0 | 64 | 0 | 10,814 | 0 | 53 | 53 | 277 | 08/01/2018 |
| 31405D-XD-4 | FNMA PASS-THRU INT 15 YEAR | | 09/25/2017 | VARIABLE | | 16,582 | 16,419 | 16,568 | 16,440 | 0 | (22) | 0 | (22) | 0 | 16,418 | 0 | 165 | 165 | 574 | 07/01/2019 |
| 3140E4-T9-8 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 589,400 | 581,340 | 594,420 | 594,753 | 0 | (805) | 0 | (805) | 0 | 593,947 | 0 | (4,548) | (4,548) | 7,470 | 03/01/2031 |
| 3140E4-TC-1 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 490,971 | 476,134 | 499,420 | 500,089 | 0 | (2,148) | 0 | (2,148) | 0 | 497,942 | 0 | (6,971) | (6,971) | 7,185 | 02/01/2031 |
| 3140EB-V6-5 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 127,896 | 124,180 | 130,234 | 130,401 | 0 | (596) | 0 | (596) | 0 | 129,805 | 0 | (1,909) | (1,909) | 2,068 | 03/01/2031 |
| 3140FL-MY-1 | FNMA PASS-THRU INT 15 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 37,437 | 37,437 | 38,455 | 0 | 0 | (1,018) | 0 | (1,018) | 0 | 37,437 | 0 | 0 | 0 | 423 | 12/01/2031 |
| 3140FN-VY-0 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 3,033,800 | 3,000,000 | 3,084,375 | 3,084,008 | 0 | (6,466) | 0 | (6,466) | 0 | 3,077,543 | 0 | (43,742) | (43,742) | 41,756 | 12/01/2031 |
| 31417Q-KK-9 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 177,769 | 170,689 | 180,183 | 177,626 | 0 | (1,329) | 0 | (1,329) | 0 | 176,297 | 0 | 1,472 | 1,472 | 3,615 | 10/01/2024 |
| 31418B-Y8-3 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 268,937 | 257,976 | 274,804 | 274,758 | 0 | (1,623) | 0 | (1,623) | 0 | 273,135 | 0 | (4,198) | (4,198) | 4,973 | 02/01/2031 |
| 31418C-BX-1 | FNMA PASS-THRU INT 15 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 19,546 | 19,546 | 20,364 | 0 | 0 | (818) | 0 | (818) | 0 | 19,546 | 0 | 0 | 0 | 148 | 08/01/2031 |
| 31418C-FJ-8 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 1,011,302 | 1,000,000 | 1,027,969 | 1,027,848 | 0 | (2,060) | 0 | (2,060) | 0 | 1,025,788 | 0 | (14,486) | (14,486) | 13,973 | 01/01/2032 |
| 31419A-MS-3 | FNMA PASS-THRU INT 15 YEAR | | 06/26/2017 | VARIABLE | | 225,840 | 217,244 | 230,279 | 230,271 | 0 | (2,241) | 0 | (2,241) | 0 | 228,031 | 0 | (2,191) | (2,191) | 4,065 | 12/01/2025 |
| 31412N-Z6-4 | FNMA PASS-THRU INT 20 YR | | 06/26/2017 | VARIABLE | | 2,735 | 2,566 | 2,721 | 2,700 | 0 | (26) | 0 | (26) | 0 | 2,674 | 0 | 61 | 61 | 60 | 02/01/2029 |
| 31368H-NO-2 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIABLE | | 1,141,152 | 1,041,912 | 1,162,180 | 1,166,062 | 0 | (19,079) | 0 | (19,079) | 0 | 1,146,983 | 0 | (5,831) | (5,831) | 30,391 | 11/01/2039 |
| 31371K-TC-5 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 1,729 | 1,729 | 1,751 | 1,729 | 0 | (23) | 0 | (23) | 0 | 1,729 | 0 | 0 | 0 | 54 | 09/01/2032 |
| 31371K-UB-5 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 1,903 | 1,903 | 1,929 | 1,926 | 0 | (23) | 0 | (23) | 0 | 1,903 | 0 | 0 | 0 | 72 | 10/01/2032 |
| 31371M-3W-5 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIABLE | | 49,427 | 44,899 | 48,905 | 48,729 | 0 | (606) | 0 | (606) | 0 | 4 | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 |
| 3138E1-JJ-7 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 1,905,799 | 1,810,816 | 1,950,306 | 1,955,474 | 0 | (20,294) | 0 | (20,294) | 0 | 1,935,181 | 0 | (29,441) | (29,441) | 39,128 | 01/01/2042 |
| 3138E9-AZ-3 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 27,407 | 27,407 | 28,794 | 28,752 | 0 | (1,345) | 0 | (1,345) | 0 | 27,407 | 0 | 0 | 0 | 567 | 03/01/2042 |
| 3138EE-N5-4 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 35,066 | 35,066 | 37,565 | 37,507 | 0 | (2,440) | 0 | (2,440) | 0 | 35,066 | 0 | 0 | 0 | 784 | 03/01/2042 |
| 3138EE-PU-7 | FNMA Pass-Thru LNG 30 Year | | 03/27/2017 | VARIOUS | | 474,534 | 462,797 | 480,749 | 479,730 | 0 | (804) | 0 | (804) | 0 | 478,926 | 0 | (4,392) | (4,392) | 4,495 | 03/01/2042 |
| 3138EG-26-8 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 46,312 | 41,958 | 45,702 | 45,514 | 0 | (465) | 0 | (465) | 0 | 45,049 | 0 | 1,264 | 1,264 | 1,239 | 09/01/2041 |
| 3138EG-3S-1 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 78,525 | 69,096 | 77,917 | 77,994 | 0 | (1,363) | 0 | (1,363) | 0 | 76,631 | 0 | 1,895 | 1,895 | 2,368 | 05/01/2040 |
| 3138EG-NK-6 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 280,935 | 261,124 | 286,257 | 286,155 | 0 | (2,751) | 0 | (2,751) | 0 | 283,404 | 0 | (2,469) | (2,469) | 6,363 | 06/01/2041 |
| 3138EG-TJ-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 3,753 | 3,414 | 3,718 | 3,704 | 0 | (48) | 0 | (48) | 0 | 3,655 | 0 | 97 | 97 | 99 | 07/01/2038 |
| 3138EJ-C9-7 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 44,823 | 44,823 | 45,571 | 45,533 | 0 | (710) | 0 | (710) | 0 | 44,823 | 0 | 0 | 0 | 828 | 06/01/2042 |
| 3138EJ-OL-5 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 143,231 | 143,231 | 146,565 | 143,231 | 0 | (3,335) | 0 | (3,335) | 0 | 143,231 | 0 | 0 | 0 | 1,964 | 08/01/2042 |
| 3138EK-4T-9 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 681,751 | 657,732 | 670,886 | 670,282 | 0 | (913) | 0 | (913) | 0 | 669,368 | 0 | 12,383 | 12,383 | 12,692 | 08/01/2042 |
| 3138EK-G7-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 82,485 | 79,393 | 83,946 | 83,896 | 0 | (393) | 0 | (393) | 0 | 83,503 | 0 | (1,018) | (1,018) | 1,528 | 08/01/2042 |
| 3138EK-VJ-1 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 249,413 | 240,406 | 246,604 | 246,375 | 0 | (419) | 0 | (419) | 0 | 245,955 | 0 | 3,458 | 3,458 | 4,671 | 03/01/2043 |
| 3138EK-W3-5 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 432,794 | 386,529 | 428,444 | 426,984 | 0 | (6,314) | 0 | (6,314) | 0 | 420,670 | 0 | 12,124 | 12,124 | 12,294 | 05/01/2041 |
| 3138EN-Y5-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 594,394 | 553,669 | 598,308 | 598,670 | 0 | (5,776) | 0 | (5,776) | 0 | 592,894 | 0 | 1,500 | 1,500 | 13,380 | 09/01/2042 |
| 3138EN-6K-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 1,295,861 | 1,195,255 | 1,324,492 | 1,324,067 | 0 | (20,393) | 0 | (20,393) | 0 | 1,303,673 | 0 | (7,812) | (7,812) | 31,533 | 11/01/2041 |
| 3138EN-T8-2 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 636,465 | 586,316 | 652,322 | 651,519 | 0 | (9,519) | 0 | (9,519) | 0 | 641,999 | 0 | (5,535) | (5,535) | 15,661 | 07/01/2037 |
| 3138EO-FH-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 1,812,242 | 1,629,873 | 1,829,890 | 1,829,476 | 0 | (21,040) | 0 | (21,040) | 0 | 1,808,437 | 0 | 3,806 | 3,806 | 40,902 | 01/01/2042 |
| 3138EO-J8-6 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 338,663 | 328,231 | 344,437 | 344,420 | 0 | (1,545) | 0 | (1,545) | 0 | 342,875 | 0 | (4,211) | (4,211) | 6,242 | 10/01/2045 |
| 3138ET-OL-3 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 14,303 | 14,303 | 16,394 | 16,398 | 0 | (2,095) | 0 | (2,095) | 0 | 14,303 | 0 | 0 | 0 | 439 | 07/01/2041 |
| 3138LV-EO-2 | FNMA PASS-THRU LNG 30 YEAR | | 03/27/2017 | VARIOUS | | 176,613 | 172,234 | 180,738 | 180,256 | 0 | (359) | 0 | (359) | 0 | 179,897 | 0 | (3,283) | (3,283) | 1,665 | 06/01/2042 |
| 3138M5-7H-6 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 60,689 | 60,689 | 64,235 | 64,054 | 0 | (3,366) | 0 | (3,366) | 0 | 60,689 | 0 | 0 | 0 | 1,109 | 09/01/2042 |
| 3138M6-AB-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 433,748 | 417,336 | 429,986 | 430,554 | 0 | (1,055) | 0 | (1,055) | 0 | 429,499 | 0 | 4,249 | 4,249 | 8,043 | 09/01/2042 |
| 3138M6-MB-9 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 34,034 | 34,034 | 32,455 | 32,526 | 0 | 1,508 | 0 | 1,508 | 0 | 34,034 | 0 | 0 | 0 | 551 | 09/01/2042 |
| 3138M6-V2-7 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 663,609 | 640,313 | 684,434 | 681,988 | 0 | (4,044) | 0 | (4,044) | 0 | 677,944 | 0 | (14,335) | (14,335) | 12,261 | 10/01/2042 |
| 3138MF-SZ-1 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 730,362 | 721,087 | 710,056 | 710,465 | 0 | 733 | 0 | 733 | 0 | 711,198 | 0 | 19,164 | 19,164 | 11,999 | 11/01/2042 |
| 3138MG-FU-4 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 59,715 | 59,715 | 61,637 | 61,536 | 0 | (1,821) | 0 | (1,821) | 0 | 59,715 | 0 | 0 | 0 | 1,032 | 12/01/2042 |
| 3138MH-LY-7 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 27,397 | 27,397 | 29,246 | 29,167 | 0 | (1,771) | 0 | (1,771) | 0 | 27,397 | 0 | 0 | 0 | 504 | 11/01/2042 |
| 3138M1-LC-9 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 202,575 | 202,575 | 213,251 | 212,599 | 0 | (10,024) | 0 | (10,024) | 0 | 202,575 | 0 | 0 | 0 | 3,172 | 03/01/2043 |
| 3138M2-WX-9 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 7,077 | 7,077 | 6,953 | 6,957 | 0 | 120 | 0 | 120 | 0 | 7,077 | 0 | 0 | 0 | 115 | 05/01/2043 |
| 3138M7-GG-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 480,088 | 474,556 | 476,706 | 476,535 | 0 | (160) | 0 | (160) | 0 | 476,375 | 0 | 3,713 | 3,713 | 7,869 | 03/01/2043 |
| 3138M9-HL-7 | FNMA PASS-THRU LNG 30 YEAR | | 02/25/2017 | VARIOUS | | 226,615 | 216,219 | 225,036 | 224,851 | 0 | (593) | 0 | (593) | 0 | 224,258 | 0 | 2,357 | 2,357 | 1,695 | 08/01/2043 |
| 3138M9-K0-2 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 151,271 | 149,556 | 147,254 | 147,345 | 0 | 137 | 0 | 137 | 0 | 147,482 | 0 | 3,789 | 3,789 | 2,493 | 08/01/2043 |
| 3138M9-KR-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 2,353,481 | 2,326,887 | 2,291,075 | 2,292,479 | 0 | 2,233 | 0 | 2,233 | 0 | 2,294,712 | 0 | 58,769 | 58,769 | 38,656 | 08/01/2043 |
| 3138MA-FR-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 111,602 | 110,342 | 110,445 | 110,959 | 0 | (46) | 0 | (46) | 0 | 110,913 | 0 | 689 | 689 | 1,820 | 11/01/2043 |
| 3138MC-BK-8 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 564,455 | 523,124 | 581,526 | 581,353 | 0 | (12,216) | 0 | (12,216) | 0 | 569,137 | 0 | (4,681) | (4,681) | 13,609 | 06/01/2044 |
| 3138MC-JE-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 1,054,238 | 1,004,047 | 1,062,564 | 1,064,266 | 0 | (6,902) | 0 | (6,902) | 0 | 1,057,364 | 0 | (3,126) | (3,126) | 21,664 | 07/01/2044 |
| 3138MD-V6-5 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 313,494 | 303,546 | 318,534 | 318,519 | 0 | (1,388) | 0 | (1,388) | 0 | 317,130 | 0 | (3,637) | (3,637) | 5,796 | 01/01/2045 |
| 3138ME-EV-7 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 121,232 | 121,232 | 124,173 | 124,175 | 0 | (2,942) | 0 | (2,942) | 0 | 121,232 | 0 | 0 | 0 | 2,430 | 03/01/2045 |
| 3138ME-RN-1 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 1,770,087 | 1,711,474 | 1,764,021 | 1,763,307 | 0 | (4,122) | 0 | (4,122) | 0 | 1,759,185 | 0 | 10,902 | 10,902 | 33,051 | 05/01/2045 |
| 3138MF-HF-6 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 254,560 | 246,174 | 258,329 | 258,315 | 0 | (879) | 0 | (879) | 0 | 257,436 | 0 | (2,876) | (2,876) | 4,776 | 08/01/2045 |
| 3138MG-CY-8 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 721,305 | 714,916 | 725,305 | 727,683 | 0 | (631) | 0 | (631) | 0 | 727,052 | 0 | (5,748) | (5,748) | 12,002 | 12/01/2045 |
| 3138MG-DC-5 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 341,508 | 330,791 | 347,123 | 347,106 | 0 | (922) | 0 | (922) | 0 | 346,184 | 0 | (4,676) | (4,676) | 6,435 | 12/01/2045 |
| 3138MG-MA-9 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 322,075 | 312,098 | 327,507 | 327,491 | 0 | (1,060) | 0 | (1,060) | 0 | 326,430 | 0 | (4,355) | (4,355) | 6,048 | 02/01/2046 |
| 3138MG-Y0-4 | FNMA PASS-THRU LNG 30 YEAR | | 02/27/2017 | VARIOUS | | 1,032,859 | 1,006,373 | 1,030,314 | 1,030,324 | 0 | (539) | 0 | (539) | 0 | 1,029,786 | 0 | 3,073 | 3,073 | 6,983 | 04/01/2046 |
| 3138MH-GL-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 624,667 | 593,605 | 639,100 | 639,588 | 0 | (3,529) | 0 | (3,529) | 0 | 636,059 | 0 | (11,392) | (11,392) | 13,056 | 06/01/2046 |
| 3138MH-NP-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 648,816 | 628,631 | 659,670 | 659,637 | 0 | (2,068) | 0 | (2,068) | 0 | 657,569 | 0 | (8,753) | (8,753) | 12,144 | 07/01/2046 |
| 3138MO-AX-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 691,547 | 682,716 | 664,655 | 666,219 | 0 | 1,230 | 0 | 1,230 | 0 | 667,449 | 0 | 24,097 | 24,097 | 11,321 | 05/01/2043 |
| 3138MS-6B-9 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 367,793 | 354,928 | 359,212 | 358,997 | 0 | (267) | 0 | (267) | 0 | 358,731 | 0 | 9,062 | 9,062 | 6,893 | 05/01/2043 |
| 3138MT-RR-9 | FNMA PASS-THRU LNG 30 YEAR | | 06/30/2017 | VARIOUS | | 443,258 | 437,557 | 438,565 | 438,515 | 0 | (66) | 0 | (66) | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 |
| 31402D-M5-6 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 630 | 630 | 648 | 646 | .0 | (16) | .0 | (16) | .0 | 630 | .0 | .0 | .0 | .21 | 09/01/2034 |
| 31402K-7E-6 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | VARIOUS | | 3,247 | 2,836 | 2,924 | 2,916 | .0 | (5) | .0 | (5) | .0 | 2,912 | .0 | 335 | 335 | .149 | 09/01/2033 |
| 31402N-V2-1 | FNMA PASS-THRU LNG 30 YEAR | | 09/29/2017 | VARIOUS | | 1,393 | 1,216 | 1,254 | 1,251 | .0 | (2) | .0 | (2) | .0 | 1,248 | .0 | 144 | 144 | .64 | 06/01/2033 |
| 31402R-CV-9 | FNMA PASS-THRU LNG 30 YEAR | | 09/29/2017 | VARIOUS | | 235,632 | 217,628 | 227,999 | 227,417 | .0 | (1,940) | .0 | (1,940) | .0 | 225,477 | .0 | 10,355 | 10,355 | 8,096 | 05/01/2035 |
| 31402R-FV-6 | FNMA PASS-THRU LNG 30 YEAR | | 09/29/2017 | VARIOUS | | 395,677 | 365,028 | 381,340 | 380,303 | .0 | (3,000) | .0 | (3,000) | .0 | 377,303 | .0 | 18,375 | 18,375 | 13,556 | 06/01/2035 |
| 31402R-JL-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 47,062 | 43,335 | 47,167 | 47,074 | .0 | (526) | .0 | (526) | .0 | 46,548 | .0 | 515 | 515 | 1,158 | 07/01/2035 |
| 31402R-JV-2 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | VARIOUS | | 219,326 | 202,235 | 219,646 | 219,017 | .0 | (3,202) | .0 | (3,202) | .0 | 215,815 | .0 | 3,511 | 3,511 | 7,549 | 07/01/2035 |
| 31402Y-GU-8 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 898 | | 926 | 923 | .0 | (25) | .0 | (25) | .0 | 898 | .0 | .0 | .0 | .40 | 09/01/2033 |
| 31403D-DX-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 165,137 | 148,533 | 161,461 | 161,097 | .0 | (1,944) | .0 | (1,944) | .0 | 159,153 | .0 | 5,984 | 5,984 | 4,333 | 04/01/2036 |
| 31403F-NA-8 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | VARIOUS | | 39,041 | 34,100 | 35,157 | 35,073 | .0 | (54) | .0 | (54) | .0 | 35,018 | .0 | 4,023 | 4,023 | 1,787 | 10/01/2033 |
| 31403M-E9-6 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 20,111 | 18,208 | 20,310 | 20,330 | .0 | (201) | .0 | (201) | .0 | 20,130 | .0 | (19) | (19) | 560 | 02/01/2034 |
| 31403V-S8-3 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 3,023 | | 3,114 | 3,105 | .0 | (82) | .0 | (82) | .0 | 3,023 | .0 | .0 | .0 | .73 | 01/01/2034 |
| 31404B-HC-9 | FNMA PASS-THRU LNG 30 YEAR | | 09/29/2017 | VARIOUS | | 6,743 | 5,891 | 5,297 | 5,325 | .0 | 72 | .0 | 72 | .0 | 5,397 | .0 | 1,346 | 1,346 | 309 | 02/01/2034 |
| 31404B-LU-4 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 8,560 | | 8,877 | 8,848 | .0 | (288) | .0 | (288) | .0 | 8,560 | .0 | .0 | .0 | 257 | 01/01/2034 |
| 31404E-C7-9 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 5,291 | | 5,422 | 5,409 | .0 | (118) | .0 | (118) | .0 | 5,291 | .0 | .0 | .0 | 158 | 02/01/2034 |
| 31404E-K4-7 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | VARIOUS | | 18,257 | 15,988 | 16,452 | 16,112 | .0 | (34) | .0 | (34) | .0 | 16,378 | .0 | 1,879 | 1,879 | 828 | 02/01/2034 |
| 31404L-X5-4 | FNMA PASS-THRU LNG 30 YEAR | | 09/29/2017 | VARIOUS | | 74,570 | 69,365 | 69,581 | 69,539 | .0 | (24) | .0 | (24) | .0 | 69,515 | .0 | 5,055 | 5,055 | 2,440 | 10/01/2033 |
| 31405D-CD-7 | FNMA PASS-THRU LNG 30 YEAR | | 09/29/2017 | VARIOUS | | 55,469 | 48,483 | 49,749 | 49,627 | .0 | (75) | .0 | (75) | .0 | 49,551 | .0 | 5,918 | 5,918 | 2,535 | 07/01/2034 |
| 31405E-3E-3 | FNMA Pass-Thru LNG 30 Year | | 02/28/2017 | VARIOUS | | 34,075 | 34,075 | 35,071 | 35,009 | .0 | (934) | .0 | (934) | .0 | 34,075 | .0 | .0 | .0 | 369 | 06/01/2034 |
| 31405E-7D-1 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | VARIOUS | | 4,085 | 4,566 | 3,662 | 3,654 | .0 | (4) | .0 | (4) | .0 | 3,654 | .0 | 436 | 436 | 187 | 08/01/2034 |
| 31405H-GX-0 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 587 | | 604 | 603 | .0 | (16) | .0 | (16) | .0 | 587 | .0 | .0 | .0 | 9 | 08/01/2034 |
| 31405M-M6-2 | FNMA PASS-THRU LNG 30 YEAR | | 04/25/2017 | PRINCIPAL RECEIPT | | 3,885 | | 3,992 | 3,986 | .0 | (101) | .0 | (101) | .0 | 3,885 | .0 | .0 | .0 | 84 | 09/01/2034 |
| 31406N-4K-7 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | VARIOUS | | 28,242 | 26,482 | 24,512 | 24,643 | .0 | 358 | .0 | 358 | .0 | 25,001 | .0 | 3,241 | 3,241 | 890 | 02/01/2035 |
| 31406N-6V-1 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 7,265 | | 7,489 | 7,464 | .0 | (199) | .0 | (199) | .0 | 7,265 | .0 | .0 | .0 | 337 | 03/01/2035 |
| 31406E-P8-8 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 722,158 | 707,993 | 738,000 | 741,381 | .0 | (13,928) | .0 | (13,928) | .0 | 727,453 | .0 | (5,295) | (5,295) | 12,806 | 10/01/2045 |
| 314067-JH-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 4,177,733 | 4,049,072 | 4,217,361 | 4,236,432 | .0 | (13,935) | .0 | (13,935) | .0 | 4,222,497 | .0 | (44,764) | (44,764) | 78,320 | 11/01/2045 |
| 314067-JW-1 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 108,963 | 105,579 | 110,653 | 110,307 | .0 | (313) | .0 | (313) | .0 | 109,993 | .0 | (1,031) | (1,031) | 2,065 | 11/01/2045 |
| 31406B-F2-9 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 188,738 | | 187,042 | 187,617 | .0 | (25) | .0 | (25) | .0 | 187,592 | .0 | 1,145 | 1,145 | 3,164 | 01/01/2046 |
| 31406B-LV-8 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 1,772,099 | 1,756,273 | 1,761,761 | 1,761,673 | .0 | (266) | .0 | (266) | .0 | 1,761,407 | .0 | 10,692 | 10,692 | 29,681 | 01/01/2046 |
| 314069-NZ-5 | FNMA PASS-THRU LNG 30 YEAR | | 09/25/2017 | VARIOUS | | 469,033 | | 470,531 | 470,358 | .0 | (132) | .0 | (132) | .0 | 469,038 | .0 | (35) | (35) | 12,623 | 11/01/2045 |
| 31406B-DV-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 601,620 | 596,314 | 598,178 | 598,145 | .0 | (113) | .0 | (113) | .0 | 598,032 | .0 | 3,587 | 3,587 | 10,090 | 01/01/2046 |
| 31406B-VM-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 938,385 | 889,241 | 951,349 | 951,878 | .0 | (8,131) | .0 | (8,131) | .0 | 943,747 | .0 | (5,362) | (5,362) | 18,778 | 02/01/2046 |
| 31406U-C6-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 228,008 | 221,011 | 231,923 | 231,912 | .0 | (851) | .0 | (851) | .0 | 231,061 | .0 | (3,053) | (3,053) | 4,242 | 12/01/2045 |
| 31406V-SK-9 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 439,604 | 423,816 | 446,079 | 447,076 | .0 | (628) | .0 | (628) | .0 | 446,448 | .0 | (6,844) | (6,844) | 8,395 | 01/01/2046 |
| 31406V-K3-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 2,077,266 | 1,963,952 | 2,121,989 | 2,126,692 | .0 | (9,884) | .0 | (9,884) | .0 | 2,116,808 | .0 | (39,542) | (39,542) | 43,388 | 07/01/2046 |
| 3140F2-A3-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 383,137 | 371,369 | 389,705 | 389,686 | .0 | (1,408) | .0 | (1,408) | .0 | 388,278 | .0 | (5,140) | (5,140) | 7,198 | 04/01/2046 |
| 3140F5-CV-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 1,008,432 | 1,000,000 | 1,029,688 | 1,029,649 | .0 | (1,110) | .0 | (1,110) | .0 | 1,028,539 | .0 | (20,108) | (20,108) | 16,902 | 12/01/2046 |
| 3140FF-D8-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 5,041,925 | 5,000,001 | 5,142,189 | 5,142,002 | .0 | (6,099) | .0 | (6,099) | .0 | 5,135,903 | .0 | (93,978) | (93,978) | 84,430 | 10/01/2046 |
| 31410K-JY-1 | FNMA PASS-THRU LNG 30 YEAR | | 12/26/2017 | PRINCIPAL RECEIPT | | 43,794 | | 48,043 | 47,886 | .0 | (4,092) | .0 | (4,092) | .0 | 43,794 | .0 | .0 | .0 | 1,358 | 05/01/2038 |
| 31410L-NM-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 16,735 | 15,275 | 17,038 | 17,081 | .0 | (275) | .0 | (275) | .0 | 16,806 | .0 | (71) | (71) | 447 | 09/01/2041 |
| 31410L-TW-2 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 3,096,850 | 2,999,998 | 3,149,998 | 3,149,841 | .0 | (12,161) | .0 | (12,161) | .0 | 3,137,680 | .0 | (40,830) | (40,830) | 59,553 | 09/01/2046 |
| 31412T-ZL-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 2,293 | 2,106 | 2,285 | 2,278 | .0 | (37) | .0 | (37) | .0 | 2,241 | .0 | 51 | 51 | 62 | 11/01/2038 |
| 31413C-FJ-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 61,450 | 55,130 | 60,048 | 59,843 | .0 | (191) | .0 | (191) | .0 | 59,652 | .0 | 1,798 | 1,798 | 1,712 | 07/01/2037 |
| 31413Y-MB-4 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 40,758 | 37,367 | 40,529 | 40,408 | .0 | (726) | .0 | (726) | .0 | 39,682 | .0 | 1,076 | 1,076 | 1,050 | 12/01/2037 |
| 31414E-J8-8 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 9,958 | 9,073 | 9,882 | 9,852 | .0 | (139) | .0 | (139) | .0 | 9,714 | .0 | 245 | 245 | 260 | 07/01/2038 |
| 31414J-BX-0 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 3,453 | 3,172 | 3,455 | 3,445 | .0 | (59) | .0 | (59) | .0 | 3,386 | .0 | 67 | 67 | 90 | 12/01/2037 |
| 31414K-6M-7 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 3,902 | 3,579 | 3,899 | 3,887 | .0 | (75) | .0 | (75) | .0 | 3,812 | .0 | 90 | 90 | 103 | 01/01/2038 |
| 31414P-YK-9 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 16,408 | 14,666 | 16,359 | 16,435 | .0 | (72) | .0 | (72) | .0 | 16,364 | .0 | 44 | 44 | 455 | 02/01/2038 |
| 31414S-YB-3 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 114,279 | 104,223 | 113,294 | 113,111 | .0 | (1,273) | .0 | (1,273) | .0 | 111,838 | .0 | 2,441 | 2,441 | 3,072 | 06/01/2038 |
| 31415L-OY-6 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 133,101 | 120,329 | 131,064 | 130,688 | .0 | (1,088) | .0 | (1,088) | .0 | 129,600 | .0 | 3,501 | 3,501 | 3,633 | 05/01/2038 |
| 31416B-RY-6 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 284,863 | 262,188 | 286,113 | 284,912 | .0 | (3,124) | .0 | (3,124) | .0 | 281,788 | .0 | 3,075 | 3,075 | 7,024 | 07/01/2035 |
| 31416V-SZ-8 | FNMA PASS-THRU LNG 30 YEAR | | 06/26/2017 | VARIOUS | | 20,625 | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 | |
| 31418B-Z6-4 | FNMA PASS-THRU LNG 30 YEAR | | VARIOUS | | 141,270 | 140,044 | 140,481 | 140,474 | .0 | (33) | .0 | (33) | .0 | 140,442 | .0 | 829 | 829 | 2,333 | 02/01/2046 | |
| 31418C-CT-9 | FNMA PASS-THRU LNG 30 YEAR | | PRINCIPAL RECEIPT | | 23,745 | 23,745 | 23,699 | 23,699 | .0 | .46 | .0 | .46 | .0 | 23,745 | .0 | .0 | .0 | .319 | 10/01/2046 | |
| 31418D-DN-1 | FNMA PASS-THRU LNG 30 YEAR | | PRINCIPAL RECEIPT | | 7,909 | 7,909 | 8,336 | .0 | .0 | (428) | .0 | (428) | .0 | 7,909 | .0 | .0 | .0 | .41 | 11/01/2046 | |
| 31418E-FD-1 | FNMA PASS-THRU LNG 30 YEAR | | VARIOUS | | 5,041,765 | 4,999,500 | 5,143,919 | 5,143,733 | .0 | (5,036) | .0 | (5,036) | .0 | 5,138,697 | .0 | (96,932) | (96,932) | 84,606 | 01/01/2047 | |
| 31418F-P7-0 | FNMA PASS-THRU LNG 30 YEAR | | VARIOUS | | 69,885 | 64,290 | 69,885 | 69,700 | .0 | (858) | .0 | (858) | .0 | 68,842 | .0 | 2,092 | 2,092 | 1,870 | 09/01/2038 | |
| 31419B-7B-5 | FNMA PASS-THRU LNG 30 YEAR | | VARIOUS | | 22,148 | 20,326 | 22,595 | 22,577 | .0 | (257) | .0 | (257) | .0 | 22,320 | .0 | (171) | (171) | 548 | 04/01/2040 | |
| 31419F-C3-B | FNMA PASS-THRU LNG 30 YEAR | | PRINCIPAL RECEIPT | | 31,812 | 31,812 | 33,099 | 33,058 | .0 | (1,246) | .0 | (1,246) | .0 | 31,812 | .0 | .0 | .0 | 504 | 10/01/2040 | |
| 31419F-FW-1 | FNMA PASS-THRU LNG 30 YEAR | | PRINCIPAL RECEIPT | | 70,258 | 70,258 | 74,957 | 75,109 | .0 | (4,851) | .0 | (4,851) | .0 | 70,258 | .0 | .0 | .0 | 1,838 | 09/01/2040 | |
| 3138EJ-3A-B | FNMA PASS-THRU MEGA MULTI 7 | | VARIOUS | | 46,086 | 46,086 | 45,430 | 45,456 | .0 | 630 | .0 | 630 | .0 | 46,086 | .0 | .0 | .0 | 799 | 11/01/2040 | |
| 3138WJ-EX-2 | FNMA PASS-THRU INT 20 YEAR | | PRINCIPAL RECEIPT | | 95,271 | 95,271 | 99,677 | 99,868 | .0 | (4,597) | .0 | (4,597) | .0 | 95,271 | .0 | .0 | .0 | 1,672 | 11/01/2036 | |
| 31417B-P3-5 | FNMA PASS-THRU LNG 30 YEAR | | PRINCIPAL RECEIPT | | 26,898 | 26,898 | 27,339 | 27,319 | .0 | (421) | .0 | (421) | .0 | 26,898 | .0 | .0 | .0 | 573 | 04/01/2042 | |
| 01F050-61-9 | FNMA TBA SF 5.0 30 YR JAN | | JP MORGAN SECS INC-FI | | 545,625 | 500,000 | 547,734 | 547,734 | .0 | .0 | .0 | .0 | .0 | 547,734 | .0 | (2,109) | (2,109) | 1,181 | 01/15/2047 | |
| 544712-2H-4 | LOS ANGELES CNTY CALIF MET TRA | | INTERCOMPANY TRANSFER | | 382,974 | 300,000 | 371,520 | 360,556 | .0 | (1,307) | .0 | (1,307) | .0 | 359,249 | .0 | 23,725 | 23,725 | 9,797 | 06/01/2039 | |
| 626207-YF-5 | MUNICIPAL ELEC AUTH GA | | INTERCOMPANY TRANSFER | | 454,374 | 360,000 | 424,845 | 423,768 | .0 | (214) | .0 | (214) | .0 | 423,554 | .0 | 30,820 | 30,820 | 17,588 | 04/01/2057 | |
| 677632-PA-3 | OHIO ST UNIV GEN RCPTS | | INTERCOMPANY TRANSFER | | 525,920 | 500,000 | 494,965 | 494,977 | .0 | .1 | .0 | .1 | .0 | 494,978 | .0 | 30,942 | 30,942 | 13,667 | 06/01/2111 | |
| 744434-CW-9 | PUBLIC PWR GENERATION AGY NEB | | INTERCOMPANY TRANSFER | | 1,242,260 | 1,000,000 | 1,188,080 | 1,178,243 | .0 | (4,286) | .0 | (4,286) | .0 | 1,173,957 | .0 | 68,303 | 68,303 | 71,414 | 01/01/2041 | |
| 01F030-6C-7 | TBA FEDERAL NATIONAL MORTGAGE ASSO | | REVERSAL | | 1,004,688 | 1,000,000 | 998,594 | 998,594 | .0 | .0 | .0 | .0 | .0 | 998,594 | .0 | 6,094 | 6,094 | 1,000 | 12/15/2047 | |
| 01F040-61-0 | TBA FNMA SF 4.00 30 YRS JAN | | VARIOUS | | 3,682,754 | 3,500,000 | 3,678,223 | 3,678,223 | .0 | .0 | .0 | .0 | .0 | 3,678,223 | .0 | 4,531 | 4,531 | 6,611 | 01/15/2048 | |
| 01F042-61-6 | TBA FNMA SF 4.50 30 Yrs Jan | | BARCLAYS CAP INC. | | 539,297 | 500,000 | 539,297 | 539,297 | .0 | .0 | .0 | .0 | .0 | 539,297 | .0 | .0 | .0 | 1,063 | 01/15/2047 | |
| 3199999 | Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | 110,565,225 | 106,381,547 | 110,985,299 | 109,939,647 | 0 | (484,939) | 0 | (484,939) | 0 | 110,412,340 | 0 | 152,885 | 152,885 | 1,966,200 | XXX | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 225433-AH-4 | CREDIT SUISSE GRP FDG GUERNSEY | C | 06/06/2017 | MITSUBISHI UFJ SECURITIES (USA) | 260,263 | 250,000 | 256,835 | 256,476 | .0 | (448) | .0 | (448) | .0 | 256,029 | .0 | 4,234 | 4,234 | 6,967 | 09/15/2022 | |
| 258258-AA-0 | DORIC NIMROD AIR FIN ALPH LTD 144A | C | 06/26/2017 | VARIOUS | 376,473 | 362,293 | 380,408 | 376,557 | .0 | (1,701) | .0 | (1,701) | .0 | 374,856 | .0 | 1,617 | 1,617 | 10,536 | 11/30/2024 | |
| 002624-BD-1 | ABBOTT LABS | | 09/21/2017 | VARIOUS | 532,571 | 525,000 | 524,071 | 524,092 | .0 | 100 | .0 | 100 | .0 | 524,191 | .0 | 8,380 | 8,380 | 10,484 | 11/30/2021 | |
| 00287Y-AO-2 | ABBVIE INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 514,620 | 500,000 | 523,460 | 522,853 | .0 | (1,220) | .0 | (1,220) | .0 | 521,633 | .0 | (7,013) | (7,013) | 11,100 | 05/14/2025 | |
| 00287Y-AR-0 | ABBVIE INC. | | 09/21/2017 | GOLDMAN SACHS & CO. | 112,353 | 105,000 | 104,424 | 104,455 | .0 | 14 | .0 | 14 | .0 | 104,468 | .0 | 7,885 | 7,885 | 4,082 | 05/14/2035 | |
| 00287Y-AW-9 | ABBVIE INC. | | 06/26/2017 | VARIOUS | 130,163 | 125,000 | 126,201 | 126,200 | .0 | (11) | .0 | (11) | .0 | 126,188 | .0 | 3,975 | 3,975 | 3,399 | 05/14/2046 | |
| 00287Y-AX-7 | ABBVIE INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 704,089 | 700,000 | 699,909 | 699,917 | .0 | 6 | .0 | 6 | .0 | 699,922 | .0 | 4,167 | 4,167 | 12,303 | 05/14/2023 | |
| 00440E-AV-9 | ACE INA HLDG INC. | | 03/03/2017 | WACHOVIA SECURITIES LLC | 156,753 | 155,000 | 154,524 | 154,569 | .0 | 7 | .0 | 7 | .0 | 154,576 | .0 | 2,177 | 2,177 | 1,803 | 05/03/2026 | |
| 00115A-AF-6 | AEP TRANSMISSION CO. | | 09/21/2017 | PIERPONT SECURITIES LLC | 77,790 | 75,000 | 73,762 | 73,764 | .0 | 16 | .0 | 16 | .0 | 73,780 | .0 | 4,010 | 4,010 | 2,533 | 12/01/2046 | |
| 008117-AP-8 | AETNA INC | | 09/21/2017 | MILLENNIUM ADVISORS, LLC | 247,195 | 245,000 | 237,745 | 239,241 | .0 | 652 | .0 | 652 | .0 | 239,892 | .0 | 7,303 | 7,303 | 5,802 | 11/15/2022 | |
| 00817Y-AJ-7 | AETNA INC NEW | | 06/26/2017 | VARIOUS | 175,599 | 160,000 | 175,599 | 175,599 | .0 | (187) | .0 | (187) | .0 | 175,857 | .0 | (258) | (258) | 4,378 | 05/15/2042 | |
| 00817Y-AW-8 | AETNA INC NEW | | 02/14/2017 | BARCLAYS CAP INC. | 126,313 | 125,000 | 125,034 | 125,044 | .0 | (1) | .0 | (1) | .0 | 125,043 | .0 | 1,270 | 1,270 | 689 | 06/15/2026 | |
| 00138C-AC-2 | AIG GLOBAL FUNDING | | 06/26/2017 | VARIOUS | 488,569 | 490,000 | 489,407 | 489,414 | .0 | 36 | .0 | 36 | .0 | 489,451 | .0 | (882) | (882) | 5,030 | 12/15/2021 | |
| 00912X-AL-8 | AIR LEASE CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 382,426 | 375,000 | 381,286 | 377,847 | .0 | (664) | .0 | (664) | .0 | 377,183 | .0 | 5,243 | 5,243 | 11,988 | 01/15/2019 | |
| 00912X-AM-6 | AIR LEASE CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 235,791 | 225,000 | 224,555 | 224,718 | .0 | 30 | .0 | 30 | .0 | 224,748 | .0 | 11,043 | 11,043 | 6,418 | 04/01/2021 | |
| 00912X-AP-9 | AIR LEASE CORP. | | 04/28/2017 | PERSHING LLC | 400,824 | 400,000 | 398,600 | 399,555 | .0 | 138 | .0 | 138 | .0 | 399,693 | .0 | 1,131 | 1,131 | 6,800 | 01/15/2018 | |
| 00912X-AT-1 | AIR LEASE CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 149,840 | 150,000 | 148,038 | 148,099 | .0 | 125 | .0 | 125 | .0 | 148,224 | .0 | 1,616 | 1,616 | 3,888 | 09/15/2023 | |
| 020002-BC-4 | ALLSTATE CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 26,824 | 25,000 | 24,894 | 24,894 | .0 | 1 | .0 | 1 | .0 | 24,895 | .0 | 1,929 | 1,929 | 578 | 12/15/2046 | |
| 023135-AO-9 | AMAZON COM INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 30,229 | 25,000 | 28,185 | 28,135 | .0 | (30) | .0 | (30) | .0 | 28,105 | .0 | 2,123 | 2,123 | 691 | 12/05/2044 | |
| 02376U-AA-3 | AMER AIRLINES PT TR 2016-1 | | 07/17/2017 | PRINCIPAL RECEIPT | 6,664 | 6,664 | 6,664 | 6,664 | .0 | .0 | .0 | .0 | .0 | 6,664 | .0 | .0 | .0 | 179 | 07/15/2029 | |
| 023765-AA-8 | AMER AIRLINES PT TR 2016-2 | | 09/21/2017 | VARIOUS | 90,289 | 90,000 | 90,000 | 90,000 | .0 | .0 | .0 | .0 | .0 | 90,000 | .0 | 289 | 289 | 2,219 | 12/15/2029 | |
| 026874-BW-6 | AMERICAN INTL GROUP INC. | | 02/07/2017 | WACHOVIA SECURITIES LLC | 262,853 | 230,000 | 245,649 | 237,389 | .0 | (167) | .0 | (167) | .0 | 237,222 | .0 | 25,631 | 25,631 | 2,249 | 12/15/2020 | |
| 026874-DG-9 | AMERICAN INTL GROUP INC. | | 03/09/2017 | WACHOVIA SECURITIES LLC | 273,197 | 270,000 | 269,752 | 269,791 | .0 | 9 | .0 | 9 | .0 | 269,800 | .0 | 3,397 | 3,397 | 4,777 | 03/01/2021 | |
| 03027X-AB-6 | AMERICAN TOWER CORP NEW | | 06/26/2017 | INTERCOMPANY TRANSFER | 257,405 | 250,000 | 247,963 | 248,668 | .0 | 96 | .0 | 96 | .0 | 248,764 | .0 | 8,641 | 8,641 | 7,924 | 01/31/2023 | |
| 03027X-AH-3 | AMERICAN TOWER CORP NEW | | 06/26/2017 | INTERCOMPANY TRANSFER | 514,865 | 500,000 | 499,265 | 499,397 | .0 | 67 | .0 | 67 | .0 | 499,464 | .0 | 15,401 | 15,401 | 14,254 | 02/15/2021 | |
| 03027X-AJ-9 | AMERICAN TOWER CORP NEW | | 06/26/2017 | VARIOUS | 132,858 | 125,000 | 131,981 | 131,517 | .0 | (291) | .0 | (291) | .0 | 131,226 | .0 | 1,631 | 1,631 | 4,648 | 02/15/2026 | |
| 03027X-AK-6 | AMERICAN TOWER CORP NEW | | 05/24/2017 | BANK OF NEW YORK | 107,536 | 110,000 | 112,169 | 112,107 | .0 | (76) | .0 | (76) | .0 | 112,031 | .0 | (4,495) | (4,495) | 2,320 | 10/15/2026 | |
| 03040W-AR-6 | AMERICAN WTR CAP CORP. | | 09/21/2017 | GOLDMAN SACHS & CO. | 64,903 | 65,000 | 64,800 | 64,800 | .0 | .0 | .0 | .0 | .0 | 64,801 | .0 | 102 | 102 | 305 | 09/01/2047 | |
| 031162-BP-4 | AMGEN INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 103,857 | 90,000 | 104,012 | 103,407 | .0 | (133) | .0 | (133) | .0 | 103,274 | .0 | 583 | 583 | 2,970 | 05/15/2043 | |
| 031162-BZ-2 | AMGEN INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 15,780 | 15,000 | 15,904 | 15,900 | .0 | (9) | .0 | (9) | .0 | 15,891 | .0 | (111) | (111) | 431 | 05/01/2045 | |
| 031162-CF-5 | AMGEN INC. | | 09/21/2017 | VARIOUS | 915,833 | 850,000 | 853,482 | 853,469 | .0 | (24) | .0 | (24) | .0 | 853,445 | .0 | 62,388 | 62,388 | 22,488 | 06/15/2051 | |
| 032511-BN-6 | ANADARKO PETE CORP. | | 06/26/2017 | VARIOUS | 385,866 | 349,000 | 397,341 | 396,479 | .0 | (1,792) | .0 | (1,792) | .0 | 394,687 | .0 | (8,821) | (8,821) | 13,523 | 03/15/2026 | |
| 032511-BP-1 | ANADARKO PETE CORP. | | 05/24/2017 | BANK OF NEW YORK | 92,806 | 75,000 | 92,429 | 92,416 | .0 | (109) | .0 | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B/A C.V. (11+12-13) | Total Foreign Exchange Change in B/A C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 037833-BX-7 | APPLE INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 125,712 | 310,000 | 126,629 | 126,544 | 0 | (158) | 0 | (158) | 0 | 126,386 | 0 | (674) | (674) | 4,305 | 02/23/2046 | |
| 038222-AH-8 | APPLIED MATLS INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 280,078 | 275,000 | 283,660 | 283,279 | 0 | (1,067) | 0 | (1,067) | 0 | 282,212 | 0 | (2,134) | (2,134) | 5,314 | 10/01/2020 | |
| 03939C-AB-9 | ARCH CAPITAL FINANCE LLC | | 09/21/2017 | MILLENNIUM ADVISORS, LLC | 56,126 | 50,000 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 0 | 50,000 | 0 | 6,126 | 6,126 | 2,005 | 12/15/2046 | |
| 00209T-AB-1 | AT&T BROADBAND CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 505,283 | 375,000 | 558,926 | 489,322 | 0 | (8,571) | 0 | (8,571) | 0 | 480,751 | 0 | 24,531 | 24,531 | 21,766 | 11/15/2022 | |
| 00206R-AX-0 | AT&T INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 479,911 | 450,000 | 482,909 | 466,323 | 0 | (1,693) | 0 | (1,693) | 0 | 464,630 | 0 | 15,281 | 15,281 | 12,923 | 05/15/2021 | |
| 00206R-BK-7 | AT&T INC. | | 09/21/2017 | VARIOUS | 273,651 | 300,000 | 260,058 | 260,663 | 0 | 385 | 0 | 385 | 0 | 261,047 | 0 | 12,604 | 12,604 | 8,869 | 06/15/2045 | |
| 00206R-CG-5 | AT&T INC. | | 07/20/2017 | BANC OF AMERICA SEC LLC | 112,795 | 115,000 | 115,857 | 115,847 | 0 | (9) | 0 | (9) | 0 | 115,838 | 0 | (3,043) | (3,043) | 3,320 | 06/15/2044 | |
| 00206R-CO-3 | AT&T INC. | | 06/26/2017 | VARIOUS | 133,609 | 135,000 | 128,919 | 128,923 | 0 | (43) | 0 | (43) | 0 | 128,966 | 0 | 4,643 | 4,643 | 3,836 | 05/15/2046 | |
| 00206R-CT-7 | AT&T INC. | | 03/01/2017 | WACHOVIA SECURITIES LLC | 413,772 | 410,000 | 438,580 | 437,884 | 0 | (455) | 0 | (455) | 0 | 437,429 | 0 | (23,657) | (23,657) | 9,349 | 02/17/2026 | |
| 00206R-DC-3 | AT&T INC. | | 03/03/2017 | (USA) | 312,915 | 300,000 | 331,021 | 329,454 | 0 | (657) | 0 | (657) | 0 | 328,797 | 0 | (15,882) | (15,882) | 5,822 | 04/01/2024 | |
| 04650N-AB-0 | AT&T INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 5,385 | 5,000 | 5,311 | 5,299 | 0 | (3) | 0 | (3) | 0 | 5,296 | 0 | 90 | 90 | 219 | 09/01/2040 | |
| 00206R-DD-1 | AT&T INC CALLABLE NOTES FIXED | | 06/26/2017 | INTERCOMPANY TRANSFER | 1,921,470 | 1,875,000 | 1,974,919 | 1,972,684 | 0 | (5,267) | 0 | (5,267) | 0 | 1,967,417 | 0 | (45,947) | (45,947) | 70,154 | 01/15/2025 | |
| 049560-AM-7 | ATMOS ENERGY CORP. | | 09/21/2017 | MILLENNIUM ADVISORS, LLC | 68,883 | 65,000 | 67,417 | 67,417 | 0 | (15) | 0 | (15) | 0 | 67,403 | 0 | 1,480 | 1,480 | 1,192 | 10/15/2044 | |
| 05523U-AL-4 | BAE SYS HLDGS INC 144A | | 06/26/2017 | INTERCOMPANY TRANSFER | 38,693 | 35,000 | 38,371 | 38,356 | 0 | (32) | 0 | (32) | 0 | 38,324 | 0 | 369 | 369 | 1,196 | 10/07/2044 | |
| 05525V-AA-8 | BAMLL COMMERCIAL MORTGAGE SEC 144A | | 06/26/2017 | VARIOUS | 650,011 | 650,000 | 648,781 | 650,019 | 0 | 97 | 0 | 97 | 0 | 650,116 | 0 | (105) | (105) | 7,265 | 01/15/2017 | |
| 060516-EE-5 | BANK AMER CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 1,674,018 | 1,500,000 | 1,717,440 | 1,687,573 | 0 | (21,717) | 0 | (21,717) | 0 | 1,665,856 | 0 | 8,162 | 8,162 | 85,922 | 01/05/2021 | |
| 060516-FC-8 | BANK AMER CORP. | | 01/31/2017 | BANC OF AMERICA SEC LLC | 343,404 | 315,000 | 326,486 | 326,113 | 0 | (17) | 0 | (17) | 0 | 326,096 | 0 | 17,308 | 17,308 | 8,400 | 01/21/2044 | |
| 060516-FP-9 | BANK AMER CORP. | | 09/21/2017 | GOLDMAN SACHS & CO. | 102,580 | 100,000 | 99,705 | 99,747 | 0 | 19 | 0 | 19 | 0 | 99,766 | 0 | 2,814 | 2,814 | 3,665 | 04/21/2025 | |
| 060516-FU-8 | BANK AMER CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 340,942 | 320,000 | 337,303 | 336,990 | 0 | (765) | 0 | (765) | 0 | 336,225 | 0 | 4,717 | 4,717 | 11,590 | 03/03/2026 | |
| 060516-FW-4 | BANK AMER CORP. | | 03/01/2017 | BANC OF AMERICA SEC LLC | 671,828 | 675,000 | 682,641 | 682,406 | 0 | (274) | 0 | (274) | 0 | 682,132 | 0 | (10,305) | (10,305) | 6,743 | 04/19/2021 | |
| 060516-FX-2 | BANK AMER CORP. | | 04/10/2017 | WACHOVIA SECURITIES LLC | 124,035 | 125,000 | 124,650 | 124,652 | 0 | 9 | 0 | 9 | 0 | 124,661 | 0 | (626) | (626) | 2,115 | 04/19/2026 | |
| 060516-GA-1 | BANK AMER CORP. | | 12/19/2017 | VARIOUS | 112,690 | 115,000 | 115,000 | 115,000 | 0 | 0 | 0 | 0 | 0 | 115,000 | 0 | (2,310) | (2,310) | 3,036 | 10/21/2027 | |
| 060516-GB-9 | BANK AMER CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | 79,674 | 80,000 | 80,000 | 80,000 | 0 | 0 | 0 | 0 | 0 | 80,000 | 0 | (326) | (326) | 1,085 | 01/09/2020 | |
| 060516-GG-8 | BANK AMER CORP. | | 09/21/2017 | PERSHING LLC | 102,601 | 95,000 | 94,826 | 94,826 | 0 | 2 | 0 | 2 | 0 | 94,828 | 0 | 7,773 | 7,773 | 2,873 | 01/20/2048 | |
| 060516-DZ-9 | BANK AMER CORP FR 7.625N060119 | | 06/26/2017 | INTERCOMPANY TRANSFER | 104,671 | 95,000 | 109,965 | 107,860 | 0 | (2,540) | 0 | (2,540) | 0 | 105,320 | 0 | (648) | (648) | 4,125 | 06/01/2019 | |
| 067690-AA-8 | BARNABAS HEALTH SYSTEM | | 06/26/2017 | INTERCOMPANY TRANSFER | 451,125 | 450,000 | 399,330 | 407,331 | 0 | 1,347 | 0 | 1,347 | 0 | 408,679 | 0 | 42,446 | 42,446 | 17,750 | 07/01/2028 | |
| 06849R-AK-8 | BARRICK NORTH AMERICA FIN LLC | | 06/26/2017 | VARIOUS | 103,920 | 85,000 | 98,525 | 98,419 | 0 | (123) | 0 | (123) | 0 | 98,296 | 0 | 5,623 | 5,623 | 3,109 | 05/01/2043 | |
| 07177N-AN-3 | BAXALTA INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 41,706 | 35,000 | 41,704 | 41,673 | 0 | (63) | 0 | (63) | 0 | 41,610 | 0 | 96 | 96 | 934 | 06/23/2045 | |
| 05543A-AJ-9 | BCAP LLC TR 2014-RR1 144A | | 06/26/2017 | VARIOUS | 105,630 | 105,631 | 100,877 | 105,623 | 0 | 8 | 0 | 8 | 0 | 105,630 | 0 | 0 | 0 | 282 | 03/26/2037 | |
| 075887-BG-3 | BECTON DICKINSON & CO. | | 06/26/2017 | INTERCOMPANY TRANSFER | 316,269 | 300,000 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 0 | 300,000 | 0 | 16,269 | 16,269 | 7,457 | 12/15/2044 | |
| 084670-BK-3 | BERKSHIRE HATHAWAY INC DEL | | 09/21/2017 | BARCLAYS CAP INC. | 56,024 | 50,000 | 56,471 | 56,448 | 0 | (107) | 0 | (107) | 0 | 56,340 | 0 | (316) | (316) | 2,525 | 02/11/2043 | |
| 084670-BO-0 | BERKSHIRE HATHAWAY INC DEL | | 04/28/2017 | JP MORGAN SECS INC-FI | 105,662 | 105,000 | 104,777 | 104,812 | 0 | 14 | 0 | 14 | 0 | 104,826 | 0 | 836 | 836 | 1,463 | 03/15/2021 | |
| 09062X-AC-7 | BIOGEN INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | 122,589 | 120,000 | 124,531 | 124,261 | 0 | (542) | 0 | (542) | 0 | 123,719 | 0 | (1,130) | (1,130) | 2,716 | 09/15/2020 | |
| 09256B-AG-2 | BLOCKSTONE HLDGS FIN L L C 144A | | 06/26/2017 | INTERCOMPANY TRANSFER | 160,739 | 145,000 | 161,462 | 161,351 | 0 | (154) | 0 | (154) | 0 | 161,196 | 0 | (457) | (457) | 3,847 | 06/15/2044 | |
| 11134L-AG-4 | BROADCOM CORP 144A | | 09/21/2017 | GOLDMAN SACHS & CO. | 51,222 | 50,000 | 49,779 | 49,779 | 0 | 13 | 0 | 13 | 0 | 49,792 | 0 | 1,430 | 1,430 | 1,324 | 01/15/2027 | |
| 12056B-AT-7 | BUNGE LTD FIN CORP. | | 09/21/2017 | CITIGROUP GBL MKT INC/SAL MERRILL LYNCH PROF. | 66,332 | 60,000 | 59,998 | 59,999 | 0 | 0 | 0 | 0 | 0 | 60,000 | 0 | 6,333 | 6,333 | 3,967 | 06/15/2019 | |
| 12189L-AJ-0 | BURLINGTON NORTHN SANTA FE CP | | 09/21/2017 | CLEARING C. | 136,006 | 125,000 | 143,060 | 142,915 | 0 | (334) | 0 | (334) | 0 | 142,581 | 0 | (6,575) | (6,575) | 5,653 | 03/15/2042 | |
| 12189L-AX-9 | BURLINGTON NORTHN SANTA FE CP | | 01/04/2017 | WACHOVIA SECURITIES LLC | 110,888 | 100,000 | 118,031 | 117,943 | 0 | (3) | 0 | (3) | 0 | 117,940 | 0 | (7,052) | (7,052) | 1,671 | 09/01/2045 | |
| 14040H-BG-9 | CAPITAL ONE FINL CORP. | | 03/30/2017 | PERSHING LLC | 242,080 | 250,000 | 238,864 | 239,497 | 0 | 273 | 0 | 273 | 0 | 239,771 | 0 | 2,309 | 2,309 | 5,244 | 02/05/2025 | |
| 14042E-3Y-4 | CAPITAL ONE NATL ASSN VA | | 09/21/2017 | GOLDMAN SACHS & CO. | 253,538 | 250,000 | 249,295 | 249,525 | 0 | 71 | 0 | 71 | 0 | 249,596 | 0 | 3,942 | 3,942 | 8,645 | 07/23/2021 | |
| 14987B-AE-3 | CC HOLDINGS GS V LLC / CROWN CASTL | | 06/26/2017 | INTERCOMPANY TRANSFER | 689,000 | 650,000 | 609,362 | 620,969 | 0 | 1,955 | 0 | 1,955 | 0 | 622,924 | 0 | 66,076 | 66,076 | 17,443 | 04/15/2023 | |
| 151020-AM-6 | CELGENE CORP. | | 09/21/2017 | WACHOVIA SECURITIES LLC | 53,715 | 50,000 | 50,581 | 50,581 | 0 | (5) | 0 | (5) | 0 | 50,576 | 0 | 3,138 | 3,138 | 1,991 | 05/15/2044 | |
| 151020-AU-5 | CELGENE CORP. | | 06/06/2017 | GOLDMAN SACHS & CO. | 262,160 | 250,000 | 253,285 | 252,824 | 0 | (198) | 0 | (198) | 0 | 252,626 | 0 | 9,534 | 9,534 | 7,248 | 08/15/2022 | |
| 151020-AU-8 | CELGENE CORP. | | 06/26/2017 | VARIOUS | 146,482 | 135,000 | 134,926 | 134,927 | 0 | (1) | 0 | (1) | 0 | 134,927 | 0 | 11,555 | 11,555 | 4,915 | 08/15/2045 | |
| 15189W-AH-3 | CENTERPOINT ENERGY RES CORP SR NT | | 09/21/2017 | VARIOUS | 226,661 | 190,000 | 207,715 | 207,507 | 0 | (60) | 0 | (60) | 0 | 207,446 | 0 | 19,215 | 19,215 | 8,306 | 01/15/2041 | |
| 12527E-AA-1 | CF INDS INC. | | 12/01/2017 | CALLED @ 102.0710000 | 280,695 | 275,000 | 300,091 | 289,476 | 2,493 | (11,611) | 0 | (9,119) | 0 | 280,357 | 0 | 338 | 338 | 20,482 | 05/01/2018 | |
| 161175-AX-2 | CHARTER COMMUNICATIONS OPER | | 02/21/2017 | BANC OF AMERICA SEC LLC | 230,789 | 225,000 | 235,235 | 234,335 | (348) | 4,905 | 0 | 4,557 | 0 | 234,241 | 0 | (3,451) | (3,451) | 4,695 | 07/23/2020 | |
| 161175-AY-0 | CHARTER COMMUNICATIONS OPER | | 03/03/2017 | JP MORGAN SECS INC-FI | 436,771 | 415,000 | 440,839 | 427,777 | 11,613 | (435) | 0 | 11,178 | 0 | 438,955 | 0 | (2,184) | (2,184) | 12,730 | 07/23/2025 | |
| 161175-BA-1 | CHARTER COMMUNICATIONS OPER | | 06/26/2017 | INTERCOMPANY TRANSFER | 756,958 | 620,000 | 752,225 | 716,769 | 34,928 | (1,039) | 0 | 33,889 | 0 | 750,658 | 0 | 6,300 | 6,300 | 27,136 | 10/23/2045 | |
| 161175-BB-9 | CHARTER COMMUNICATIONS OPER | | 09/21/2017 | GOLDMAN SACHS & CO. | 210,830 | 200,000 | 200,332 | 200,285 | 0 | (34) | 0 | (34) | 0 | 200,251 | 0 | 10,579 | 10,579 | 10,466 | 07/23/2022 | |
| 125509-BN-8 | CIGNA CORPORATONL | | 09/21/2017 | (USA) | 148,606 | 140,000 | 139,965 | 139,984 | 0 | 3 | 0 | 3 | 0 | 139,987 | 0 | 8,619 | 8,619 | 4,764 | 12/15/2020 | |
| 125509-BS-7 | CIGNA CORPORATONL | | 06/06/2017 | (USA) | 170,331 | 160,000 | 158,467 | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 | |
| 196500-AA-0 | COLORADO INSTST GAS CO 144A | | PIERPOINT SECURITIES LLC | | 200,332 | 200,000 | 198,262 | 198,284 | .0 | 106 | .0 | 106 | .0 | 198,390 | .0 | 1,942 | 1,942 | 9,199 | 08/15/2026 | |
| 20030N-BM-2 | COMCAST CORP NEW | | INTERCOMPANY TRANSFER | | 134,110 | 125,000 | 124,530 | 124,568 | .0 | .8 | .0 | .8 | .0 | 124,576 | .0 | 9,534 | 9,534 | 4,535 | 08/15/2034 | |
| 20030N-BR-1 | COMCAST CORP NEW | | CITIGROUP GBL MKT INC/SAL | | 860,491 | 850,000 | 849,006 | 849,119 | .0 | .57 | .0 | .57 | .0 | 849,175 | .0 | 11,316 | 11,316 | 13,803 | 03/01/2023 | |
| 208251-AE-8 | CONOCO INC 6.95% SNR NTS 15/04 | | VARIOUS | | 320,843 | 245,000 | 264,358 | 263,660 | .0 | (618) | .0 | (618) | .0 | 263,042 | .0 | 57,801 | 57,801 | 12,500 | 04/15/2029 | |
| 21079U-AA-3 | CONTINENTAL AIRLN PT TR 2009-2 | | VARIOUS | | 298,245 | 270,102 | 282,191 | 272,951 | .0 | (821) | .0 | (821) | .0 | 272,130 | .0 | 26,115 | 26,115 | 12,229 | 05/10/2021 | |
| 21079V-AA-1 | CONTINENTAL AIRLN PT TR 2010-1 | | PRINCIPAL RECEIPT | | 10,270 | 10,270 | 10,270 | 10,270 | .0 | .0 | .0 | .0 | .0 | 10,270 | .0 | .0 | .0 | .363 | 01/12/2021 | |
| 21079V-OB-9 | CONTINENTAL AIRLN PT TR 2012-2 | | VARIOUS | | 266,199 | 254,160 | 254,160 | 254,160 | .0 | .0 | .0 | .0 | .0 | 254,160 | .0 | 12,039 | 12,039 | 6,646 | 04/29/2026 | |
| 224044-CG-0 | COX COMMUNICATIONS INC 144A | | INTERCOMPANY TRANSFER | | 39,729 | 40,000 | 39,932 | 39,932 | .0 | .3 | .0 | .3 | .0 | 39,937 | .0 | (208) | (208) | 1,053 | 09/15/2026 | |
| 224044-BS-5 | COX COMMUNICATIONS INC NEW | | INTERCOMPANY TRANSFER | | 25,956 | 25,000 | 28,569 | 26,198 | .0 | (406) | .0 | (406) | .0 | 25,793 | .0 | 163 | 163 | 890 | 06/01/2018 | |
| 224044-CC-9 | COX COMMUNICATIONS INC NEW 144A | | INTERCOMPANY TRANSFER | | 68,737 | 75,000 | 63,586 | 64,076 | .0 | 90 | .0 | 90 | .0 | 64,166 | .0 | 4,571 | 4,571 | 1,650 | 06/30/2043 | |
| 22822Y-AB-7 | CROWN CASTLE INTL CORP NEW | | INTERCOMPANY TRANSFER | | 344,129 | 320,000 | 346,860 | 345,714 | .0 | (1,226) | .0 | (1,226) | .0 | 344,488 | .0 | (359) | (359) | 12,302 | 02/15/2026 | |
| 22822Y-AD-3 | CROWN CASTLE INTL CORP NEW | | CORP | | 69,378 | 70,000 | 69,980 | 69,982 | .0 | .2 | .0 | .2 | .0 | 69,983 | .0 | (605) | (605) | 1,216 | 09/01/2021 | |
| 22822Y-BD-5 | CROWN CASTLE INTL CORP SR NT | | INTERCOMPANY TRANSFER | | 837,291 | 750,000 | 795,000 | 786,458 | .0 | (2,598) | .0 | (2,598) | .0 | 783,860 | .0 | 53,431 | 53,431 | 37,297 | 01/15/2023 | |
| 22822Z-BD-1 | CROWN CASTLE TOWERS LLC 144A | | INTERCOMPANY TRANSFER | | 413,843 | 400,000 | 400,000 | 400,000 | .0 | .0 | .0 | .0 | .0 | 400,000 | .0 | 13,843 | 13,843 | 7,774 | 05/15/2025 | |
| 126408-HD-8 | CSX CORP | | VARIOUS | | 103,352 | 100,000 | 101,694 | 101,666 | .0 | (86) | .0 | (86) | .0 | 101,579 | .0 | 1,772 | 1,772 | 2,139 | 11/01/2025 | |
| 126650-BP-4 | CVS CAREMARK CORP 6.036% BDS 1 | | Sink PMT @ 100.0000000 | | 8,837 | 8,837 | 5,375 | 6,191 | .0 | 2,646 | .0 | 2,646 | .0 | 8,837 | .0 | .0 | .0 | 292 | 12/10/2028 | |
| 126650-BS-8 | CVS CAREMARK CORPORATION 144A | | VARIOUS | | 157,465 | 125,420 | 153,180 | 152,402 | .0 | (655) | .0 | (655) | .0 | 151,747 | .0 | 5,718 | 5,718 | 5,082 | 01/10/2032 | |
| 126650-BV-1 | CVS CAREMARK CORPORATION 144A | | VARIOUS | | 259,455 | 226,664 | 241,696 | 241,745 | .0 | (318) | .0 | (318) | .0 | 241,427 | .0 | 18,027 | 18,027 | 7,061 | 01/10/2033 | |
| 126650-BY-5 | CVS CAREMARK CORPORATION 144A | | VARIOUS | | 504,618 | 436,808 | 436,808 | 436,808 | .0 | .0 | .0 | .0 | .0 | 436,808 | .0 | 67,810 | 67,810 | 13,981 | 01/10/2034 | |
| 126650-CL-2 | CVS HEALTH CORP | | MARKETAXESS CORP | | 156,389 | 150,000 | 153,002 | 152,719 | .0 | (206) | .0 | (206) | .0 | 152,514 | .0 | 3,875 | 3,875 | 6,882 | 07/20/2025 | |
| 126650-CN-8 | CVS HEALTH CORP | | VARIOUS | | 722,764 | 635,000 | 648,923 | 648,615 | .0 | (57) | .0 | (57) | .0 | 648,558 | .0 | 74,206 | 74,206 | 27,832 | 07/20/2045 | |
| 126650-AW-0 | CVS PTC 2004 | | PRINCIPAL RECEIPT | | 1,552 | 1,552 | 1,126 | 1,346 | .0 | 206 | .0 | 206 | .0 | 1,552 | .0 | .0 | .0 | 45 | 01/10/2027 | |
| 24736T-AA-5 | DELTA AIRLINES PT 2009-1 | | PRINCIPAL RECEIPT | | 20,164 | 20,164 | 20,164 | 20,164 | .0 | .0 | .0 | .0 | .0 | 20,164 | .0 | .0 | .0 | 1,162 | 06/17/2021 | |
| 25179M-AP-8 | DEVON ENERGY CORP NEW | | SUMRIDGE PARTNERS LLC | | 166,835 | 165,000 | 164,023 | 164,436 | .0 | 70 | .0 | 70 | .0 | 164,507 | .0 | 2,328 | 2,328 | 4,618 | 05/15/2022 | |
| 25179M-AU-7 | DEVON ENERGY CORP NEW | | INTERCOMPANY TRANSFER | | 193,154 | 190,000 | 174,273 | 174,389 | .0 | 100 | .0 | 100 | .0 | 174,489 | .0 | 18,665 | 18,665 | 5,040 | 06/15/2045 | |
| 25272K-AD-5 | DIAMOND 1 FIN CORP 144A | | VARIOUS | | 967,129 | 915,000 | 955,773 | 954,074 | .0 | (4,509) | .0 | (4,509) | .0 | 949,566 | .0 | 17,563 | 17,563 | 23,862 | 06/15/2021 | |
| 25272K-AN-3 | DIAMOND 1 FIN CORP 144A | | VARIOUS | | 106,687 | 85,000 | 100,355 | 100,258 | .0 | (194) | .0 | (194) | .0 | 100,064 | .0 | 6,622 | 6,622 | 7,229 | 07/15/2036 | |
| 25272K-AR-4 | DIAMOND 1 FIN CORP 144A | | INTERCOMPANY TRANSFER | | 64,944 | 50,000 | 60,473 | 60,465 | .0 | (59) | .0 | (59) | .0 | 60,406 | .0 | 4,538 | 4,538 | 4,465 | 07/15/2046 | |
| 25466A-AJ-0 | DISCOVER BK | | PERSHING LLC | | 261,498 | 275,000 | 276,669 | 276,633 | .0 | (30) | .0 | (30) | .0 | 276,603 | .0 | (15,105) | (15,105) | 6,061 | 07/27/2026 | |
| 254709-AL-2 | DISCOVER FINL SVCS | | BANC OF AMERICA SEC LLC | | 164,597 | 165,000 | 161,432 | 161,770 | .0 | 145 | .0 | 145 | .0 | 161,914 | .0 | 2,683 | 2,683 | 4,727 | 03/04/2025 | |
| 25470D-AJ-8 | DISCOVERY COMMUNICATIONS LLC | | VARIOUS | | 181,920 | 195,000 | 175,795 | 175,987 | .0 | 99 | .0 | 99 | .0 | 176,085 | .0 | 5,835 | 5,835 | 5,987 | 04/01/2043 | |
| 257375-AG-0 | DOMINION GAS HOLDINGS LLC | | INTERCOMPANY TRANSFER | | 200,753 | 200,000 | 205,534 | 204,893 | .0 | (812) | .0 | (812) | .0 | 204,081 | .0 | (3,327) | (3,327) | 2,653 | 12/15/2019 | |
| 25746U-BT-5 | DOMINION RES INC VA NEW | | DEUTSCHE BANK SECS | | 104,906 | 100,000 | 100,070 | 100,059 | .0 | (10) | .0 | (10) | .0 | 100,049 | .0 | 4,857 | 4,857 | 4,036 | 04/01/2021 | |
| 260543-BY-8 | DOW CHEM CO | | GOLDMAN SACHS & CO | | 133,562 | 80,000 | 100,223 | 98,373 | .0 | (145) | .0 | (145) | .0 | 98,228 | .0 | 35,334 | 35,334 | 4,261 | 05/15/2039 | |
| 260543-CL-5 | DOW CHEM CO | | GOLDMAN SACHS & CO | | 10,676 | 10,000 | 9,867 | 9,872 | .0 | .1 | .0 | .1 | .0 | 9,873 | .0 | 803 | 803 | 319 | 10/01/2044 | |
| 23338V-AG-1 | DTE ELEC CO | | CITIGROUP GBL MKT INC/SAL | | 50,453 | 50,000 | 49,973 | 49,973 | .0 | .0 | .0 | .0 | .0 | 49,973 | .0 | 479 | 479 | 240 | 08/15/2047 | |
| 26442C-AR-5 | DUKE ENERGY CAROLINAS LLC | | GOLDMAN SACHS & CO | | 49,207 | 50,000 | 52,933 | 52,918 | .0 | .0 | .0 | .0 | .0 | 52,918 | .0 | (3,711) | (3,711) | 614 | 03/15/2046 | |
| 26441C-AD-7 | DUKE ENERGY CORP NEW | | JP MORGAN SECS INC-FI | | 214,962 | 200,000 | 218,994 | 217,867 | .0 | (54) | .0 | (54) | .0 | 217,813 | .0 | (2,851) | (2,851) | 3,198 | 09/15/2019 | |
| 26442R-AD-3 | DUKE ENERGY PROGRESS INC | | JEFFERIES & COMPANY | | 81,088 | 80,000 | 79,726 | 79,737 | .0 | .0 | .0 | .0 | .0 | 79,737 | .0 | 1,351 | 1,351 | 350 | 12/01/2044 | |
| 278062-AE-4 | EATON CORP PLC | | VARIOUS | | 142,202 | 145,000 | 140,281 | 140,461 | .0 | 9 | .0 | 9 | .0 | 140,471 | .0 | 1,731 | 1,731 | 1,833 | 11/02/2042 | |
| 278865-AM-2 | ECOLAB INC | | CITIGROUP GBL MKT INC/SAL | | 24,632 | 20,000 | 22,864 | 22,795 | .0 | (26) | .0 | (26) | .0 | 22,768 | .0 | 1,864 | 1,864 | 553 | 12/08/2041 | |
| 29103D-AM-8 | EMERA US FINANCE LP | | INTERCOMPANY TRANSFER | | 289,785 | 270,000 | 271,902 | 271,896 | .0 | (17) | .0 | (17) | .0 | 271,879 | .0 | 17,905 | 17,905 | 6,804 | 06/15/2046 | |
| 29103D-AG-1 | EMERA US FINANCE LP 144A | | SCOTIA CAPITAL (USA) INC | | 51,171 | 52,000 | 51,857 | 51,864 | .0 | .0 | .0 | .0 | .0 | 51,864 | .0 | (693) | (693) | 123 | 06/15/2026 | |
| 292505-AG-9 | ENCANA CORP | | INTERCOMPANY TRANSFER | | 23,148 | 20,000 | 20,952 | 20,943 | .0 | (11) | .0 | (11) | .0 | 20,932 | .0 | 2,216 | 2,216 | 1,174 | 02/01/2038 | |
| 29273R-AT-6 | ENERGY TRANSFER PRTRNS L P | | INTERCOMPANY TRANSFER | | 195,966 | 205,000 | 185,334 | 185,360 | .0 | 159 | .0 | 159 | .0 | 185,519 | .0 | 10,447 | 10,447 | 9,531 | 02/01/2043 | |
| 29273R-BE-8 | ENERGY TRANSFER PRTRNS L P | | CREDIT SUISSE FIRST BOS | | 24,768 | 25,000 | 24,953 | 24,955 | .0 | .1 | .0 | .1 | .0 | 24,956 | .0 | (188) | (188) | 1,041 | 03/15/2035 | |
| 29273R-BJ-7 | ENERGY TRANSFER PRTRNS L P | | VARIOUS | | 749,810 | 685,000 | 693,567 | 693,545 | .0 | .2 | .0 | .2 | .0 | 693,547 | .0 | 56,263 | 56,263 | 18,930 | 12/15/2045 | |
| 29364W-AW-8 | ENTERGY LA LLC | | PIERPOINT SECURITIES LLC | | 105,862 | 105,000 | 104,990 | 104,990 | .0 | .1 | .0 | .1 | .0 | 104,991 | .0 | 871 | 871 | 3,356 | 04/01/2028 | |
| 29379V-AT-0 | ENTERPRISE PRODS OPER LLC | | GOLDMAN SACHS & CO | | 42,516 | 35,000 | 34,761 | 34,782 | .0 | .3 | .0 | .3 | .0 | 34,785 | .0 | 7,731 | 7,731 | 2,395 | 02/01/2041 | |
| 29379V-AW-3 | ENTERPRISE PRODS OPER LLC | | VARIOUS | | 222,155 | 210,000 | 204,169 | 204,293 | .0 | 37 | .0 | 37 | .0 | 204,330 | .0 | 17,825 | 17,825 | 8,065 | 08/15/2042 | |
| 29379V-BA-0 | ENTERPRISE PRODS OPER LLC | | INTERCOMPANY TRANSFER | | 645,610 | 600,000 | 600,954 | 600,943 | .0 | (9) | .0 | (9) | .0 | 600,934 | .0 | 44,676 | 44,676 | 22,714 | 03/15/2044 | |
| 29379V-BE-2 | ENTERPRISE PRODS OPER LLC | | (USA) | | 286,795 | 284,000 | 283,963 | 284,407 | .0 | (14) | .0 | (14) | .0 | 284,393 | .0 | 2,401 | 2,401 | 6,005 | 02/15/2025 | |
| 29379V-BJ-1 | ENTERPRISE PRODS OPER LLC | | CITIGROUP GBL MKT INC/SAL | | 20,702 | 20,000 | 22,478 | 22,458 | .0 | (12) | .0 | (12) | .0 | 22,446 | .0 | (1,744) | (1,744) | 403 | 05/15/2046 | |
| 26875P-AE-1 | EDG RES INC | | JP MORGAN SECS INC-FI | | 211,484 | 200,000 | 217,200 | 209,247 | .0 | (1,877) | .0 | (1,877) | .0 | 207,370 | .0 | 4,114 | 4,114 | 7,187 | 06/01/2020 | |
| 294429-AL-9 | EQUIFAX INC | | VARIOUS | | 291,056 | 295,000 | 296,595 | 296,575 | .0 | (57) | .0 | (| | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B/A. C.V. (11+12-13) | Total Foreign Exchange Change in B/A. C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Dividends Received During Year | Stated Contractual Maturity Date |
| 316770-BF-5 | FIFTH THIRD BK C/N OHIO MTN BE | | 09/21/2017 | BANK OF NY/TORONTO | | 251,783 | 250,000 | 249,943 | 249,958 | .0 | .14 | .0 | .14 | .0 | 249,971 | .0 | 1,811 | 1,811 | 5,910 | 03/15/2019 |
| 33766J-AF-0 | FIRSTENERGY SOLUTIONS CORP. | | 04/12/2017 | VARIOUS | | 275,798 | 750,000 | 266,250 | 266,250 | .0 | 293 | .0 | 293 | .0 | 266,543 | .0 | 9,255 | 9,255 | 30,931 | 08/15/2039 |
| 337738-AP-3 | FISERV INC. | | 09/21/2017 | VARIOUS | | 338,999 | 325,000 | 343,166 | 342,570 | .0 | (1,254) | .0 | (1,254) | .0 | 341,316 | .0 | (2,317) | (2,317) | 9,267 | 06/01/2025 |
| 341099-CL-1 | FLORIDA POWER CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 480,496 | 350,000 | 434,200 | 424,730 | .0 | (987) | .0 | (987) | .0 | 423,743 | .0 | 56,753 | 56,753 | 11,884 | 06/15/2038 |
| 345397-WM-2 | FORD MOTOR CREDIT CO LLC | | 09/21/2017 | CANTOR FITZGERALD/WBS | | 281,703 | 250,000 | 307,973 | 275,542 | .0 | (5,754) | .0 | (5,754) | .0 | 269,788 | .0 | 11,914 | 11,914 | 24,262 | 01/15/2020 |
| 345397-WF-6 | FORD MOTOR CREDIT CO LLC | | 06/26/2017 | INTERCOMPANY TRANSFER | | 210,268 | 200,000 | 217,712 | 213,641 | .0 | (1,073) | .0 | (1,073) | .0 | 212,568 | .0 | (2,300) | (2,300) | 6,517 | 09/20/2022 |
| 345397-WP-4 | FORD MOTOR CREDIT CO LLC | | 06/06/2017 | GOLDMAN SACHS & CO. | | 200,700 | 200,000 | 199,242 | 199,657 | .0 | .66 | .0 | .66 | .0 | 199,722 | .0 | 986 | 986 | 3,523 | 03/12/2019 |
| 345397-XD-0 | FORD MOTOR CREDIT CO LLC | | 03/27/2017 | MATURITY | | 200,000 | 200,000 | 200,000 | 200,000 | .0 | .0 | .0 | .0 | .0 | 200,000 | .0 | .0 | .0 | 1,461 | 03/27/2017 |
| 345370-CS-7 | FORD MTR CO DEL | | 06/26/2017 | VARIOUS | | 72,494 | 70,000 | 70,000 | 70,000 | .0 | .0 | .0 | .0 | .0 | 70,000 | .0 | 2,494 | 2,494 | 2,000 | 12/08/2046 |
| 369622-SM-8 | GENERAL ELEC CAP CORP. | | 03/27/2017 | SCOTT & STRINGFELLOW INC. | | 149,703 | 135,000 | 134,523 | 134,773 | .0 | 12 | .0 | 12 | .0 | 134,785 | .0 | 14,918 | 14,918 | 4,551 | 02/11/2021 |
| 37045X-AS-5 | GENERAL MTRS FINL CO INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 456,587 | 450,000 | 458,438 | 457,104 | .0 | (385) | .0 | (385) | .0 | 456,718 | .0 | (131) | (131) | 17,050 | 01/15/2025 |
| 37045X-BD-7 | GENERAL MTRS FINL CO INC. | | 01/27/2017 | BANK OF NY/TORONTO | | 474,272 | 465,000 | 469,346 | 469,135 | .0 | (74) | .0 | (74) | .0 | 469,060 | .0 | 5,212 | 5,212 | 3,202 | 11/24/2020 |
| 37045X-BG-0 | GENERAL MTRS FINL CO INC. | | 06/06/2017 | DOMINION SE | | 135,708 | 125,000 | 124,549 | 124,578 | .0 | 16 | .0 | 16 | .0 | 124,594 | .0 | 11,113 | 11,113 | 5,068 | 03/01/2026 |
| 37045X-BK-1 | GENERAL MTRS FINL CO INC. | | 09/21/2017 | PERSHING LLC | | 198,514 | 195,000 | 194,499 | 194,540 | .0 | 47 | .0 | 47 | .0 | 194,587 | .0 | 3,926 | 3,926 | 6,333 | 05/09/2033 |
| 375558-AS-2 | GILEAD SCIENCES INC. | | 10/20/2017 | JEFFERIES & COMPANY | | 37,696 | 30,000 | 29,932 | 29,937 | .0 | 1 | .0 | 1 | .0 | 29,938 | .0 | 7,758 | 7,758 | 1,521 | 12/01/2041 |
| 375558-AX-1 | GILEAD SCIENCES INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 49,046 | 45,000 | 47,239 | 47,143 | .0 | (20) | .0 | (20) | .0 | 47,123 | .0 | 1,922 | 1,922 | 1,590 | 04/01/2044 |
| 375558-BD-4 | GILEAD SCIENCES INC. | | 06/26/2017 | VARIOUS | | 125,975 | 115,000 | 124,698 | 124,636 | .0 | (87) | .0 | (87) | .0 | 124,549 | .0 | 1,426 | 1,426 | 4,431 | 03/01/2046 |
| 381416-FM-1 | GOLDMAN SACHS GROUP INC. | | 09/21/2017 | GOLDMAN SACHS & CO. | | 368,269 | 360,000 | 388,670 | 385,119 | .0 | (2,921) | .0 | (2,921) | .0 | 362,198 | .0 | 6,071 | 6,071 | 21,771 | 04/01/2018 |
| 381416-GS-7 | GOLDMAN SACHS GROUP INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 565,302 | 500,000 | 575,080 | 566,843 | .0 | (6,002) | .0 | (6,002) | .0 | 560,842 | .0 | 4,460 | 4,460 | 26,514 | 01/24/2022 |
| 381416-RD-8 | GOLDMAN SACHS GROUP INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 516,991 | 500,000 | 503,600 | 502,749 | .0 | (200) | .0 | (200) | .0 | 502,550 | .0 | 14,441 | 14,441 | 16,816 | 01/22/2023 |
| 381416-VM-3 | GOLDMAN SACHS GROUP INC. | | 09/14/2017 | GOLDMAN SACHS & CO. | | 190,084 | 180,000 | 192,281 | 192,039 | .0 | (1,072) | .0 | (1,072) | .0 | 190,967 | .0 | (884) | (884) | 7,500 | 03/03/2024 |
| 381416-VP-6 | GOLDMAN SACHS GROUP INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 257,966 | 255,000 | 257,541 | 257,439 | .0 | (317) | .0 | (317) | .0 | 257,121 | .0 | 845 | 845 | 5,474 | 09/15/2020 |
| 381416-YR-2 | GOLDMAN SACHS GROUP INC. | | 09/21/2017 | VARIOUS | | 332,233 | 319,000 | 328,927 | 328,655 | .0 | (449) | .0 | (449) | .0 | 328,206 | .0 | 4,027 | 4,027 | 10,908 | 10/21/2025 |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC. | | 06/06/2017 | GOLDMAN SACHS & CO. | | 237,686 | 235,000 | 243,901 | 243,755 | .0 | (222) | .0 | (222) | .0 | 243,532 | .0 | (5,846) | (5,846) | 5,723 | 02/25/2026 |
| 381456-AF-7 | GOLDMAN SACHS GROUP INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 680,060 | 675,000 | 677,286 | 677,244 | .0 | (159) | .0 | (159) | .0 | 677,086 | .0 | 2,974 | 2,974 | 11,462 | 11/15/2021 |
| 38141E-A5-8 | GOLDMAN SACHS GRP INC MTN BE | | 05/30/2017 | BANK OF NEW YORK | | 1,733,200 | 1,600,000 | 1,755,808 | 1,723,510 | .0 | (15,322) | .0 | (15,322) | .0 | 1,708,188 | .0 | 25,012 | 25,012 | 61,394 | 03/15/2020 |
| 38141E-C3-1 | GOLDMAN SACHS GRP INC MTN BE | | 09/21/2017 | VARIOUS | | 217,052 | 195,000 | 196,852 | 196,801 | .0 | (21) | .0 | (21) | .0 | 196,780 | .0 | 20,273 | 20,273 | 10,655 | 07/08/2044 |
| 36249K-AC-4 | GS MTG COML 2010-C1 | | 06/26/2017 | INTERCOMPANY TRANSFER | | 532,752 | 500,000 | 516,094 | 506,289 | .0 | (968) | .0 | (968) | .0 | 505,321 | .0 | 27,431 | 27,431 | 13,074 | 08/12/2043 |
| 36248E-AB-1 | GS MTG COML 2010-C2 | | 06/26/2017 | VARIOUS | | 818,614 | 750,000 | 804,492 | 773,750 | .0 | (1,680) | .0 | (1,680) | .0 | 772,069 | .0 | 46,544 | 46,544 | 22,046 | 12/10/2043 |
| 406216-BK-6 | HALLIBURTON CO. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 59,434 | 55,000 | 61,513 | 61,463 | .0 | (58) | .0 | (58) | .0 | 61,405 | .0 | (1,972) | (1,972) | 1,688 | 11/15/2045 |
| 410867-AF-2 | HANOVER INS GROUP INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 789,911 | 750,000 | 748,253 | 748,356 | .0 | 70 | .0 | 70 | .0 | 748,426 | .0 | 41,485 | 41,485 | 23,531 | 04/15/2026 |
| 41283L-AK-1 | HARLEY DAVIDSON FINL SVCS INC 144A | | 06/06/2017 | JP MORGAN SECS INC-F1 | | 362,018 | 355,000 | 354,602 | 354,676 | .0 | 33 | .0 | 33 | .0 | 354,709 | .0 | 7,309 | 7,309 | 9,106 | 01/15/2021 |
| 42809H-A6-2 | HESS CORP. | | 01/31/2017 | GOLDMAN SACHS & CO. | | 110,147 | 110,000 | 109,769 | 109,774 | .0 | 1 | .0 | 1 | .0 | 109,775 | .0 | 372 | 372 | 1,642 | 04/01/2027 |
| 42809H-AD-9 | HESS CORP SR NT 5.6341 | | 06/26/2017 | INTERCOMPANY TRANSFER | | 24,125 | 25,000 | 25,284 | 25,281 | .0 | (3) | .0 | (3) | .0 | 25,279 | .0 | (1,154) | (1,154) | 1,209 | 02/15/2041 |
| 42824C-AS-8 | HEWLETT PACKARD CO. | | 10/05/2017 | VARIOUS | | 225,974 | 225,000 | 224,874 | 224,952 | .0 | 30 | .0 | 30 | .0 | 224,981 | .0 | 812 | 812 | 4,038 | 10/05/2017 |
| 42824C-AV-5 | HEWLETT PACKARD ENTERPRISE | | 03/03/2017 | UBS WARBURG LLC | | 52,188 | 50,000 | 51,508 | 51,503 | .0 | (3) | .0 | (3) | .0 | 51,499 | .0 | 688 | 688 | 1,285 | 10/15/2045 |
| 437076-BH-4 | HOME DEPOT INC. | | 05/08/2017 | MILLENNIUM ADVISORS, LLC | | 146,586 | 140,000 | 140,843 | 140,829 | .0 | (5) | .0 | (5) | .0 | 140,824 | .0 | 5,761 | 5,761 | 3,636 | 04/01/2046 |
| 404201-AC-1 | HSBC BK USA N A GLOBAL | | 03/15/2017 | WACHOVIA SECURITIES LLC | | 356,003 | 350,000 | 382,767 | 353,715 | .0 | (1,249) | .0 | (1,249) | .0 | 352,466 | .0 | 3,536 | 3,536 | 12,717 | 08/09/2017 |
| 45866F-AA-2 | INTERCONTINENTAL EXCHANGE INC | | 06/26/2017 | INTERCOMPANY TRANSFER | | 593,862 | 550,000 | 584,111 | 576,999 | .0 | (1,746) | .0 | (1,746) | .0 | 575,253 | .0 | 18,609 | 18,609 | 15,399 | 10/15/2023 |
| 45866F-AC-8 | INTERCONTINENTAL EXCHANGE INC | | 06/26/2017 | INTERCOMPANY TRANSFER | | 157,377 | 155,000 | 154,826 | 154,863 | .0 | 16 | .0 | 16 | .0 | 154,879 | .0 | 2,858 | 2,858 | 2,427 | 12/01/2020 |
| 459745-GH-2 | INTERNATIONAL LEASE FIN CORP. | | 06/26/2017 | INTERNATIONAL LEASE FIN CORP. | | 1,072,415 | 1,000,000 | 1,088,800 | 1,082,290 | .0 | (16,444) | .0 | (16,444) | .0 | 1,065,846 | .0 | 6,569 | 6,569 | 38,368 | 05/15/2019 |
| 459745-GP-4 | INTERNATIONAL LEASE FIN CORP. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 710,530 | 700,000 | 698,250 | 698,963 | .0 | 384 | .0 | 384 | .0 | 699,348 | .0 | 11,182 | 11,182 | 18,912 | 04/15/2018 |
| 460146-CA-9 | INTL PAPER CO | | 10/19/2017 | CALLED @ 104.0207400 | | 358,872 | 345,000 | 383,401 | 371,772 | .0 | (14,601) | .0 | (14,601) | .0 | 357,171 | .0 | 1,701 | 1,701 | 23,161 | 06/15/2018 |
| 460146-CH-4 | INTL PAPER CO | | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 61,343 | 50,000 | 52,378 | 52,197 | .0 | (31) | .0 | (31) | .0 | 52,165 | .0 | 9,178 | 9,178 | 2,583 | 11/15/2041 |
| 460146-CM-3 | INTL PAPER CO | | 06/06/2017 | MILLENNIUM ADVISORS, LLC | | 82,366 | 75,000 | 75,679 | 75,656 | .0 | (10) | .0 | (10) | .0 | 75,647 | .0 | 6,719 | 6,719 | 2,750 | 09/15/2035 |
| 46623C-KD-0 | J P MORGAN CHASE & CO MTN BE | | 04/28/2017 | GOLDMAN SACHS & CO. | | 350,312 | 350,000 | 349,909 | 349,964 | .0 | 10 | .0 | 10 | .0 | 349,974 | .0 | 337 | 337 | 4,000 | 03/01/2018 |
| 46623C-KG-3 | J P MORGAN CHASE & CO MTN BE | | 06/26/2017 | INTERCOMPANY TRANSFER | | 339,184 | 340,000 | 340,000 | 340,000 | .0 | .0 | .0 | .0 | .0 | 340,000 | .0 | (816) | (816) | 6,893 | 08/15/2021 |
| 466356-AE-0 | JP MORGAN CHASE CMB 2010-C2 | | 06/26/2017 | VARIOUS | | 789,308 | 750,000 | 741,445 | 745,544 | .0 | 414 | .0 | 414 | .0 | 745,598 | .0 | 43,350 | 43,350 | 17,381 | 11/18/2043 |
| 46643T-BB-7 | JPMBB COML MTG SEC TR 2014-C2 | | 06/06/2017 | JP MORGAN SECS INC-F1 | | 1,044,688 | 1,030,000 | 1,030,000 | 1,022,725 | .0 | (1,937) | .0 | (1,937) | .0 | 1,020,789 | .0 | 23,899 | 23,899 | 17,173 | 01/17/2048 |
| 46625H-GY-0 | JPMORGAN CHASE & CO. | | 09/21/2017 | BROWNSTONE INVESTMENT GROUP LL | | 303,993 | 300,000 | 338,337 | 306,101 | .0 | (4,209) | .0 | (4,209) | .0 | 301,892 | .0 | 2, | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 | |
| 500771-AM-8 | KRAFT HEINZ FOODS CO SR NT 5.2%45 | | VARIOUS | | 327,535 | 300,000 | 325,795 | 325,420 | 0 | (193) | 0 | (193) | 0 | 325,227 | 0 | 2,308 | 2,308 | 14,228 | 07/15/2045 | |
| 502413-AY-3 | L-3 COMMUNICATIONS CORP. | 06/26/2017 | VARIOUS | | 246,054 | 230,000 | 256,074 | 244,803 | 0 | (2,324) | 0 | (2,324) | 0 | 242,478 | 0 | 3,575 | 3,575 | 7,983 | 10/15/2019 | |
| 50587K-AA-9 | LAFARGEHOLCIM FIN US LLC 144A | 06/26/2017 | INTERCOMPANY TRANSFER | | 199,257 | 200,000 | 195,866 | 195,889 | 0 | 0 | 0 | 0 | 0 | 196,061 | 0 | 3,196 | 3,196 | 5,320 | 09/22/2026 | |
| 512807-AR-9 | LAM RESEARCH CORP. | 06/26/2017 | INTERCOMPANY TRANSFER | | 355,711 | 350,000 | 356,300 | 356,105 | 0 | (648) | 0 | (648) | 0 | 355,457 | 0 | 254 | 254 | 5,199 | 06/15/2021 | |
| 52029M-AA-3 | LATITUDE MANAGEMENT REAL EST 144A | 06/26/2017 | VARIOUS | | 1,410,500 | 1,400,000 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 0 | 1,400,000 | 0 | 10,500 | 10,500 | 19,627 | 11/23/2020 | |
| 52603U-AA-3 | LENDMARK FUNDING TRUST 2016 144A | 06/26/2017 | INTERCOMPANY TRANSFER | | 999,896 | 1,000,000 | 999,886 | 999,891 | 0 | 0 | 0 | 0 | 0 | 999,903 | 0 | 587 | 587 | 16,753 | 04/21/2025 | |
| 53079E-AG-9 | LIBERTY MUT GROUP INC 144A | 09/21/2017 | STIFEL NICOLAUS & CO INC. | | 63,559 | 50,000 | 59,125 | 58,827 | 0 | (220) | 0 | (220) | 0 | 58,607 | 0 | 4,952 | 4,952 | 3,340 | 03/15/2035 | |
| 53079E-AW-4 | LIBERTY MUT GROUP INC 144A | 09/21/2017 | GOLDMAN SACHS & CO. | | 43,546 | 40,000 | 39,876 | 39,926 | 0 | 9 | 0 | 9 | 0 | 39,935 | 0 | 3,611 | 3,611 | 1,782 | 05/01/2022 | |
| 534187-AY-5 | LINCOLN NATL CORP IND. | 06/26/2017 | INTERCOMPANY TRANSFER | | 54,911 | 50,000 | 59,401 | 54,697 | 0 | (702) | 0 | (702) | 0 | 53,995 | 0 | 916 | 916 | 2,700 | 02/15/2020 | |
| 539830-BL-2 | LOCKHEED MARTIN CORP. | 06/26/2017 | VARIOUS | | 223,331 | 200,000 | 220,544 | 220,380 | 0 | (172) | 0 | (172) | 0 | 220,208 | 0 | 3,123 | 3,123 | 5,083 | 05/15/2046 | |
| 548661-AK-3 | LOWES COS INC. | 05/04/2017 | TENDERED BACK TO COMPANY | | 74,811 | 56,000 | 57,985 | 57,491 | 0 | (28) | 0 | (28) | 0 | 57,463 | 0 | 17,348 | 17,348 | 2,315 | 03/15/2029 | |
| 548661-DJ-3 | LOWES COS INC. | 01/10/2017 | BARCLAYS CAP INC. | | 83,187 | 80,000 | 81,902 | 81,914 | 0 | (1) | 0 | (1) | 0 | 81,913 | 0 | 1,274 | 1,274 | 1,147 | 09/15/2045 | |
| 548661-DN-4 | LOWES COS INC. | 05/08/2017 | GOLDMAN SACHS & CO. | | 111,908 | 120,000 | 119,333 | 119,342 | 0 | 4 | 0 | 4 | 0 | 119,346 | 0 | (7,438) | (7,438) | 2,541 | 04/15/2046 | |
| 559080-AG-1 | MAGELLAN MIDSTREAM PRTRNS LP. | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 83,067 | 75,000 | 80,945 | 80,927 | 0 | (86) | 0 | (86) | 0 | 80,842 | 0 | 2,245 | 2,245 | 3,648 | 10/15/2043 | |
| 565849-AM-8 | MARATHON OIL CORP. | 05/22/2017 | BANK OF NEW YORK | | 25,446 | 25,000 | 23,800 | 23,801 | 0 | 7 | 0 | 7 | 0 | 23,808 | 0 | 1,638 | 1,638 | 628 | 06/01/2045 | |
| 571748-AY-8 | MARSH & MCLENNAN COS INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 251,569 | 250,000 | 249,800 | 249,870 | 0 | 19 | 0 | 19 | 0 | 249,889 | 0 | 1,679 | 1,679 | 4,733 | 03/06/2020 | |
| 571748-AZ-5 | MARSH & MCLENNAN COS INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 73,682 | 70,000 | 74,028 | 73,936 | 0 | (190) | 0 | (190) | 0 | 73,746 | 0 | (64) | (64) | 2,056 | 03/14/2026 | |
| 571748-BA-9 | MARSH & MCLENNAN COS INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 567,821 | 550,000 | 549,384 | 549,448 | 0 | 39 | 0 | 39 | 0 | 549,487 | 0 | 18,333 | 18,333 | 14,218 | 03/14/2023 | |
| 55265K-J9-1 | MASTR ASSET TR 2003-8 | 03/25/2017 | PRINCIPAL RECEIPT | | 36,825 | 36,825 | 37,377 | 37,365 | 0 | (540) | 0 | (540) | 0 | 36,825 | 0 | 0 | 0 | 5,404 | 09/25/2033 | |
| 58013M-FA-7 | MCDONALDS CORP MED TERM NT BE | 06/26/2017 | VARIOUS | | 174,719 | 155,000 | 164,431 | 164,409 | 0 | (84) | 0 | (84) | 0 | 164,324 | 0 | 10,395 | 10,395 | 4,089 | 12/09/2045 | |
| 585055-BT-2 | MEDTRONIC INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 101,869 | 92,000 | 91,188 | 91,242 | 0 | 13 | 0 | 13 | 0 | 91,255 | 0 | 10,614 | 10,614 | 3,142 | 03/15/2035 | |
| 585055-BU-9 | MEDTRONIC INC. | 09/21/2017 | VARIOUS | | 360,024 | 325,000 | 353,036 | 352,724 | 0 | (46) | 0 | (46) | 0 | 352,678 | 0 | 7,346 | 7,346 | 9,485 | 03/15/2045 | |
| 59331-AN-7 | MERCK & CO INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 319,517 | 300,000 | 328,374 | 326,544 | 0 | (5,095) | 0 | (5,095) | 0 | 321,449 | 0 | (1,931) | (1,931) | 7,333 | 06/30/2019 | |
| 59156R-BN-7 | METLIFE INC. | 06/26/2017 | VARIOUS | | 82,098 | 80,000 | 76,031 | 76,033 | 0 | 34 | 0 | 34 | 0 | 76,068 | 0 | 6,030 | 6,030 | 2,617 | 03/01/2045 | |
| 594918-BE-3 | MICROSOFT CORP. | 09/21/2017 | GOLDMAN SACHS & CO. | | 154,739 | 150,000 | 144,279 | 144,288 | 0 | 45 | 0 | 45 | 0 | 144,333 | 0 | 10,406 | 10,406 | 6,717 | 02/12/2055 | |
| 594918-BL-7 | MICROSOFT CORP. | 06/26/2017 | VARIOUS | | 120,202 | 110,000 | 114,670 | 114,604 | 0 | (37) | 0 | (37) | 0 | 114,567 | 0 | 5,635 | 5,635 | 1,723 | 11/03/2045 | |
| 60508B-AB-1 | MISSION HEALTH SYS INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 804,344 | 800,000 | 777,656 | 779,714 | 0 | 277 | 0 | 277 | 0 | 779,991 | 0 | 24,353 | 24,353 | 20,154 | 12/01/2039 | |
| 61166W-AP-6 | MONSANTO CO NEW | 06/26/2017 | VARIOUS | | 156,244 | 155,000 | 153,083 | 153,118 | 0 | 10 | 0 | 10 | 0 | 153,128 | 0 | 3,116 | 3,116 | 6,063 | 07/15/2044 | |
| 617446-60-7 | MORGAN STANLEY | 06/26/2017 | INTERCOMPANY TRANSFER | | 570,140 | 550,000 | 587,851 | 558,241 | 0 | (3,136) | 0 | (3,136) | 0 | 555,105 | 0 | 15,035 | 15,035 | 26,822 | 04/01/2018 | |
| 617446-7Y-9 | MORGAN STANLEY | 09/21/2017 | VARIOUS | | 324,188 | 310,000 | 327,827 | 327,518 | 0 | (976) | 0 | (976) | 0 | 326,542 | 0 | (2,354) | (2,354) | 12,939 | 09/08/2026 | |
| 617444-AD-0 | MORGAN STANLEY | 09/21/2017 | WACHOVIA SECURITIES LLC | | 176,911 | 175,000 | 164,336 | 173,427 | 0 | 1,131 | 0 | 1,131 | 0 | 174,559 | 0 | 2,352 | 2,352 | 7,723 | 12/28/2017 | |
| 617468-DZ-6 | MORGAN STANLEY | 09/21/2017 | MORGAN STANLEY & CO INC. | | 248,918 | 240,000 | 242,021 | 242,022 | 0 | (137) | 0 | (137) | 0 | 241,885 | 0 | 7,034 | 7,034 | 10,801 | 01/27/2026 | |
| 617468-EA-0 | MORGAN STANLEY | 06/26/2017 | VARIOUS | | 701,648 | 700,000 | 704,186 | 704,057 | 0 | (411) | 0 | (411) | 0 | 703,646 | 0 | (1,998) | (1,998) | 11,487 | 04/21/2021 | |
| 617468-EC-6 | MORGAN STANLEY | 06/26/2017 | INTERCOMPANY TRANSFER | | 710,315 | 700,000 | 702,458 | 702,425 | 0 | (15) | 0 | (15) | 0 | 702,411 | 0 | 7,905 | 7,905 | 11,486 | 10/24/2023 | |
| 61747W-AF-6 | MORGAN STANLEY | 06/26/2017 | INTERCOMPANY TRANSFER | | 1,109,631 | 1,000,000 | 1,159,300 | 1,088,038 | 0 | (9,894) | 0 | (9,894) | 0 | 1,078,143 | 0 | 31,488 | 31,488 | 52,868 | 01/25/2021 | |
| 61747Y-DW-2 | MORGAN STANLEY | 02/14/2017 | PERSHING LLC | | 151,203 | 150,000 | 153,111 | 152,891 | 0 | (109) | 0 | (109) | 0 | 152,782 | 0 | (1,579) | (1,579) | 2,208 | 01/27/2020 | |
| 617482-V9-2 | MORGAN STANLEY | 06/06/2017 | BANC OF AMERICA SEC LLC | | 119,639 | 90,000 | 88,980 | 89,038 | 0 | 7 | 0 | 7 | 0 | 89,045 | 0 | 30,594 | 30,594 | 5,020 | 07/24/2042 | |
| 61761J-VL-0 | MORGAN STANLEY | 06/26/2017 | INTERCOMPANY TRANSFER | | 1,032,886 | 1,000,000 | 1,055,940 | 1,054,431 | 0 | (3,040) | 0 | (3,040) | 0 | 1,051,391 | 0 | (18,505) | (18,505) | 24,975 | 10/23/2024 | |
| 61765A-AA-2 | MORGAN STANLEY CAP I 2015-XLF144A | 06/26/2017 | VARIOUS | | 799,086 | 801,416 | 801,416 | 801,416 | 0 | 0 | 0 | 0 | 0 | 801,416 | 0 | (2,330) | (2,330) | 9,316 | 08/14/2031 | |
| 61945C-AE-3 | MOSAIC CO NEW | 04/06/2017 | CITIGROUP GBL MKT INC/SAL | | 51,689 | 50,000 | 49,957 | 49,958 | 0 | 0 | 0 | 0 | 0 | 49,959 | 0 | 1,730 | 1,730 | 1,109 | 11/15/2043 | |
| 628530-AV-9 | MYLAN INC 144A | 02/07/2017 | RBC DAIN RAUSCHER | | 254,146 | 265,000 | 261,702 | 261,814 | 0 | 48 | 0 | 48 | 0 | 261,862 | 0 | (7,716) | (7,716) | 4,716 | 01/15/2023 | |
| 62957H-AC-9 | NABORS INDS INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 101,618 | 110,000 | 110,000 | 110,000 | 0 | 0 | 0 | 0 | 0 | 110,000 | 0 | (8,382) | (8,382) | 3,311 | 01/15/2023 | |
| 629568-AX-4 | NABORS INDS INC GTD NT | 08/31/2017 | VARIOUS | | 197,188 | 205,000 | 209,462 | 206,708 | 724 | (309) | 0 | 415 | 0 | 207,123 | 0 | (9,936) | (9,936) | 8,659 | 09/15/2021 | |
| 64129F-AZ-1 | NEUBERGER BERMAN CLO 144A | 01/25/2017 | PRINCIPAL RECEIPT | | 1,471,070 | 1,471,070 | 1,471,070 | 1,471,070 | 0 | 0 | 0 | 0 | 0 | 1,471,070 | 0 | 0 | 0 | 8,202 | 07/25/2023 | |
| 641423-BS-6 | NEVADA POWER CO. | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 128,790 | 125,000 | 117,957 | 117,957 | 0 | 0 | 0 | 0 | 0 | 117,957 | 0 | 10,833 | 10,833 | 6,997 | 05/15/2018 | |
| 64952G-AF-5 | NEW YORK LIFE INS CO | 09/21/2017 | PIERPOINT SECURITIES LLC | | 69,582 | 50,000 | 49,885 | 49,896 | 0 | 1 | 0 | 1 | 0 | 49,897 | 0 | 19,685 | 19,685 | 2,906 | 11/15/2039 | |
| 651229-AU-0 | NEWELL BRANDS INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 61,623 | 60,000 | 62,913 | 62,664 | 0 | (299) | 0 | (299) | 0 | 62,365 | 0 | (742) | (742) | 1,391 | 04/01/2021 | |
| 651229-AW-6 | NEWELL RUBBERMAID INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 43,028 | 40,000 | 39,919 | 39,924 | 0 | 3 | 0 | 3 | 0 | 39,928 | 0 | 3,101 | 3,101 | 1,237 | 04/01/2026 | |
| 65339K-AG-5 | NEXTERA ENERGY CAP HLDGS INC. | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 103,613 | 100,000 | 99,999 | 99,999 | 0 | 0 | 0 | 0 | 0 | 99,999 | 0 | 3,614 | 3,614 | 2,819 | 06/15/2023 | |
| 65339K-AR-1 | NEXTERA ENERGY CAP HLDGS INC. | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 140,736 | 140,000 | 139,859 | 139,887 | 0 | 36 | 0 | 36 | 0 | 139,922 | 0 | 814 | 814 | 3,166 | 04/01/2019 | |
| 654730-BD-4 | NISOURCE FIN CORP. | 06/26/2017 | VARIOUS | | 298,043 | 250,000 | 289,289 | 287,885 | 0 | (85) | 0 | (85) | 0 | 287,800 | 0 | 10,243 | 10,243 | 7,882 | 02/01/2045 | |
| 655044-AF-2 | NOBLE ENERGY INC. | 09/21/2017 | WACHOVIA SECURITIES LLC | | 210,614 | 200,000 | 203,754 | 202,379 | 0 | (319) | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 | |
| 717081-ED-1 | PFIZER INC. | | VARIOUS | | 220,512 | 220,000 | 219,617 | 219,618 | 0 | 1 | 0 | 1 | 0 | 219,619 | 0 | 893 | 893 | 2,344 | 12/15/2046 | |
| 718546-AL-8 | PHILLIPS 66 | 01/26/2017 | BARCLAYS CAP INC. | | 94,772 | 90,000 | 88,289 | 88,345 | 0 | 2 | 0 | 2 | 0 | 88,347 | 0 | 6,425 | 6,425 | 926 | 11/15/2044 | |
| 723787-AB-3 | PIONEER NAT RES CO | 09/21/2017 | SUMRIDGE PARTNERS LLC | | 62,865 | 50,000 | 63,034 | 60,620 | 0 | (540) | 0 | (540) | 0 | 60,080 | 0 | 2,784 | 2,784 | 4,300 | 01/15/2028 | |
| 723787-AM-9 | PIONEER NAT RES CO | 02/24/2017 | PERSHING LLC | | 16,018 | 15,000 | 16,512 | 16,448 | 0 | (21) | 0 | (21) | 0 | 16,427 | 0 | (408) | (408) | 419 | 01/15/2026 | |
| 72650R-AT-9 | PLAINS ALL AMERN PIPELINE L P | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 76,908 | 75,000 | 73,313 | 73,955 | 0 | 553 | 0 | 553 | 0 | 74,507 | 0 | 2,401 | 2,401 | 4,388 | 05/01/2018 | |
| 72650R-BE-1 | PLAINS ALL AMERN PIPELINE L P | 09/21/2017 | VARIOUS | | 650,583 | 705,000 | 622,802 | 623,111 | 0 | 660 | 0 | 660 | 0 | 623,771 | 0 | 26,812 | 26,812 | 18,219 | 06/15/2044 | |
| 72650R-BH-4 | PLAINS ALL AMERN PIPELINE L P | 06/26/2017 | INTERCOMPANY TRANSFER | | 32,902 | 35,000 | 33,181 | 33,194 | 0 | 14 | 0 | 14 | 0 | 33,208 | 0 | (307) | (307) | 1,482 | 02/15/2045 | |
| 69353R-EQ-7 | PNC BK N A PITTSBURGH PA | 06/06/2017 | GOLDMAN SACHS & CO. | | 256,565 | 250,000 | 252,798 | 252,532 | 0 | (114) | 0 | (114) | 0 | 252,417 | 0 | 4,148 | 4,148 | 4,148 | 06/01/2025 | |
| 69353R-EW-4 | PNC BK N A PITTSBURGH PA | 06/26/2017 | INTERCOMPANY TRANSFER | | 299,665 | 300,000 | 299,817 | 299,841 | 0 | 17 | 0 | 17 | 0 | 299,858 | 0 | (193) | (193) | 4,246 | 04/29/2021 | |
| 69352P-AJ-2 | PPL CAP FDG INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 56,879 | 50,000 | 50,687 | 50,651 | 0 | (6) | 0 | (6) | 0 | 50,651 | 0 | 6,228 | 6,228 | 1,951 | 03/15/2044 | |
| 69351U-AU-7 | PPL ELEC UTILS CORP. | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 103,716 | 100,000 | 98,990 | 0 | 0 | 4 | 0 | 4 | 0 | 98,994 | 0 | 4,722 | 4,722 | 889 | 06/01/2047 | |
| 74251V-AJ-1 | PRINCIPAL FINL GROUP INC. | 06/06/2017 | GOLDMAN SACHS & CO. | | 73,896 | 70,000 | 69,824 | 69,837 | 0 | 1 | 0 | 1 | 0 | 69,838 | 0 | 4,057 | 4,057 | 1,726 | 05/15/2043 | |
| 74251V-AN-2 | PRINCIPAL FINL GROUP INC. | 09/21/2017 | BARCLAYS CAP INC. | | 79,050 | 75,000 | 73,974 | 73,975 | 0 | 12 | 0 | 12 | 0 | 73,987 | 0 | 5,063 | 5,063 | 2,822 | 11/15/2046 | |
| 743315-AM-5 | PROGRESSIVE CORP OHIO | 06/15/2017 | VARIOUS | | 100,000 | 100,000 | 92,125 | 92,195 | 0 | 7 | 0 | 7 | 0 | 92,203 | 0 | 7,797 | 7,797 | 3,350 | 06/15/2067 | |
| 74340X-AU-5 | PROLOGIS | 12/11/2017 | VARIOUS | | 13,202 | 12,000 | 11,972 | 11,989 | 0 | 3 | 0 | 3 | 0 | 11,992 | 0 | 1,210 | 1,210 | 1,022 | 03/15/2020 | |
| 74340X-AW-1 | PROLOGIS | 06/26/2017 | INTERCOMPANY TRANSFER | | 271,921 | 250,000 | 253,148 | 252,328 | 0 | (150) | 0 | (150) | 0 | 252,178 | 0 | 19,743 | 19,743 | 9,179 | 08/15/2033 | |
| 744320-AH-8 | PRUDENTIAL FINL INC MTNS BOOK | 06/26/2017 | INTERCOMPANY TRANSFER | | 17,704 | 15,000 | 16,277 | 16,169 | 0 | (20) | 0 | (20) | 0 | 16,149 | 0 | 1,554 | 1,554 | 434 | 06/13/2035 | |
| 69362B-BB-7 | PSEG PWR LLC | 04/20/2017 | MORGAN STANLEY & CO INC. | | 811,648 | 800,000 | 798,552 | 798,705 | 0 | 82 | 0 | 82 | 0 | 798,788 | 0 | 12,860 | 12,860 | 8,667 | 06/15/2021 | |
| 747525-AK-9 | QUALCOMM INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 25,805 | 23,000 | 25,631 | 25,618 | 0 | (25) | 0 | (25) | 0 | 25,593 | 0 | 212 | 212 | 662 | 05/20/2045 | |
| 747525-AT-0 | QUALCOMM INC. | 09/21/2017 | GOLDMAN SACHS & CO. | | 201,154 | 200,000 | 199,424 | 0 | 0 | 25 | 0 | 25 | 0 | 199,449 | 0 | 1,705 | 1,705 | 1,917 | 05/20/2024 | |
| 74759B-AB-9 | QUALITYTECH LP / OTS FIN CORP | 06/26/2017 | INTERCOMPANY TRANSFER | | 522,500 | 500,000 | 515,625 | 508,750 | 3,390 | (1,520) | 0 | (1,870) | 0 | 510,620 | 0 | 11,880 | 11,880 | 26,519 | 08/01/2022 | |
| 747262-AH-6 | QVC INC. | 04/03/2017 | JEFFERIES & COMPANY | | 31,434 | 30,000 | 31,935 | 31,398 | 0 | (58) | 0 | (58) | 0 | 31,340 | 0 | 94 | 94 | 1,170 | 07/02/2022 | |
| 74982N-AA-4 | RACE POINT CLO LTD 2011 144A | 03/15/2017 | PRINCIPAL RECEIPT | | 261,568 | 261,568 | 261,568 | 261,568 | 0 | 0 | 0 | 0 | 0 | 261,568 | 0 | 0 | 0 | 1,480 | 12/25/2022 | |
| 756109-AS-3 | REALTY INCOME CORP. | 06/26/2017 | VARIOUS | | 100,575 | 105,000 | 103,605 | 103,633 | 0 | 54 | 0 | 54 | 0 | 103,687 | 0 | (3,111) | (3,111) | 2,159 | 01/15/2027 | |
| 776743-AD-8 | ROPER TECHNOLOGIES INC. | 01/03/2017 | BANC OF AMERICA SEC LLC | | 20,147 | 20,000 | 19,997 | 19,997 | 0 | 0 | 0 | 0 | 0 | 19,997 | 0 | 151 | 151 | 36 | 12/15/2026 | |
| 785592-AM-8 | SABINE PASS LIQUEFACTION LLC | 06/26/2017 | INTERCOMPANY TRANSFER | | 552,587 | 500,000 | 507,500 | 506,424 | 0 | (321) | 0 | (321) | 0 | 506,103 | 0 | 46,484 | 46,484 | 23,047 | 03/01/2025 | |
| 78403D-AG-5 | SBA TOWER TRUST 2014-1-2 144A | 06/26/2017 | INTERCOMPANY TRANSFER | | 604,128 | 600,000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 600,000 | 0 | 4,128 | 4,128 | 9,225 | 10/15/2044 | |
| 806851-AG-5 | SCHLUMBERGER HLDGS CORP 144A | 09/21/2017 | SG CONVEN SECURITIES CORP. | | 127,613 | 125,000 | 126,134 | 125,959 | 0 | (170) | 0 | (170) | 0 | 125,789 | 0 | 1,824 | 1,824 | 2,854 | 12/21/2020 | |
| 806851-AG-6 | SCHLUMBERGER HLDGS CORP 144A | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 78,611 | 75,000 | 78,323 | 78,144 | 0 | (226) | 0 | (226) | 0 | 77,918 | 0 | 693 | 693 | 2,283 | 12/21/2025 | |
| 784426-SC-1 | SLM STUDNET LOAN TR 2006-3 | 06/26/2017 | VARIOUS | | 39,163 | 39,163 | 39,163 | 39,163 | 0 | 7 | 0 | 7 | 0 | 39,170 | 0 | (7) | (7) | 218 | 07/25/2019 | |
| 842587-CX-3 | SOUTHERN CO. | 01/04/2017 | MORGAN STANLEY & CO INC. | | 169,330 | 170,000 | 171,995 | 171,990 | 0 | 0 | 0 | 0 | 0 | 171,990 | 0 | (2,659) | (2,659) | 4,675 | 07/01/2046 | |
| 84286P-AB-4 | SOUTHERN CO GAS CAP | 09/21/2017 | WACHOVIA SECURITIES LLC | | 97,038 | 100,000 | 99,823 | 99,824 | 0 | 2 | 0 | 2 | 0 | 99,826 | 0 | (2,788) | (2,788) | 4,082 | 10/01/2046 | |
| 844741-BB-3 | SOUTHWEST AIRLS CO | 09/21/2017 | SCOTT & STRINGFELLOW INC | | 101,614 | 100,000 | 101,602 | 101,363 | 0 | (253) | 0 | (253) | 0 | 101,110 | 0 | 504 | 504 | 2,356 | 11/05/2020 | |
| 84756M-AD-1 | SPECTRA ENERGY PARTNERS LP | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 108,997 | 100,000 | 99,765 | 99,827 | 0 | 15 | 0 | 15 | 0 | 99,841 | 0 | 9,156 | 9,156 | 4,882 | 03/15/2024 | |
| 84756M-AG-4 | SPECTRA ENERGY PARTNERS LP | 06/26/2017 | INTERCOMPANY TRANSFER | | 34,764 | 35,000 | 35,232 | 35,231 | 0 | (2) | 0 | (2) | 0 | 35,229 | 0 | (465) | (465) | 1,229 | 03/15/2045 | |
| 85208N-AA-8 | SPRINT SPECTRUM CO LLC 144A | 06/26/2017 | INTERCOMPANY TRANSFER | | 1,189,688 | 1,175,000 | 1,174,818 | 1,174,831 | 0 | 12 | 0 | 12 | 0 | 1,174,843 | 0 | 14,844 | 14,844 | 20,473 | 03/20/2023 | |
| 863667-AJ-0 | STRYKER CORP. | 06/26/2017 | VARIOUS | | 54,594 | 50,000 | 53,498 | 53,482 | 0 | (32) | 0 | (32) | 0 | 53,452 | 0 | 1,132 | 1,132 | 1,740 | 03/15/2046 | |
| 86765B-AT-6 | SUNOCO LOGISTICS PARTNERS | 06/26/2017 | INTERCOMPANY TRANSFER | | 59,158 | 60,000 | 59,818 | 59,825 | 0 | 7 | 0 | 7 | 0 | 59,832 | 0 | (675) | (675) | 2,236 | 07/15/2026 | |
| 867914-BF-9 | SUNTRUST BKS INC. | 09/21/2017 | WACHOVIA SECURITIES LLC | | 110,518 | 110,000 | 109,907 | 109,965 | 0 | 14 | 0 | 14 | 0 | 109,978 | 0 | 540 | 540 | 2,327 | 11/01/2018 | |
| 867914-BM-4 | SUNTRUST BKS INC. | 09/21/2017 | GOLDMAN SACHS & CO. | | 100,754 | 100,000 | 99,872 | 99,874 | 0 | 17 | 0 | 17 | 0 | 99,891 | 0 | 863 | 863 | 2,205 | 01/27/2022 | |
| 87165B-AA-1 | SYNCHRONY FINL | 08/15/2017 | MATURITY | | 150,000 | 150,000 | 149,870 | 149,973 | 0 | 27 | 0 | 27 | 0 | 150,000 | 0 | 0 | 0 | 2,813 | 08/15/2017 | |
| 87165B-AE-3 | SYNCHRONY FINL | 06/26/2017 | INTERCOMPANY TRANSFER | | 65,439 | 65,000 | 64,864 | 64,914 | 0 | 13 | 0 | 13 | 0 | 64,927 | 0 | 512 | 512 | 1,575 | 02/03/2020 | |
| 871829-BA-4 | SYSCO CORP. | 09/21/2017 | JP MORGAN SECS INC-FI | | 352,681 | 350,000 | 354,578 | 353,972 | 0 | (617) | 0 | (617) | 0 | 353,355 | 0 | (674) | (674) | 10,451 | 07/15/2021 | |
| 87612E-BD-7 | TARGET CORP. | 06/06/2017 | MILLENNIUM ADVISORS, LLC | | 31,510 | 30,000 | 29,867 | 29,896 | 0 | 5 | 0 | 5 | 0 | 29,901 | 0 | 1,608 | 1,608 | 986 | 07/01/2024 | |
| 878091-BF-3 | TEACHERS INS & ANNUITY ASSN 144A | 09/21/2017 | BARCLAYS CAP INC. | | 77,909 | 75,000 | 74,760 | 0 | 0 | 2 | 0 | 2 | 0 | 74,762 | 0 | 3,147 | 3,147 | 1,219 | 05/15/2047 | |
| 878091-BW-0 | TEACHERS INS & ANNUITY ASSN AM | 06/26/2017 | VARIOUS | | 848,375 | 612,000 | 786,388 | 778,282 | 0 | (2,044) | 0 | (2,044) | 0 | 776,238 | 0 | 72,137 | 72,137 | 21,124 | 12/16/2039 | |
| 883203-BW-0 | TEXTRON INC. | 09/21/2017 | MARKETAXESS CORP. | | 214,018 | 205,000 | 203,446 | 203,551 | 0 | 95 | 0 | 95 | 0 | 203,647 | 0 | 10,371 | 10,371 | 8,428 | 03/15/2026 | |
| 256141-AA-0 | THE DOCTORS COMPANY 144A | 06/26/2017 | INTERCOMPANY TRANSFER | | 888,000 | 800,000 | 897,007 | 879,448 | 0 | (4,882) | 0 | (4,882) | 0 | 874,566 | 0 | 13,434 | 13,434 | 36,256 | 10/15/2023 | |
| 38148L-AA-4 | THE GOLDMAN SACHS GROUP INC. | 06/26/2017 | INTERCOMPANY TRANSFER | | 347,622 | 345,000 | 346,348 | 346,390 | 0 | (205) | 0 | (205) | 0 | 346,185 | 0 | 1,437 | 1,437 | 6,055 | 04/23/2020 | |
| | | | MITSUBISHI UFJ SECURITIES (USA) | | 144,991 | 140,000 | 139,987 | 139,991 | 0 | 1 | 0 | 1 | 0 | 139,992 | 0 | 4,999 | 4,999 | 3,812 | 02/15/2022 | |
| 883556-BH-4 | THERMO FISHER SCIENTIFIC INC. | 06/08/2017 | VARIOUS | | 57,082 | 55,000 | 54,922 | 54,929 | 0 | 3 | 0 | 3 | 0 | 54,932 | 0 | 2,150 | 2,150 | 988 | 12/15/2025 | |
| 883556-BM-3 | THERMO FISHER SCIENTIFIC INC. | 06/26/2017 | VARIOUS | | 243,351 | 240,000 | 243,084 | 242,954 | 0 | (199) | 0 | (199) | 0 | 242,755 | 0 | 596 | 596 | 4,780 | 04/15/2023 | |
| 883556-BN-1 | THERMO FISHER SCIENTIFIC INC. | 06/09/2017 | VARIOUS | | 191,741 | 185,000 | 172 | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B/A C.V. (11+12-13) | Total Foreign Exchange Change in B/A C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 92343V-CM-4 | VERIZON COMMUNICATIONS INC. | | 06/29/2017 | RBC DAIN RAUSCHER | | 99,244 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | (756) | (756) | 4,372 | 08/21/2054 |
| 92343V-CO-5 | VERIZON COMMUNICATIONS INC. | | 06/26/2017 | INTERCOMPANY TRANSFER | | 242,466 | 240,000 | 238,262 | 238,387 | 0 | 29 | 0 | 29 | 0 | 238,416 | 0 | 4,050 | 4,050 | 6,893 | 11/01/2034 |
| 92343V-CR-3 | VERIZON COMMUNICATIONS INC. | | 02/27/2017 | PERSHING LLC | | 100,344 | 100,000 | 106,090 | 105,926 | 0 | (106) | 0 | (106) | 0 | 105,820 | 0 | (5,476) | (5,476) | 1,176 | 11/01/2024 |
| 92343V-CY-4 | VERIZON COMMUNICATIONS INC. | | 07/05/2017 | RBC DAIN RAUSCHER | | 101,322 | 105,000 | 95,618 | 96,046 | 0 | 147 | 0 | 147 | 0 | 96,193 | 0 | 5,128 | 5,128 | 4,423 | 01/15/2036 |
| 92343V-CX-0 | VERIZON COMMUNICATIONS INC. | | 07/05/2017 | VARIOUS | | 146,881 | 155,000 | 139,343 | 139,575 | 0 | 99 | 0 | 99 | 0 | 139,674 | 0 | 7,207 | 7,207 | 5,670 | 09/15/2048 |
| 92343V-CZ-5 | VERIZON COMMUNICATIONS INC. | | 09/21/2017 | VARIOUS | | 367,980 | 393,000 | 352,194 | 352,460 | 0 | 163 | 0 | 163 | 0 | 352,643 | 0 | 15,337 | 15,337 | 16,031 | 03/15/2055 |
| 92343V-DD-3 | VERIZON COMMUNICATIONS INC. | | 02/27/2017 | CITIGROUP GBL MKT INC/SAL | | 82,796 | 90,000 | 87,792 | 87,846 | 0 | 30 | 0 | 30 | 0 | 87,876 | 0 | (5,081) | (5,081) | 1,385 | 08/15/2026 |
| 92553P-AP-7 | VIACOM INC NEW | | 06/26/2017 | VARIOUS | | 92,789 | 105,000 | 96,927 | 96,965 | 0 | 52 | 0 | 52 | 0 | 97,017 | 0 | (4,228) | (4,228) | 2,940 | 03/15/2043 |
| 92553P-AO-5 | VIACOM INC NEW | | 06/01/2017 | TENDERED BACK TO COMPANY | | 19,294 | 20,000 | 18,880 | 18,930 | 0 | 8 | 0 | 8 | 0 | 18,938 | 0 | 356 | 356 | 460 | 06/15/2043 |
| 927804-FJ-B | VIRGINIA ELEC & PWR CO | | 06/26/2017 | INTERCOMPANY TRANSFER | | 52,271 | 50,000 | 53,646 | 53,538 | 0 | (302) | 0 | (302) | 0 | 53,237 | 0 | (966) | (966) | 1,414 | 09/01/2022 |
| 927804-FT-6 | VIRGINIA ELEC & PWR CO | | 06/26/2017 | INTERCOMPANY TRANSFER | | 64,266 | 60,000 | 68,349 | 68,269 | 0 | (87) | 0 | (87) | 0 | 68,182 | 0 | (3,916) | (3,916) | 1,547 | 05/15/2045 |
| 927804-FU-3 | VIRGINIA ELEC & PWR CO | | 09/21/2017 | BANC OF AMERICA SEC LLC | | 181,969 | 180,000 | 179,984 | 179,985 | 0 | 1 | 0 | 1 | 0 | 179,986 | 0 | 1,983 | 1,983 | 6,773 | 01/15/2026 |
| 929766-AJ-0 | WACHOVIA BK NATL ASSN MTN SUB | | 06/26/2017 | INTERCOMPANY TRANSFER | | 969,974 | 700,000 | 842,393 | 828,684 | 0 | (1,686) | 0 | (1,686) | 0 | 826,998 | 0 | 142,976 | 142,976 | 43,762 | 01/15/2038 |
| 92978Y-MU-1 | WACHOVIA CMBS 2007-C32 144A | | 05/15/2017 | PRINCIPAL RECEIPT | | 950,000 | 950,000 | 930,109 | 946,870 | 0 | 3,130 | 0 | 3,130 | 0 | 950,000 | 0 | 0 | 0 | 3,954 | 06/15/2049 |
| 929903-DT-6 | WACHOVIA CORP NEW | | 06/15/2017 | MATURITY | | 225,000 | 225,000 | 238,057 | 225,914 | 0 | (914) | 0 | (914) | 0 | 225,000 | 0 | 0 | 0 | 6,469 | 06/15/2017 |
| 942683-AE-3 | WATSON PHARMACEUTICALS INC. | | 11/30/2017 | CALLED @ 106.6960000 | | 61,018 | 60,000 | 59,878 | 59,960 | 0 | 13 | 0 | 13 | 0 | 59,973 | 0 | 4,044 | 4,044 | 1,414 | 08/15/2019 |
| 94973V-AY-3 | WELLPOINT INC | | 09/21/2017 | BARCLAYS CAP INC | | 108,497 | 100,000 | 96,957 | 97,025 | 0 | 44 | 0 | 44 | 0 | 97,069 | 0 | 11,428 | 11,428 | 3,983 | 05/15/2042 |
| 949746-RS-2 | WELLS FARGO & CO NEW | | 04/05/2017 | UBS WARBURG LLC | | 939,643 | 940,000 | 949,419 | 949,118 | 0 | (546) | 0 | (546) | 0 | 948,572 | 0 | (8,930) | (8,930) | 14,100 | 03/04/2021 |
| 949746-FN-5 | WELLS FARGO CO MTN BE | | 02/13/2017 | WACHOVIA SECURITIES LLC | | 339,385 | 325,000 | 323,892 | 324,217 | 0 | 12 | 0 | 12 | 0 | 324,230 | 0 | 15,155 | 15,155 | 6,740 | 08/15/2023 |
| 949746-GA-2 | WELLS FARGO CO MTN BE | | 06/26/2017 | INTERCOMPANY TRANSFER | | 1,529,185 | 1,500,000 | 1,549,185 | 1,547,875 | 0 | (2,729) | 0 | (2,729) | 0 | 1,545,146 | 0 | (15,695) | (15,695) | 39,463 | 09/09/2024 |
| 949746-GL-8 | WELLS FARGO CO MTN BE | | 04/10/2017 | VARIOUS | | 304,485 | 295,000 | 308,734 | 308,258 | 0 | (278) | 0 | (278) | 0 | 307,980 | 0 | (3,495) | (3,495) | 8,684 | 07/22/2027 |
| 949746-GO-7 | WELLS FARGO CO MTN BE | | 06/26/2017 | INTERCOMPANY TRANSFER | | 109,490 | 100,000 | 101,812 | 101,812 | 0 | (16) | 0 | (16) | 0 | 101,796 | 0 | 7,694 | 7,694 | 2,981 | 11/17/2045 |
| 949746-GU-8 | WELLS FARGO CO MTN BE | | 06/26/2017 | INTERCOMPANY TRANSFER | | 75,683 | 70,000 | 69,867 | 69,867 | 0 | 1 | 0 | 1 | 0 | 69,888 | 0 | 5,815 | 5,815 | 1,829 | 12/07/2046 |
| 960386-AL-4 | WESTINGHOUSE AIR BRAKE | | 06/26/2017 | INTERCOMPANY TRANSFER | | 995,700 | 1,000,000 | 999,650 | 999,655 | 0 | 14 | 0 | 14 | 0 | 999,669 | 0 | (3,969) | (3,969) | 22,329 | 11/15/2026 |
| 962166-BW-3 | WEYERHAEUSER CO | | 09/21/2017 | GOLDMAN SACHS & CO | | 158,958 | 145,000 | 144,852 | 144,894 | 0 | 10 | 0 | 10 | 0 | 144,904 | 0 | 14,054 | 14,054 | 6,893 | 09/15/2023 |
| 96949L-AC-9 | WILLIAMS PARTNERS L P NEW | | 06/26/2017 | INTERCOMPANY TRANSFER | | 73,853 | 70,000 | 66,553 | 66,571 | 0 | 25 | 0 | 25 | 0 | 66,595 | 0 | 7,258 | 7,258 | 2,787 | 09/15/2045 |
| 98389B-AH-3 | XCEL ENERGY INC | | 06/26/2017 | INTERCOMPANY TRANSFER | | 66,891 | 50,000 | 60,144 | 59,331 | 0 | (140) | 0 | (140) | 0 | 59,191 | 0 | 7,700 | 7,700 | 3,205 | 07/01/2036 |
| 98389B-AJ-4 | XCEL ENERGY INC | | 09/21/2017 | CITIGROUP GBL MKT INC/SAL | | 152,430 | 150,000 | 149,709 | 149,711 | 0 | 18 | 0 | 18 | 0 | 149,729 | 0 | 2,701 | 2,701 | 4,104 | 02/01/2018 |
| 98419M-AJ-9 | XYLEM INC | | 06/26/2017 | INTERCOMPANY TRANSFER | | 196,537 | 195,000 | 188,452 | 188,510 | 0 | 269 | 0 | 269 | 0 | 188,779 | 0 | 7,758 | 7,758 | 4,489 | 11/01/2026 |
| 98978Y-AG-8 | ZDZETIS INC | | 10/12/2017 | CALLED @ 100.1653000 | | 105,174 | 105,000 | 104,940 | 104,987 | 0 | 10 | 0 | 10 | 0 | 104,996 | 0 | 177 | 177 | 2,357 | 02/01/2018 |
| 98978Y-AJ-2 | ZDZETIS INC | | 09/21/2017 | SUMRIDGE PARTNERS LLC | | 207,058 | 200,000 | 205,998 | 205,115 | 0 | (936) | 0 | (936) | 0 | 204,179 | 0 | 2,879 | 2,879 | 5,980 | 11/13/2020 |
| 009089-AA-1 | AIR CANADA 2013-1A PTC 144A | | 06/26/2017 | VARIOUS | | 240,657 | 231,368 | 231,368 | 231,368 | 0 | 0 | 0 | 0 | 0 | 231,368 | 0 | 9,290 | 9,290 | 5,829 | 11/15/2026 |
| 136385-AL-5 | Canadian Nat Res Ltd | | 09/21/2017 | VARIOUS | | 88,326 | 75,000 | 84,394 | 84,331 | 0 | (145) | 0 | (145) | 0 | 84,186 | 0 | 4,140 | 4,140 | 4,201 | 03/15/2038 |
| 349553-AM-9 | FORTIS INC | | 09/21/2017 | GOLDMAN SACHS & CO | | 48,355 | 50,000 | 48,731 | 48,731 | 0 | 17 | 0 | 17 | 0 | 48,747 | 0 | (393) | (393) | 726 | 10/04/2026 |
| 448055-AB-9 | HUSKY ENERGY INC | | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 266,183 | 250,000 | 275,298 | 273,902 | 0 | (6,896) | 0 | (6,896) | 0 | 267,006 | 0 | (823) | (823) | 11,958 | 06/15/2019 |
| 448055-AD-5 | HUSKY ENERGY INC SR GBLB NT6 8K37 | | 09/21/2017 | MILLENNIUM ADVISORS, LLC | | 62,161 | 50,000 | 58,649 | 58,639 | 0 | (169) | 0 | (169) | 0 | 58,471 | 0 | 3,690 | 3,690 | 3,494 | 09/15/2037 |
| 867229-AE-6 | SUNCOR ENERGY INC NEW | | 06/26/2017 | VARIOUS | | 289,694 | 226,000 | 291,439 | 291,023 | 0 | (258) | 0 | (258) | 0 | 290,765 | 0 | (1,072) | (1,072) | 2,950 | 06/15/2038 |
| 884903-BO-7 | THOMSON REUTERS CORP | | 06/26/2017 | INTERCOMPANY TRANSFER | | 389,051 | 360,000 | 378,641 | 378,443 | 0 | (1,212) | 0 | (1,212) | 0 | 377,231 | 0 | 11,820 | 11,820 | 9,159 | 11/23/2023 |
| 893526-DM-2 | TRANSCANADA CORP | | 06/09/2017 | VARIOUS | | 251,412 | 250,000 | 244,221 | 245,541 | 0 | 324 | 0 | 324 | 0 | 245,865 | 0 | 5,547 | 5,547 | 5,410 | 08/01/2022 |
| 89352H-AO-2 | TRANSCANADA PIPELINES LTD | | 04/28/2017 | PERSHING LLC | | 294,947 | 295,000 | 294,655 | 294,848 | 0 | 58 | 0 | 58 | 0 | 294,905 | 0 | 42 | 42 | 2,317 | 11/09/2017 |
| 055451-AV-0 | BHP BILLITON FIN USA LTD | | 09/21/2017 | VARIOUS | | 98,109 | 85,000 | 84,987 | 84,988 | 0 | 0 | 0 | 0 | 0 | 84,988 | 0 | 13,121 | 13,121 | 3,413 | 09/30/2043 |
| 87124V-AA-7 | SYDNEY AIRPORT FINANCE COMP 144A | | 06/26/2017 | INTERCOMPANY TRANSFER | | 650,990 | 600,000 | 638,250 | 623,151 | 0 | (2,420) | 0 | (2,420) | 0 | 620,731 | 0 | 30,259 | 30,259 | 25,776 | 02/22/2021 |
| 92765V-AA-5 | VIRGIN AUSTRALIA 2013-1A 144A | | 06/26/2017 | VARIOUS | | 312,356 | 302,139 | 302,139 | 302,139 | 0 | 0 | 0 | 0 | 0 | 302,139 | 0 | 10,216 | 10,216 | 9,689 | 04/23/2025 |
| 74733L-AB-8 | QTEL Intl Fin Ltd 144A | | 06/26/2017 | INTERCOMPANY TRANSFER | | 327,137 | 300,000 | 372,900 | 325,461 | 0 | (4,866) | 0 | (4,866) | 0 | 320,595 | 0 | 6,542 | 6,542 | 12,863 | 06/10/2019 |
| 12627U-AA-9 | COA SUMMIT CLO LTD 2014-144A | | 06/26/2017 | VARIOUS | | 569,449 | 569,449 | 569,449 | 569,449 | 0 | 0 | 0 | 0 | 0 | 569,449 | 0 | 33 | 33 | 6,371 | 04/20/2023 |
| 26250A-AL-3 | DRYDEN SENIOR LOAN FUND 144A CLO | | 01/31/2017 | VARIOUS | | 538,032 | 538,032 | 538,032 | 538,032 | 0 | 0 | 0 | 0 | 0 | 538,032 | 0 | 0 | 0 | 2,819 | 01/15/2022 |
| 26251B-AB-2 | DRYDEN XXVIII SR LN FD CLO 144A | | 06/26/2017 | INTERCOMPANY TRANSFER | | 1,600,520 | 1,600,000 | 1,598,400 | 1,598,428 | 0 | 840 | 0 | 840 | 0 | 1,599,267 | 0 | 1,253 | 1,253 | 20,906 | 08/15/2025 |
| 363637-AB-5 | GALLATIN CLO LTD 2014-1A 144A | | 06/26/2017 | VARIOUS | | 452,279 | 452,268 | 452,268 | 452,268 | 0 | 0 | 0 | 0 | 0 | 452,268 | 0 | 12 | 12 | 5,829 | 07/15/2023 |
| 449856-AB-7 | IPIC GMTN LTD 144A | | 06/26/2017 | INTERCOMPANY TRANSFER | | 378,438 | 350,000 | 360,938 | 355,160 | 0 | (599) | 0 | (599) | 0 | 354,561 | 0 | 23,877 | 23,877 | 10,743 | 11/15/2020 |
| 50183U-AF-4 | LCM LP 10AR AR FLOATING 144A CLO | | 01/15/2017 | PRINCIPAL RECEIPT | | 287,100 | 287,100 | 287,100 | 287,100 | 0 | 0 | 0 | 0 | 0 | 287,100 | 0 | 0 | 0 | 1,570 | 04/15/2022 |
| 55818B-AL-5 | MADISON PARK FUNDING LTD 144A CDO | | 01/22/201 | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 (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 | |
| 90351D-AH-0 | UBS GROUP AG 144A | C | 02/27/2017 | UBS WARBURG LLC | 269,544 | 275,000 | 274,835 | 274,847 | .0 | .4 | .0 | .4 | .0 | 274,851 | .0 | (5,307) | (5,307) | 4,090 | 02/01/2022 | |
| 00507U-AS-0 | ACTAVIS FUNDING SCS | C | 06/26/2017 | VARIOUS | 888,488 | 865,000 | 905,115 | 903,701 | .0 | (1,791) | .0 | (1,791) | .0 | 901,910 | .0 | (13,422) | (13,422) | 21,496 | 03/15/2025 | |
| 00507U-AT-8 | ACTAVIS FUNDING SCS | C | 09/21/2017 | BARCLAYS CAP INC | 199,749 | 150,000 | 149,596 | 149,619 | .0 | .0 | .0 | .0 | .0 | 149,629 | .0 | 10,119 | 10,119 | 7,015 | 03/15/2035 | |
| 00507U-AU-5 | ACTAVIS FUNDING SCS | C | 06/26/2017 | VARIOUS | 1,167,414 | 1,070,000 | 1,067,573 | 1,067,729 | .0 | .22 | .0 | .22 | .0 | 1,067,751 | .0 | 99,663 | 99,663 | 39,293 | 03/15/2045 | |
| 709629-AK-5 | PENTAIR FINANCE SA | C | 09/15/2017 | MATURITY | 200,000 | 200,000 | 196,386 | 199,312 | .0 | .688 | .0 | .688 | .0 | 200,000 | .0 | .0 | .0 | 3,750 | 09/15/2017 | |
| 902133-AN-7 | TYCO ELECTRONICS GROUP S A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 151,315 | 150,000 | 149,240 | 149,695 | .0 | .74 | .0 | .74 | .0 | 149,769 | .0 | 1,546 | 1,546 | 1,870 | 12/17/2018 | |
| 02364W-AM-3 | AMERICA MOVIL SAB DE CV | C | 11/15/2017 | MATURITY | 115,000 | 115,000 | 102,238 | 113,351 | .0 | 1,649 | .0 | 1,649 | .0 | 115,000 | .0 | .0 | .0 | 6,469 | 11/15/2017 | |
| 716540-BG-6 | PETROLEOS MEXICANOS | C | 06/26/2017 | INTERCOMPANY TRANSFER | 968,750 | 1,000,000 | 947,000 | 948,788 | .0 | 3,606 | .0 | 3,606 | .0 | 952,394 | .0 | 16,356 | 16,356 | 31,694 | 01/30/2023 | |
| 910860-BE-7 | UNITED MEXICAN STS MTN BE | C | 06/26/2017 | INTERCOMPANY TRANSFER | 454,000 | 400,000 | 403,500 | 403,360 | .0 | (25) | .0 | (25) | .0 | 403,335 | .0 | 50,665 | 50,665 | 20,658 | 01/21/2045 | |
| 000800-AF-2 | ABN AMRO BK N V AMSTERDAM BRH 144A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 530,467 | 500,000 | 498,660 | 498,816 | .0 | 55 | .0 | 55 | .0 | 498,871 | .0 | 31,595 | 31,595 | 21,639 | 07/28/2025 | |
| 000840-AL-4 | ABN AMRO BK NV MTN SR SB 144A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 373,427 | 350,000 | 349,395 | 349,429 | .0 | 24 | .0 | 24 | .0 | 349,453 | .0 | 23,973 | 23,973 | 11,573 | 04/18/2026 | |
| 21685W-DF-1 | COOPERATIEVE CENTRALE RAIFFE | C | 06/26/2017 | INTERCOMPANY TRANSFER | 1,047,611 | 1,000,000 | 1,031,830 | 1,028,926 | .0 | (2,190) | .0 | (2,190) | .0 | 1,026,736 | .0 | 20,875 | 20,875 | 24,907 | 11/09/2022 | |
| 449786-AY-8 | ING BANK NV 144A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 793,234 | 700,000 | 738,908 | 731,422 | .0 | (1,938) | .0 | (1,938) | .0 | 729,484 | .0 | 63,751 | 63,751 | 30,563 | 09/25/2023 | |
| 52206A-AA-8 | LEASEPLAN CORPORATION N V 144A | D | 06/26/2017 | INTERCOMPANY TRANSFER | 602,039 | 600,000 | 604,548 | 600,959 | .0 | (572) | .0 | (572) | .0 | 600,388 | .0 | 1,651 | 1,651 | 12,150 | 10/23/2017 | |
| 552081-AM-3 | LYONDELLBASELL INDUSTRIES NV | C | 06/26/2017 | INTERCOMPANY TRANSFER | 35,061 | 35,000 | 34,762 | 34,762 | .0 | .0 | .0 | .0 | .0 | 34,763 | .0 | 298 | 298 | 1,349 | 02/26/2055 | |
| 62854A-AM-6 | MYLAN NV | C | 09/21/2017 | MARKETAXESS CORP | 101,431 | 100,000 | 101,772 | 101,772 | .0 | (85) | .0 | (85) | .0 | 101,687 | .0 | (253) | (253) | 875 | 06/15/2021 | |
| 62854A-AN-4 | MYLAN NV SR GLBL NT 26 | C | 02/10/2017 | VARIOUS | 129,771 | 135,000 | 136,089 | 136,067 | .0 | (10) | .0 | (10) | .0 | 136,057 | .0 | (7,286) | (7,286) | 875 | 06/15/2026 | |
| 749770-AO-6 | RABOBANK NEDERLAND | D | 06/13/2017 | DEUTSCHE BANK SECS | 699,300 | 600,000 | 796,375 | 694,751 | .0 | (16,331) | .0 | (16,331) | .0 | 678,421 | .0 | 20,879 | 20,879 | 63,433 | 12/29/2099 | |
| 806261-AM-5 | SCHAEFFLER FIN B V 144A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 620,250 | 600,000 | 600,000 | 600,000 | .0 | .0 | .0 | .0 | .0 | 600,000 | .0 | 20,250 | 20,250 | 24,621 | 05/15/2023 | |
| 822582-BY-7 | SHELL INTERNATIONAL FIN BV | C | 02/27/2017 | WACHOVIA SECURITIES LLC | 150,147 | 160,000 | 146,965 | 146,975 | .0 | 35 | .0 | 35 | .0 | 147,010 | .0 | 3,137 | 3,137 | 2,833 | 09/12/2046 | |
| 88167A-AD-3 | TEVA PHARMACEUTICAL FIN NETH | C | 06/26/2017 | INTERCOMPANY TRANSFER | 112,378 | 115,000 | 114,747 | 114,762 | .0 | .16 | .0 | .16 | .0 | 114,779 | .0 | (2,401) | (2,401) | 2,996 | 07/21/2023 | |
| 88167A-AF-8 | TEVA PHARMACEUTICAL FIN NETH | C | 11/17/2017 | VARIOUS | 49,908 | 60,000 | 59,500 | 59,504 | .0 | .6 | .0 | .6 | .0 | 59,510 | .0 | (9,603) | (9,603) | 2,941 | 10/01/2046 | |
| 75405U-AG-1 | RAS LAFFAN LIQUIFIED NAT GAS 144A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 433,400 | 400,000 | 471,600 | 435,197 | .0 | (5,993) | .0 | (5,993) | .0 | 429,205 | .0 | 4,195 | 4,195 | 19,950 | 09/30/2019 | |
| 87938W-AC-7 | TELEFONICA EMISIONES S A U | C | 06/26/2017 | INTERCOMPANY TRANSFER | 392,829 | 300,000 | 386,010 | 380,893 | .0 | (1,232) | .0 | (1,232) | .0 | 379,661 | .0 | 13,168 | 13,168 | 10,920 | 06/20/2036 | |
| 01959E-AB-4 | ALLIED WORLD ASSURN CO HDLGS | D | 09/21/2017 | MARKETAXESS CORP | 53,986 | 50,000 | 49,772 | 49,897 | .0 | .18 | .0 | .18 | .0 | 49,914 | .0 | 4,071 | 4,071 | 2,368 | 11/15/2020 | |
| 22546A-AA-4 | CREDIT SUISSE INTERNATIONAL 144A | D | 06/26/2017 | INTERCOMPANY TRANSFER | 1,179,938 | 1,050,000 | 1,112,250 | 1,097,780 | .0 | (2,969) | .0 | (2,969) | .0 | 1,094,810 | .0 | 85,127 | 85,127 | 60,288 | 08/08/2023 | |
| 90261A-AB-8 | UBS AG STAMFORD BRH | C | 06/26/2017 | INTERCOMPANY TRANSFER | 879,375 | 750,000 | 876,960 | 842,656 | .0 | (7,014) | .0 | (7,014) | .0 | 835,642 | .0 | 43,733 | 43,733 | 49,086 | 08/17/2022 | |
| 00185A-AH-7 | AON PLC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 93,031 | 85,000 | 92,091 | 92,059 | .0 | (66) | .0 | (66) | .0 | 91,993 | .0 | 1,038 | 1,038 | 2,479 | 05/15/2045 | |
| 00185A-AK-0 | AON PLC | C | 06/26/2017 | VARIOUS | 252,194 | 240,000 | 242,442 | 242,386 | .0 | (118) | .0 | (118) | .0 | 242,268 | .0 | 9,926 | 9,926 | 4,769 | 12/15/2025 | |
| 06740L-BC-2 | BARCLAYS BK PLC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 285,313 | 250,000 | 285,313 | 274,375 | 5,899 | (2,167) | .0 | (2,167) | .0 | 278,107 | .0 | 6,893 | 6,893 | 11,855 | 11/21/2022 | |
| 06738E-AN-5 | BARCLAYS PLC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 733,354 | 700,000 | 722,484 | 721,632 | .0 | (979) | .0 | (979) | .0 | 720,653 | .0 | 12,701 | 12,701 | 29,264 | 01/12/2026 | |
| 055650-BP-2 | BP CAP MKTS P L C | C | 09/21/2017 | BAIRD (ROBERT W) & CO INC | 165,917 | 155,000 | 159,782 | 157,025 | .0 | (367) | .0 | (367) | .0 | 156,659 | .0 | 9,258 | 9,258 | 6,859 | 10/01/2020 | |
| 055650-DB-1 | BP CAP MKTS P L C | C | 06/26/2017 | VARIOUS | 124,536 | 125,000 | 122,384 | 122,395 | .0 | 112 | .0 | 112 | .0 | 122,506 | .0 | 2,030 | 2,030 | 2,446 | 05/04/2026 | |
| 404280-BA-6 | HSBC HDLGS PLC | C | 06/26/2017 | VARIOUS | 1,759,568 | 1,700,000 | 1,758,901 | 1,756,983 | .0 | (3,595) | .0 | (3,595) | .0 | 1,753,388 | .0 | 6,180 | 6,180 | 33,590 | 05/25/2023 | |
| 404280-BB-4 | HSBC HDLGS PLC | C | 02/27/2017 | SG COWEN SECURITIES CORP | 304,665 | 300,000 | 313,848 | 313,440 | .0 | (190) | .0 | (190) | .0 | 313,251 | .0 | (8,586) | (8,586) | 3,153 | 05/25/2026 | |
| 539439-AM-1 | LLOYDS BANKING GROUP PLC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 1,046,232 | 1,000,000 | 1,023,430 | 1,022,916 | .0 | (1,036) | .0 | (1,036) | .0 | 1,021,880 | .0 | 24,352 | 24,352 | 24,946 | 12/10/2025 | |
| 780097-BD-2 | ROYAL BK SCOTLAND GROUP PLC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 1,324,310 | 1,300,000 | 1,293,883 | 1,294,070 | .0 | 377 | .0 | 377 | .0 | 1,294,447 | .0 | 29,863 | 29,863 | 39,740 | 09/12/2023 | |
| 80281L-AE-5 | SANTANDER UK PLC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 351,658 | 350,000 | 349,277 | 349,302 | .0 | 69 | .0 | 69 | .0 | 349,371 | .0 | 2,287 | 2,287 | 8,972 | 08/05/2021 | |
| 80281L-AB-1 | SANTANDER UK PLC 144A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 802,590 | 700,000 | 695,884 | 695,956 | .0 | (28) | .0 | (28) | .0 | 695,984 | .0 | 106,606 | 106,606 | 30,734 | 09/15/2045 | |
| 80283L-AA-1 | SANTANDER UK PLC 144A | C | 06/26/2017 | INTERCOMPANY TRANSFER | 429,484 | 400,000 | 418,656 | 417,254 | .0 | (1,067) | .0 | (1,067) | .0 | 416,188 | .0 | 13,296 | 13,296 | 12,722 | 11/07/2023 | |
| 89641U-AD-3 | TRINITY ACQUISITION PLC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 61,742 | 60,000 | 59,923 | 59,933 | .0 | .6 | .0 | .6 | .0 | 59,940 | .0 | 1,802 | 1,802 | 1,639 | 09/15/2021 | |
| 624422-AA-8 | GTL TRADE FIN INC | C | 06/26/2017 | INTERCOMPANY TRANSFER | 348,778 | 345,000 | 281,503 | 285,650 | .0 | 2,846 | .0 | 2,846 | .0 | 288,496 | .0 | 60,282 | 60,282 | 13,384 | 04/29/2024 | |
| 8399999 | Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | 152,011,281 | 145,094,765 | 149,503,208 | 147,278,171 | 64,300 | (303,439) | 0 | (239,139) | 0 | 148,223,503 | 0 | 3,787,778 | 3,787,778 | 4,353,504 | XXX | |
| 8399997 | Bonds - Subtotals - Bonds - Part 4 | | | | 331,949,197 | 319,924,426 | 331,070,277 | 324,705,626 | 63,355 | (1,150,500) | 0 | (1,087,145) | 0 | 328,093,950 | 0 | 3,855,247 | 3,855,247 | 8,243,075 | XXX | |
| 8399998 | Bonds - Summary item from Part 5 for Bonds | | | | 302,767,606 | 294,442,032 | 301,719,422 | 0 | 0 | (34,089) | 0 | (34,089) | 0 | 301,685,333 | 0 | 1,082,273 | 1,082,273 | 897,984 | XXX | |
| 8399999 | Bonds - Subtotals - Bonds | | | | 634,716,803 | 614,366,458 | 632,789,699 | 324,705,626 | 63,355 | (1,184,589) | 0 | (1,121,234) | 0 | 629,779,283 | 0 | 4,937,520 | 4,937,520 | 9,141,059 | XXX | |
| 8399999 | Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | 104,500 | 1,000,000 | 100,000 | 105,000 | (5,000) | 0 | 0 | (5,000) | 0 | 100,000 | 0 | 4,500 | 4,500 | 2,625 | XXX | |
| 8499999 | Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | 104,500 | XXX | 100,000 | 105,000 | (5,000) | 0 | 0 | (5,000) | 0 | 100,000 | 0 | 4,500 | 4,500 | 2,625 | XXX | |
| 8999997 | Preferred Stocks - Subtotals - Preferred Stocks - Part 4 | | | | 104,500 | XXX | 100,000 | 105,000 | (5,000) | 0 | 0 | (5,000) | 0 | 100,000 | 0 | 4,500 | 4,500 | 2,625 | XXX | |
| 8999999 | Preferred Stocks - Subtotals - Preferred Stocks | | | | 104,500 | XXX | 100,000 | 105,000 | (5,000) | 0 | 0 | (5,000) | 0 | 100,000 | 0 | 4,500 | 4,500 | 2,625 | XXX | |
| 921946-50-5 | VANGUARD WHITEHALL FDS INC | | 08/28/2017 | VANGUARD | 320,615,582 | 10,000,000 | 7,168,964 | 9,608,849 | (2,439,885) | 0 | 0 | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change In B./A. C.V. (12 + 13 - 14) | Total Foreign Exchange Change in B./A. C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 36179N-BA-5 | GNMA PASS-THRU M SINGLE FAMILY | | 03/30/2017 | RBC DAIN RAUSCHER | 04/20/2017 | REVERSAL | 499,206 | 504,627 | 504,627 | 505,777 | 0 | 1,150 | 0 | 1,150 | 0 | 0 | (1,150) | (1,150) | 790 | 790 |
| 36179R-7H-6 | GNMA PASS-THRU M SINGLE FAMILY | | 04/01/2017 | BARCLAYS CAP INC. | 04/01/2017 | RBC DAIN RAUSCHER | 500,000 | 496,875 | 503,281 | 496,875 | 0 | 0 | 0 | 0 | 0 | 0 | 6,406 | 6,406 | 792 | 792 |
| 36179R-ZT-9 | GNMA PASS-THRU M SINGLE FAMILY | | 06/01/2017 | VARIOUS | 06/06/2017 | VARIOUS | 999,951 | 1,032,040 | 1,042,547 | 1,031,998 | 0 | (42) | 0 | (42) | 0 | 0 | 10,549 | 10,549 | 2,090 | 2,090 |
| 36179S-2N-6 | GNMA PASS-THRU M SINGLE FAMILY | | 04/05/2017 | CREDIT SUISSE FIRST BOS. | 06/26/2017 | VARIOUS | 1,450,000 | 1,467,445 | 1,478,207 | 1,467,177 | 0 | (268) | 0 | (268) | 0 | 0 | 11,030 | 11,030 | 10,243 | 2,296 |
| 36179S-5L-7 | GNMA PASS-THRU M SINGLE FAMILY | | 12/01/2017 | VARIOUS | 12/11/2017 | BARCLAYS CAP INC. | 999,999 | 1,037,050 | 1,038,085 | 1,036,948 | 0 | (102) | 0 | (102) | 0 | 0 | 1,137 | 1,137 | 1,896 | 1,896 |
| 36179S-EH-6 | GNMA PASS-THRU M SINGLE FAMILY | | 04/01/2017 | CITIGROUP GBL MKT INC/SAL | 04/12/2017 | NOMURA SEC/FIXED INCOME | 999,999 | 1,034,843 | 1,040,781 | 1,034,892 | 0 | (151) | 0 | (151) | 0 | 0 | 6,089 | 6,089 | 1,847 | 1,847 |
| 36179S-EJ-2 | GNMA PASS-THRU M SINGLE FAMILY | | 02/01/2017 | MORGAN STANLEY & CO INC. | 02/14/2017 | (USA) | 999,900 | 1,056,028 | 1,055,207 | 1,055,524 | 0 | (504) | 0 | (504) | 0 | 0 | (317) | (317) | 2,222 | 2,222 |
| 36179S-LS-4 | GNMA PASS-THRU M SINGLE FAMILY | | 08/10/2017 | WACHOVIA SECURITIES LLC. | 09/21/2017 | VARIOUS | 989,899 | 1,029,959 | 1,028,552 | 1,029,123 | 0 | (836) | 0 | (836) | 0 | 0 | (571) | (571) | 5,162 | 1,925 |
| 36179S-NV-5 | GNMA PASS-THRU M SINGLE FAMILY | | 04/12/2017 | NOMURA SEC/FIXED INCOME | 07/31/2017 | VARIOUS | 962,736 | 1,002,035 | 998,357 | 1,000,260 | 0 | (1,775) | 0 | (1,775) | 0 | 0 | (1,903) | (1,903) | 10,034 | 1,778 |
| 36179S-UW-5 | GNMA PASS-THRU M SINGLE FAMILY | | 02/14/2017 | (USA) INC. | 05/22/2017 | VARIOUS | 998,017 | 1,054,156 | 1,056,073 | 1,053,189 | 0 | (967) | 0 | (967) | 0 | 0 | 2,884 | 2,884 | 11,809 | 2,218 |
| 36179S-WX-1 | GNMA PASS-THRU M SINGLE FAMILY | | 08/01/2017 | RBC DAIN RAUSCHER | 08/10/2017 | WACHOVIA SECURITIES LLC. | 210,001 | 217,660 | 218,467 | 217,660 | 0 | (19) | 0 | (19) | 0 | 0 | 807 | 807 | 408 | 408 |
| 36179S-WY-9 | GNMA PASS-THRU M SINGLE FAMILY | | 08/01/2017 | MORGAN STANLEY & CO INC. | 08/01/2017 | GOLDMAN SACHS & CO. | 499,951 | 524,812 | 526,413 | 524,812 | 0 | 0 | 0 | 0 | 0 | 0 | 1,601 | 1,601 | 1,111 | 1,111 |
| 36179S-Y9-0 | GNMA PASS-THRU M SINGLE FAMILY | | 06/01/2017 | RBC DAIN RAUSCHER | 06/10/2017 | WACHOVIA SECURITIES LLC. | 709,996 | 810,002 | 821,044 | 810,014 | 0 | (60) | 0 | (60) | 0 | 0 | 3,031 | 3,031 | 1,536 | 1,536 |
| 21H030-64-1 | GNMA II JUMBO TBA 30YR TBA 03.000% | | 04/01/2017 | VARIOUS | 04/01/2017 | VARIOUS | 1,000,000 | 1,000,156 | 1,000,156 | 1,000,156 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,583 | 1,583 |
| 21H032-61-3 | GNMA II JUMBO TBA 30YR TBA 03.500% | | 01/01/2017 | RBC DAIN RAUSCHER | 01/17/2017 | MORGAN STANLEY & CO INC. | 500,000 | 520,566 | 520,117 | 520,566 | 0 | 0 | 0 | 0 | 0 | 0 | (449) | (449) | 1,118 | 1,118 |
| 21H032-64-7 | GNMA II JUMBO TBA 30YR TBA 03.500% | | 04/12/2017 | VARIOUS | 04/12/2017 | VARIOUS | 2,000,000 | 2,075,625 | 2,075,625 | 2,075,625 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3,694 | 3,694 |
| 21H032-6C-9 | GNMA II JUMBO TBA 30YR TBA 03.500% | | 12/11/2017 | VARIOUS | 12/11/2017 | VARIOUS | 1,000,000 | 1,036,289 | 1,036,289 | 1,036,289 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 847 | 1,847 |
| 21H040-62-4 | GNMA II JUMBO TBA 30YR TBA 04.000% | | 02/14/2017 | VARIOUS | 02/14/2017 | VARIOUS | 2,000,000 | 2,111,445 | 2,111,445 | 2,111,445 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,444 | 4,444 |
| 21H040-68-1 | GNMA II JUMBO TBA 30YR TBA 04.000% | | 08/01/2017 | VARIOUS | 08/01/2017 | VARIOUS | 1,000,000 | 1,051,328 | 1,051,328 | 1,051,328 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,222 | 2,222 |
| 21H032-68-8 | TBA GNMA II Jumbo 0.00% Mat 30 Ye. | | 08/10/2017 | VARIOUS | 08/10/2017 | VARIOUS | 3,000,000 | 3,115,723 | 3,115,723 | 3,115,723 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,833 | 5,833 |
| 21H032-66-2 | TBA GNMA2 SINGLE FAMILY 30YR 3.5 | | 06/06/2017 | VARIOUS | 06/06/2017 | VARIOUS | 1,000,000 | 1,040,430 | 1,040,430 | 1,040,430 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,944 | 1,944 |
| 912610-RT-7 | UNITED STATES TREAS BDS | | 02/06/2017 | VARIOUS | 02/13/2017 | VARIOUS | 355,000 | 302,750 | 303,165 | 302,753 | 0 | 3 | 0 | 3 | 0 | 0 | 412 | 412 | 3,598 | 3,598 |
| 912610-RU-4 | UNITED STATES TREAS BDS | | 05/06/2017 | VARIOUS | 05/15/2017 | VARIOUS | 1,240,000 | 1,200,421 | 1,210,940 | 1,200,436 | 0 | 15 | 0 | 15 | 0 | 0 | 2,504 | 2,504 | 11,607 | 10,953 |
| 912610-RV-2 | UNITED STATES TREAS BDS | | 08/02/2017 | VARIOUS | 08/14/2017 | VARIOUS | 3,568,000 | 3,617,013 | 3,613,634 | 3,617,002 | 0 | (11) | 0 | (11) | 0 | 0 | (3,368) | (3,368) | 28,445 | 24,152 |
| 912610-RX-8 | UNITED STATES TREAS BDS | | 11/07/2017 | VARIOUS | 11/07/2017 | VARIOUS | 1,915,000 | 1,984,251 | 1,998,883 | 1,984,226 | 0 | (25) | 0 | (25) | 0 | 0 | 14,657 | 14,657 | 11,493 | 10,486 |
| 912610-RY-6 | UNITED STATES TREAS BDS | | 12/19/2017 | VARIOUS | 12/19/2017 | VARIOUS | 525,000 | 520,557 | 521,235 | 520,557 | 0 | 0 | 0 | 0 | 0 | 0 | 678 | 678 | 4,912 | 4,889 |
| 912610-OL-5 | 4.25%11/15 | | 06/30/2017 | VARIOUS | 09/21/2017 | VARIOUS | 640,000 | 804,817 | 815,767 | 804,232 | 0 | (585) | 0 | (585) | 0 | 0 | 11,535 | 11,535 | 5,766 | 2,698 |
| 912628-2N-9 | UNITED STATES TREAS NTS | | 08/31/2017 | VARIOUS | 09/05/2017 | VARIOUS | 2,595,000 | 2,606,945 | 2,619,717 | 2,606,917 | 0 | (27) | 0 | (27) | 0 | 0 | 12,800 | 12,800 | 3,571 | 1,773 |
| 912628-2P-4 | UNITED STATES TREAS NTS | | 08/07/2017 | VARIOUS | 08/07/2017 | VARIOUS | 280,000 | 280,965 | 280,878 | 280,963 | 0 | (2) | 0 | (2) | 0 | 0 | (85) | (85) | 130 | 106 |
| 912628-2R-0 | UNITED STATES TREAS NTS | | 10/18/2017 | VARIOUS | 10/18/2017 | VARIOUS | 430,000 | 426,098 | 426,827 | 426,106 | 0 | 7 | 0 | 7 | 0 | 0 | 721 | 721 | 1,588 | 1,385 |
| 912628-2S-8 | UNITED STATES TREAS NTS | | 09/22/2017 | VARIOUS | 09/28/2017 | VARIOUS | 1,220,000 | 1,215,871 | 1,216,726 | 1,215,879 | 0 | 8 | 0 | 8 | 0 | 0 | 847 | 847 | 702 | 667 |
| 912628-2U-3 | UNITED STATES TREAS NTS | | 09/15/2017 | VARIOUS | 09/21/2017 | VARIOUS | 2,450,000 | 2,436,340 | 2,433,671 | 2,436,361 | 0 | 21 | 0 | 21 | 0 | 0 | (2,690) | (2,690) | 1,608 | 1,169 |
| 912628-2V-9 | UNITED STATES TREAS NTS | | 09/28/2017 | GOLDMAN SACHS & CO. | 09/28/2017 | CREDIT SUISSE FIRST BOS. | 120,000 | 119,869 | 119,756 | 119,869 | 0 | 0 | 0 | 0 | 0 | 0 | (113) | (113) | 12 | 12 |
| 912628-2Y-5 | UNITED STATES TREAS NTS | | 10/26/2017 | GOLDMAN SACHS & CO. | 10/30/2017 | VARIOUS | 108,973 | 109,278 | 109,278 | 109,278 | 0 | 2 | 0 | 2 | 0 | 0 | 303 | 303 | 199 | 173 |
| 912628-3C-2 | UNITED STATES TREAS NTS | | 11/09/2017 | BANC OF AMERICA SEC LLC. | 11/09/2017 | CITIGROUP GLOBAL | 440,000 | 439,656 | 439,553 | 439,656 | 0 | 0 | 0 | 0 | 0 | 0 | (103) | (103) | 243 | 243 |
| 912628-3D-0 | UNITED STATES TREAS NTS | | 11/13/2017 | VARIOUS | 11/13/2017 | VARIOUS | 750,518 | 751,917 | 751,917 | 750,517 | 0 | (1) | 0 | (1) | 0 | 0 | 1,453 | 1,453 | 500 | 315 |
| 912628-3F-5 | UNITED STATES TREAS NTS | | 12/08/2017 | VARIOUS | 12/19/2017 | VARIOUS | 485,000 | 479,978 | 479,956 | 479,991 | 0 | 13 | 0 | 13 | 0 | 0 | (35) | (35) | 817 | 521 |
| 912628-M9-0 | UNITED STATES TREAS NTS | | 12/13/2017 | VARIOUS | 12/27/2017 | VARIOUS | 6,755,000 | 6,738,742 | 6,753,797 | 6,739,086 | 0 | 343 | 0 | 343 | 0 | 0 | 14,711 | 14,711 | 57,897 | 37,919 |
| 912628-U2-4 | UNITED STATES TREAS NTS | | 01/31/2017 | VARIOUS | 02/13/2017 | VARIOUS | 315,000 | 303,875 | 303,842 | 303,890 | 0 | 15 | 0 | 15 | 0 | 0 | (48) | (48) | 1,253 | 1,183 |
| 912628-UB-1 | UNITED STATES TREAS NTS | | 01/27/2017 | GOLDMAN SACHS & CO. | 01/30/2017 | JP MORGAN SECS INC-FI | 5,000 | 5,011 | 5,015 | 5,011 | 0 | 4 | 0 | 4 | 0 | 0 | 4 | 4 | 9 | 7 |
| 912628-V7-2 | UNITED STATES TREAS NTS | | 02/21/2017 | VARIOUS | 06/06/2017 | VARIOUS | 2,840,000 | 2,836,040 | 2,854,098 | 2,836,166 | 0 | 126 | 0 | 126 | 0 | 0 | 17,932 | 17,932 | 13,057 | 2,999 |
| 912628-V9-8 | UNITED STATES TREAS NTS | | 05/10/2017 | VARIOUS | 05/15/2017 | VARIOUS | 2,060,000 | 2,011,742 | 2,030,715 | 2,011,860 | 0 | 118 | 0 | 118 | 0 | 0 | 18,854 | 18,854 | 6,498 | 5,539 |
| 912628-W4-8 | UNITED STATES TREAS NTS | | 03/07/2017 | VARIOUS | 06/26/2017 | INTERCOMPANY TRANSFER | 1,750,000 | 1,739,004 | 1,768,968 | 1,739,446 | 0 | 442 | 0 | 442 | 0 | 0 | 29,522 | 29,522 | 11,924 | 3,346 |
| 912628-W5-5 | UNITED STATES TREAS NTS | | 03/27/2017 | VARIOUS | 04/03/2017 | VARIOUS | 1,280,000 | 1,269,452 | 1,272,891 | 1,269,487 | 0 | 35 | 0 | 35 | 0 | 0 | 3,404 | 3,404 | 1,726 | 1,246 |
| 912628-W8-9 | UNITED STATES TREAS NTS | | 04/03/2017 | VARIOUS | 05/01/2017 | VARIOUS | 690,000 | 688,816 | 691,698 | 688,833 | 0 | 17 | 0 | 17 | 0 | 0 | 2,865 | 2,865 | 1,131 | 141 |
| 912628-X4-7 | UNITED STATES TREAS NTS | | 05/01/2017 | VARIOUS | 05/30/2017 | VARIOUS | 1,420,000 | 1,423,667 | 1,426,967 | 1,423,623 | 0 | (44) | 0 | (44) | 0 | 0 | 3,345 | 3,345 | 1,712 | 107 |
| 912628-X7-0 | UNITED STATES TREAS NTS | | 05/19/2017 | GOLDMAN SACHS & CO. | 05/19/2017 | GOLDMAN SACHS & CO. | 375,000 | 373,960 | 373,857 | 373,960 | 0 | 0 | 0 | 0 | 0 | 0 | (103) | (103) | 489 | 448 |
| 912628-X8-8 | UNITED STATES TREAS NTS | | 08/02/2017 | VARIOUS | 08/02/2017 | VARIOUS | 2,970,000 | 3,008,544 | 3,008,595 | 3,006,517 | 0 | (27) | 0 | (27) | 0 | 0 | 2,078 | 2,078 | 9,038 | 8,186 |
| 912628-XB-1 | UNITED STATES TREAS NTS | | 09/19/2017 | GOLDMAN SACHS & CO. | 09/21/2017 | RBC DAIN RAUSCHER | 140,000 | 139,923 | 139,513 | 139,923 | 0 | 0 | 0 | 0 | 0 | 0 | (410) | (410) | 1,051 | 1,035 |
| 912628-XR-6 | UNITED STATES TREAS NTS | | 06/20/2017 | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change In B./A. C.V. (12 + 13 - 14) | Total Foreign Exchange Change in B./A. C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends | |
| 02R032-64-6 | FHLMC GOLD TBA 30 YR TBA 03.500% | | 04/07/2017 | VARIOUS | 04/07/2017 | VARIOUS | 1,500,000 | 1,532,070 | 1,530,820 | 1,532,070 | 0 | 0 | 0 | 0 | 0 | 0 | (1,250) | (1,250) | (1,250) | 1,604 | 1,604 |
| 02R032-65-3 | FHLMC GOLD TBA 30 YR TBA 03.500% | | 05/04/2017 | VARIOUS | 05/04/2017 | VARIOUS | 1,000,000 | 1,027,520 | 1,027,520 | 1,027,520 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 972 | 972 |
| 02R040-63-1 | FHLMC GOLD TBA 30 YR TBA 04.000% | | 02/28/2017 | VARIOUS | 02/28/2017 | VARIOUS | 6,000,000 | 6,289,102 | 6,299,648 | 6,289,102 | 0 | 0 | 0 | 0 | 0 | 0 | 10,547 | 10,547 | 10,547 | 0 | 0 |
| 02R040-64-9 | FHLMC GOLD TBA 30 YR TBA 04.000% | | 04/04/2017 | VARIOUS | 04/04/2017 | VARIOUS | 6,000,000 | 6,293,438 | 6,292,266 | 6,293,438 | 0 | 0 | 0 | 0 | 0 | 0 | (1,172) | (1,172) | (1,172) | 0 | 0 |
| 02R040-65-6 | FHLMC GOLD TBA 30 YR TBA 04.000% | | 05/01/2017 | VARIOUS | 05/01/2017 | VARIOUS | 6,000,000 | 6,288,047 | 6,314,121 | 6,288,047 | 0 | 0 | 0 | 0 | 0 | 0 | 26,074 | 26,074 | 26,074 | 0 | 0 |
| 02R040-66-4 | FHLMC GOLD TBA 30 YR TBA 04.000% | | 06/05/2017 | VARIOUS | 06/05/2017 | VARIOUS | 6,000,000 | 6,322,266 | 6,340,313 | 6,322,266 | 0 | 0 | 0 | 0 | 0 | 0 | 18,047 | 18,047 | 18,047 | 0 | 0 |
| 3128MM-VU-4 | FHLMC PC GOLD COMB 15 | | 01/01/2017 | WACHOVIA SECURITIES LLC | 01/17/2017 | RBC DAIN RAUSCHER | 500,001 | 500,626 | 502,735 | 500,617 | 0 | (8) | 0 | (8) | 0 | 0 | 2,118 | 2,118 | 764 | 0 | 0 |
| 3128MJ-XK-1 | FHLMC PC GOLD COMB 30 | | 01/11/2017 | VARIOUS | 09/21/2017 | VARIOUS | 1,000,433 | 1,026,011 | 1,029,004 | 1,024,714 | 0 | (1,297) | 0 | (1,297) | 0 | 4,290 | 4,290 | 13,221 | 1,653 | 1,653 | |
| 3128MJ-ZK-5 | FHLMC PC GOLD COMB 30 | | 01/01/2017 | BARCLAYS CAP INC. | 01/11/2017 | JP MORGAN SECS INC-FI | 1,500,000 | 1,493,438 | 1,493,906 | 1,493,449 | 0 | 11 | 0 | 11 | 0 | 458 | 458 | 2,125 | 2,125 | 2,125 | |
| 3128MJ-ZN-3 | FHLMC PC GOLD COMB 30 | | 03/06/2017 | RBC DAIN RAUSCHER | 06/15/2017 | VARIOUS | 995,069 | 1,013,182 | 1,029,630 | 1,012,835 | 0 | (348) | 0 | (348) | 0 | 16,796 | 16,796 | 9,429 | 1,161 | 1,161 | |
| 3132J8-TV-2 | FHLMC PC GOLD PC 30YR | | 03/03/2017 | BANC OF AMERICA SEC LLC | 06/26/2017 | VARIOUS | 180,146 | 178,401 | 182,821 | 178,480 | 0 | 79 | 0 | 79 | 0 | 4,342 | 4,342 | 1,696 | 180 | 180 | |
| 3132MH-DY-8 | FHLMC PC GOLD PC 30YR | | 05/01/2017 | MORGAN STANLEY & CO INC. | 05/04/2017 | NOMURA SEC/FIXED INCOME | 499,950 | 514,890 | 512,527 | 514,875 | 0 | (16) | 0 | (16) | 0 | (2,347) | (2,347) | 486 | 486 | 486 | |
| 3132MJ-ZS-3 | FHLMC PC GOLD PC 30YR | | 01/11/2017 | JP MORGAN SECS INC-FI | 09/21/2017 | VARIOUS | 1,497,748 | 1,491,722 | 1,504,986 | 1,491,976 | 0 | 254 | 0 | 254 | 0 | 13,010 | 13,010 | 32,445 | 2,122 | 2,122 | |
| 3132MK-B4-9 | FHLMC PC GOLD PC 30YR | | 07/05/2017 | NOMURA SEC/FIXED INCOME | 09/21/2017 | VARIOUS | 499,713 | 524,932 | 525,522 | 524,089 | 0 | (844) | 0 | (844) | 0 | 1,433 | 1,433 | 4,620 | 666 | 666 | |
| 3128MM-VU-3 | FHLMC PC GOLD COMB 15 | | 01/17/2017 | RBC DAIN RAUSCHER | 09/21/2017 | VARIOUS | 493,728 | 496,448 | 497,761 | 496,160 | 0 | (288) | 0 | (288) | 0 | 1,601 | 1,601 | 8,778 | 754 | 754 | |
| 3128MJ-Y6-1 | FHLMC PC GOLD COMB 30 | | 02/08/2017 | WACHOVIA SECURITIES LLC | 09/21/2017 | VARIOUS | 498,402 | 498,482 | 500,797 | 495,616 | 0 | 134 | 0 | 134 | 0 | 5,181 | 5,181 | 9,552 | 498 | 498 | |
| 3132MK-DL-9 | 204702 | | 04/01/2017 | BARCLAYS CAP INC. | 04/04/2017 | NOMURA SEC/FIXED INCOME | 250,001 | 254,571 | 256,329 | 254,567 | 0 | (5) | 0 | (5) | 0 | 0 | 1,762 | 1,762 | 267 | 267 | |
| 3140FP-NC-9 | FNMA PASS-THRU INT 15 YEAR | | 04/01/2017 | CREDIT SUISSE FIRST BOS. | 04/11/2017 | NOMURA SEC/FIXED INCOME | 500,000 | 512,188 | 513,516 | 512,132 | 0 | (55) | 0 | (55) | 0 | 1,383 | 1,383 | 750 | 750 | 750 | |
| 31418C-FM-1 | FNMA PASS-THRU INT 15 YEAR | | 09/01/2017 | NOMURA SEC/FIXED INCOME | 09/21/2017 | BNP PARIBAS SEC CORP. | 463,050 | 477,737 | 476,362 | 477,589 | 0 | (148) | 0 | (148) | 0 | (1,227) | (1,227) | 926 | 656 | 656 | |
| 31418C-GT-3 | FNMA PASS-THRU INT 15 YEAR | | 03/03/2017 | CREDIT SUISSE FIRST BOS. | 06/26/2017 | VARIOUS | 720,370 | 717,893 | 728,251 | 717,970 | 0 | 76 | 0 | 76 | 0 | 10,281 | 10,281 | 5,692 | 750 | 750 | |
| 31418C-PK-4 | FNMA PASS-THRU INT 15 YEAR | | 09/01/2017 | GOLDMAN SACHS & CO. | 09/01/2017 | NOMURA SEC/FIXED INCOME | 500,000 | 514,023 | 515,859 | 514,023 | 0 | 0 | 0 | 0 | 0 | 1,836 | 1,836 | 708 | 708 | 708 | |
| 3138EN-AA-7 | FNMA PASS-THRU LNG 30 YEAR | | 01/13/2017 | BANC OF AMERICA SEC LLC | 09/29/2017 | VARIOUS | 563,616 | 608,001 | 602,773 | 601,375 | 0 | (6,626) | 0 | (6,626) | 0 | 1,398 | 1,398 | 17,332 | 1,198 | 1,198 | |
| 3138EP-WP-5 | FNMA PASS-THRU LNG 30 YEAR | | 03/03/2017 | BANC OF AMERICA SEC LLC | 06/26/2017 | VARIOUS | 365,238 | 361,015 | 370,010 | 361,226 | 0 | 211 | 0 | 211 | 0 | 8,784 | 8,784 | 3,447 | 365 | 365 | |
| 3138ER-GX-1 | FNMA PASS-THRU LNG 30 YEAR | | 02/24/2017 | CITIGROUP GBL MKT INC/SAL | 06/26/2017 | VARIOUS | 1,008,974 | 1,090,480 | 1,086,245 | 1,088,217 | 0 | (2,264) | 0 | (2,264) | 0 | (1,972) | (1,972) | 14,138 | 1,513 | 1,513 | |
| 3138ER-US-7 | FNMA PASS-THRU LNG 30 YEAR | | 04/01/2017 | WACHOVIA SECURITIES LLC | 04/01/2017 | CREDIT SUISSE FIRST BOS. | 500,000 | 511,719 | 507,500 | 511,719 | 0 | 0 | 0 | 0 | 0 | (4,219) | (4,219) | 535 | 535 | 535 | |
| 3138ER-WR-7 | FNMA PASS-THRU LNG 30 YEAR | | 01/25/2017 | CITIGROUP GBL MKT INC/SAL | 06/26/2017 | VARIOUS | 888,767 | 877,102 | 898,592 | 879,487 | 0 | 2,385 | 0 | 2,385 | 0 | 19,105 | 19,105 | 10,704 | 889 | 889 | |
| 3138ET-Y3-4 | FNMA PASS-THRU LNG 30 YEAR | | 04/01/2017 | MORGAN STANLEY & CO INC. | 04/01/2017 | BNP PARIBAS SEC CORP. | 499,950 | 507,742 | 508,309 | 507,742 | 0 | 0 | 0 | 0 | 0 | 566 | 566 | 535 | 535 | 535 | |
| 3138WB-YM-1 | FNMA PASS-THRU LNG 30 YEAR | | 01/01/2017 | BARCLAYS CAP INC. | 01/13/2017 | BANC OF AMERICA SEC LLC | 500,000 | 539,297 | 537,657 | 539,054 | 0 | (243) | 0 | (243) | 0 | (1,398) | (1,398) | 1,063 | 1,063 | 1,063 | |
| 3138WC-F2-4 | FNMA PASS-THRU LNG 30 YEAR | | 02/15/2017 | CREDIT SUISSE FIRST BOS. | 06/26/2017 | VARIOUS | 179,050 | 183,526 | 186,733 | 183,895 | 0 | 368 | 0 | 368 | 0 | 2,838 | 2,838 | 1,992 | 209 | 209 | |
| 3138WC-LM-3 | FNMA PASS-THRU LNG 30 YEAR | | 02/15/2017 | VARIOUS | 06/26/2017 | VARIOUS | 603,985 | 619,037 | 628,773 | 619,799 | 0 | 762 | 0 | 762 | 0 | 8,974 | 8,974 | 6,825 | 705 | 705 | |
| 3138WD-B6-5 | FNMA PASS-THRU LNG 30 YEAR | | 01/11/2017 | WACHOVIA SECURITIES LLC | 09/25/2017 | VARIOUS | 1,033,349 | 1,089,214 | 1,079,659 | 1,080,116 | 0 | (9,096) | 0 | (9,096) | 0 | (4,457) | (4,457) | 27,881 | 1,952 | 1,952 | |
| 3138WE-V3-0 | FNMA PASS-THRU LNG 30 YEAR | | 09/11/2017 | BANC OF AMERICA SEC LLC | 09/21/2017 | NOMURA SEC/FIXED INCOME | 499,566 | 515,295 | 517,891 | 517,891 | 0 | (77) | 0 | (77) | 0 | (2,597) | (2,597) | 1,166 | 583 | 583 | |
| 3138WH-B0-4 | FNMA PASS-THRU LNG 30 YEAR | | 01/01/2017 | MORGAN STANLEY & CO INC. | 01/11/2017 | WACHOVIA SECURITIES LLC | 305,358 | 320,733 | 321,676 | 320,670 | 0 | (63) | 0 | (63) | 0 | 1,006 | 1,006 | 577 | 577 | 577 | |
| 3138WH-NT-5 | FNMA PASS-THRU LNG 30 YEAR | | 01/11/2017 | WACHOVIA SECURITIES LLC | 09/25/2017 | VARIOUS | 1,490,153 | 1,570,016 | 1,563,045 | 1,564,048 | 0 | (5,968) | 0 | (5,968) | 0 | (1,003) | (1,003) | 30,620 | 2,815 | 2,815 | |
| 3138WJ-FY-9 | FNMA PASS-THRU LNG 30 YEAR | | 12/01/2017 | CITIGROUP GBL MKT INC/SAL | 12/06/2017 | WACHOVIA SECURITIES LLC | 500,000 | 512,695 | 514,843 | 512,668 | 0 | (27) | 0 | (27) | 0 | 2,175 | 2,175 | 583 | 583 | 583 | |
| 3138WJ-Q2-4 | FNMA PASS-THRU LNG 30 YEAR | | 11/01/2017 | JP MORGAN SECS INC-FI | 11/01/2017 | NOMURA SEC/FIXED INCOME | 499,950 | 514,714 | 515,105 | 514,714 | 0 | 0 | 0 | 0 | 0 | 391 | 391 | 583 | 583 | 583 | |
| 3138WJ-RC-4 | FNMA PASS-THRU LNG 30 YEAR | | 10/01/2017 | JP MORGAN SECS INC-FI | 10/01/2017 | VARIOUS | 999,998 | 1,033,436 | 1,034,022 | 1,033,436 | 0 | 0 | 0 | 0 | 0 | 586 | 586 | 1,069 | 1,069 | 1,069 | |
| 3138WK-U2-9 | FNMA PASS-THRU LNG 30 YEAR | | 07/01/2017 | CITIGROUP GBL MKT INC/SAL | 07/01/2017 | MORGAN STANLEY & CO INC. | 500,049 | 527,025 | 524,427 | 526,943 | 0 | (82) | 0 | (82) | 0 | (2,516) | (2,516) | 667 | 667 | 667 | |
| 3138YJ-Y2-9 | FNMA PASS-THRU LNG 30 YEAR | | 03/01/2017 | MARKETS/BNYCM | 03/06/2017 | WACHOVIA SECURITIES LLC | 24,627 | 25,228 | 25,081 | 25,227 | 0 | (1) | 0 | (1) | 0 | (145) | (145) | 29 | 29 | 29 | |
| 3138YH-CH-1 | FNMA PASS-THRU LNG 30 YEAR | | 02/15/2017 | CREDIT SUISSE FIRST BOS. | 06/26/2017 | VARIOUS | 208,547 | 213,760 | 217,112 | 214,115 | 0 | 355 | 0 | 355 | 0 | 2,997 | 2,997 | 2,306 | 243 | 243 | |
| 3140E9-H9-0 | FNMA PASS-THRU LNG 30 YEAR | | 08/01/2017 | CREDIT SUISSE FIRST BOS. | 08/01/2017 | NOMURA SEC/FIXED INCOME | 500,000 | 511,562 | 514,609 | 511,562 | 0 | 0 | 0 | 0 | 0 | 3,047 | 3,047 | 632 | 632 | 632 | |
| 3140EU-7C-7 | FNMA PASS-THRU LNG 30 YEAR | | 03/01/2017 | MARKETS/BNYCM | 03/06/2017 | WACHOVIA SECURITIES LLC | 887,827 | 909,468 | 904,197 | 909,431 | 0 | (37) | 0 | (37) | 0 | (5,234) | (5,234) | 1,036 | 1,036 | 1,036 | |
| 3140EU-WM-7 | FNMA PASS-THRU LNG 30 YEAR | | 05/01/2017 | CREDIT SUISSE FIRST BOS. | 05/01/2017 | MORGAN STANLEY & CO INC. | 500,000 | 511,484 | 515,117 | 511,484 | 0 | 0 | 0 | 0 | 0 | 3,633 | 3,633 | 486 | 486 | 486 | |
| 3140EV-K9-7 | FNMA PASS-THRU LNG 30 YEAR | | 10/01/2017 | CREDIT SUISSE FIRST BOS. | 10/01/2017 | BNP PARIBAS SEC CORP. | 999,999 | 1,037,460 | 1,033,046 | 1,037,460 | 0 | 0 | 0 | 0 | 0 | (4,414) | (4,414) | 1,069 | 1,069 | 1,069 | |
| 3140EW-F7-6 | FNMA PASS-THRU LNG 30 YEAR | | 01/01/2017 | CREDIT SUISSE FIRST BOS. | 01/11/2017 | WACHOVIA SECURITIES LLC | 500,000 | 525,527 | 526,719 | 525,422 | 0 | (105) | 0 | (105) | 0 | 1,297 | 1,297 | 944 | 944 | 944 | |
| 3140EW-SE-6 | FNMA PASS-THRU LNG 30 YEAR | | 06/01/2017 | CITIGROUP GBL MKT INC/SAL | 06/06/2017 | NOMURA SEC/FIXED INCOME | 250,000 | 263,047 | 264,521 | 263,017 | 0 | (30) | 0 | (30) | 0 | 1,504 | 1,504 | 333 | 333 | 333 | |
| 3140F3-RY-6 | FNMA PASS-THRU LNG 30 YEAR | | 01/01/2017 | MORGAN STANLEY & CO INC. | 01/11/2017 | WACHOVIA SECURITIES LLC | 694,542 | 729,513 | 731,657 | 729,369 | 0 | (144) | 0 | (144) | 0 | 2,287 | 2,287 | 1,312 | 1,312 | 1,312 | |
| 3140FM-F3-0 | FNMA PASS-THRU LNG 30 YEAR | | 01/01/2017 | BARCLAYS CAP INC. | 01/01/2017 | RBC DAIN RAUSCHER | 500,000 | 506,406 | 491,367 | 506,406 | 0 | 0 | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change In B./A. C.V. (12 + 13 - 14) | Total Foreign Exchange Change in B./A. C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends | |
| 01F032-6C-3 | Tba Federal National Mortgage Asso | | 12/06/2017 | VARIOUS | 12/06/2017 | VARIOUS | 3,500,000 | 3,595,508 | 3,596,367 | 3,595,508 | 0 | 0 | 0 | 0 | 0 | 0 | 859 | 859 | 4,083 | 4,083 | |
| 02R032-63-8 | TBA FHLMC SINGLE FAMILY 30YR 3.5 | | 02/08/2017 | RBC DAIN RAUSCHER | 03/06/2017 | RBC DAIN RAUSCHER | 1,000,000 | 1,025,000 | 1,018,125 | 1,025,000 | 0 | 0 | 0 | 0 | 0 | 0 | (6,875) | (6,875) | 1,167 | 1,167 | |
| 02R040-62-3 | TBA FHLMC SINGLE FAMILY 30YR 4 | | 02/01/2017 | VARIOUS | 02/01/2017 | VARIOUS | 6,000,000 | 6,277,031 | 6,280,313 | 6,277,031 | 0 | 0 | 0 | 0 | 0 | 0 | 3,281 | 3,281 | 0 | 0 | |
| 01F030-65-2 | TBA FNMA 3.00% 30YRS MAY | | 04/25/2017 | VARIOUS | 04/25/2017 | VARIOUS | 6,000,000 | 5,996,242 | 5,990,625 | 5,998,242 | 0 | 0 | 0 | 0 | 0 | 0 | (7,617) | (7,617) | 0 | 0 | |
| 01F032-64-1 | TBA FNMA 3.50% 30YR APR | | 04/01/2017 | VARIOUS | 04/01/2017 | VARIOUS | 8,000,000 | 8,154,902 | 8,106,641 | 8,154,902 | 0 | 0 | 0 | 0 | 0 | 0 | (48,262) | (48,262) | 2,139 | 2,139 | |
| 01F032-66-6 | TBA FNMA 3.50% 30YRS Jun | | 03/30/2017 | BANC OF AMERICA SEC LLC | 04/11/2017 | BANC OF AMERICA SEC LLC | 6,000,000 | 6,108,750 | 6,136,406 | 6,108,750 | 0 | 0 | 0 | 0 | 0 | 0 | 27,656 | 27,656 | 0 | 0 | |
| 01F032-65-8 | TBA FNMA 3.50% 30YRS May | | 05/01/2017 | VARIOUS | 05/01/2017 | VARIOUS | 13,000,000 | 13,271,914 | 13,334,141 | 13,271,914 | 0 | 0 | 0 | 0 | 0 | 0 | 62,227 | 62,227 | 972 | 972 | |
| 01F032-62-5 | TBA FNMA 30 YRS FEB | | 02/08/2017 | VARIOUS | 02/08/2017 | VARIOUS | 12,000,000 | 12,298,281 | 12,294,688 | 12,298,281 | 0 | 0 | 0 | 0 | 0 | 0 | (3,594) | (3,594) | 0 | 0 | |
| 01F040-63-6 | SETTLE | | 02/28/2017 | VARIOUS | 02/28/2017 | VARIOUS | 6,000,000 | 6,298,828 | 6,301,699 | 6,298,828 | 0 | 0 | 0 | 0 | 0 | 0 | 2,871 | 2,871 | 0 | 0 | |
| 01F032-68-5 | Tba Fnma Sf 30 Yrs Nov | | 11/01/2017 | VARIOUS | 11/01/2017 | VARIOUS | 1,000,000 | 1,029,922 | 1,029,922 | 1,029,922 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,167 | 1,167 | |
| 01F032-63-3 | TBA FNMA SF 30 YRS MAR | | 03/06/2017 | VARIOUS | 03/06/2017 | VARIOUS | 10,000,000 | 10,214,922 | 10,220,449 | 10,214,922 | 0 | 0 | 0 | 0 | 0 | 0 | 5,527 | 5,527 | 2,333 | 2,333 | |
| 01F040-61-0 | TBA FNMA SF 1.00 30 YRS JAN | | 12/06/2017 | VARIOUS | 12/06/2017 | VARIOUS | 8,000,000 | 8,424,609 | 8,419,824 | 8,424,609 | 0 | 0 | 0 | 0 | 0 | 0 | (4,785) | (4,785) | 3,389 | 3,389 | |
| 01F040-66-9 | TBA FNMA SF 4.00 30 Yrs Jun | | 06/08/2017 | VARIOUS | 06/08/2017 | VARIOUS | 7,500,000 | 7,886,748 | 7,896,553 | 7,886,748 | 0 | 0 | 0 | 0 | 0 | 0 | 9,805 | 9,805 | 2,000 | 2,000 | |
| 01F040-65-1 | TBA FNMA SF 4.00 30 Yrs May | | 03/08/2017 | CITIGROUP GBL MKT INC/SAL | 04/10/2017 | CITIGROUP GBL MKT INC/SAL | 3,000,000 | 3,114,844 | 3,145,547 | 3,114,844 | 0 | 0 | 0 | 0 | 0 | 0 | 30,703 | 30,703 | 0 | 0 | |
| 01F042-61-6 | TBA FNMA SF 4.50 30 Yrs Jan | | 01/13/2017 | BANC OF AMERICA SEC LLC | 01/13/2017 | BANC OF AMERICA SEC LLC | 500,000 | 537,656 | 537,656 | 537,656 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,063 | 1,063 | |
| 01F032-61-7 | TBA FNMA SINGLE FAMILY | | 12/18/2017 | JP MORGAN SECS INC-FI | 12/19/2017 | BANK, NA | 1,000,000 | 1,026,836 | 1,025,313 | 1,026,836 | 0 | 0 | 0 | 0 | 0 | 0 | (1,523) | (1,523) | 972 | 972 | |
| 01F030-44-7 | TBA FNMA SINGLE FAMILY 15YR | | 04/11/2017 | VARIOUS | 04/11/2017 | VARIOUS | 1,500,000 | 1,537,891 | 1,538,789 | 1,537,891 | 0 | 0 | 0 | 0 | 0 | 0 | 898 | 898 | 2,250 | 2,250 | |
| 01F030-49-6 | TBA FNMA SINGLE FAMILY 15YR 3 | | 9/15 | VARIOUS | 09/01/2017 | VARIOUS | 1,000,000 | 1,029,883 | 1,029,883 | 1,029,883 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,417 | 1,417 | |
| 01F032-6A-7 | TBA FNMA SINGLE FAMILY MORTGAGE | | 10/01/2017 | VARIOUS | 10/01/2017 | VARIOUS | 4,500,000 | 4,654,199 | 4,653,340 | 4,654,199 | 0 | 0 | 0 | 0 | 0 | 0 | (859) | (859) | 4,812 | 4,812 | |
| 3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | 195,911,374 | 202,037,961 | 202,339,956 | 202,016,592 | 0 | (21,369) | 0 | (21,369) | 0 | 0 | 323,364 | 323,364 | 268,282 | 83,717 | |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | | |
| 00912X-AV-6 | AIR LEASE CORP | | 03/01/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 80,000 | 78,593 | 81,051 | 78,629 | 0 | 37 | 0 | 37 | 0 | 0 | 2,422 | 2,422 | 870 | 870 | |
| 00912X-AW-4 | AIR LEASE CORP | | 06/05/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 105,000 | 104,531 | 104,608 | 104,536 | 0 | 5 | 0 | 5 | 0 | 0 | 72 | 72 | 107 | 107 | |
| 0258MO-EE-5 | AMERICAN EXPRESS CR CORP MTNBE | | 02/28/2017 | MERRILL LYNCH | 06/26/2017 | INTERCOMPANY TRANSFER | 145,000 | 144,849 | 145,443 | 144,865 | 0 | 16 | 0 | 16 | 0 | 0 | 578 | 578 | 1,001 | 1,001 | |
| 026874-CY-1 | AMERICAN INTL GROUP INC | | 05/19/2017 | CAP INC FI | 06/26/2017 | INTERCOMPANY TRANSFER | 1,000,000 | 1,057,580 | 1,064,448 | 1,056,789 | 0 | (791) | 0 | (791) | 0 | 0 | 7,659 | 7,659 | 15,010 | 11,344 | |
| 026874-DG-9 | AMERICAN INTL GROUP INC | | 02/07/2017 | WACHOVIA SECURITIES LLC | 09/21/2017 | GOLDMAN SACHS & CO. | 240,000 | 246,838 | 247,219 | 245,814 | 0 | (1,023) | 0 | (1,023) | 0 | 0 | 1,405 | 1,405 | 8,448 | 3,498 | |
| 032511-BP-1 | ANADARKO PETE CORP | | 05/05/2017 | JEFFRIES | 05/24/2017 | BANK OF NEW YORK | 95,000 | 114,118 | 117,554 | 114,102 | 0 | (16) | 0 | (16) | 0 | 0 | 3,452 | 3,452 | 1,306 | 958 | |
| 037833-AS-9 | APPLE INC | | 04/28/2017 | WACHOVIA SECURITIES LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 175,000 | 183,295 | 183,534 | 183,122 | 0 | (173) | 0 | (173) | 0 | 0 | 412 | 412 | 3,857 | 2,968 | |
| 037833-CG-3 | APPLE INC | | 02/02/2017 | GOLDMAN SACHS & CO. | 03/03/2017 | USA | 160,000 | 159,930 | 160,810 | 159,930 | 0 | 1 | 0 | 1 | 0 | 0 | 879 | 879 | 387 | 0 | |
| 037833-CH-1 | APPLE INC | | 03/03/2017 | MLPFS | 06/26/2017 | VARIOUS | 35,000 | 35,358 | 37,555 | 35,356 | 0 | (2) | 0 | (2) | 0 | 0 | 2,199 | 2,199 | 526 | 120 | |
| 038222-AM-7 | APPLIED MATLS INC | | 03/28/2017 | CITIGROUP GBL MKT INC/SAL | 06/26/2017 | INTERCOMPANY TRANSFER | 85,000 | 84,844 | 92,692 | 84,840 | 0 | (4) | 0 | (4) | 0 | 0 | 7,852 | 7,852 | 883 | 0 | |
| 042735-BF-6 | ARROW ELECTRS INC | | 06/01/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 90,000 | 89,618 | 90,709 | 89,620 | 0 | 2 | 0 | 2 | 0 | 0 | 1,090 | 1,090 | 136 | 0 | |
| 00206R-DR-0 | AT&T INC | | 01/31/2017 | CITIGROUP GBL MKT INC/SAL | 06/26/2017 | INTERCOMPANY TRANSFER | 160,000 | 159,246 | 172,032 | 159,255 | 0 | 9 | 0 | 9 | 0 | 0 | 12,777 | 12,777 | 2,683 | 0 | |
| 00206R-DS-8 | AT&T INC | | 05/02/2017 | VARIOUS | 07/07/2017 | VARIOUS | 135,000 | 137,909 | 145,062 | 137,899 | 0 | (10) | 0 | (10) | 0 | 0 | 7,163 | 7,163 | 2,933 | 1,067 | |
| 00206R-DT-6 | AT&T INC | | 01/31/2017 | CITIGROUP GBL MKT INC/SAL | 05/02/2017 | GOLDMAN SACHS & CO. | 50,000 | 49,701 | 52,854 | 49,701 | 0 | 3 | 0 | 3 | 0 | 0 | 3,153 | 3,153 | 681 | 0 | |
| 052769-AE-6 | AUTODESK INC | | 06/05/2017 | CITIGROUP GBL MKT INC/SAL | 06/26/2017 | INTERCOMPANY TRANSFER | 160,000 | 158,995 | 159,115 | 159,000 | 0 | 5 | 0 | 5 | 0 | 0 | 115 | 115 | 280 | 0 | |
| 060516-FZ-7 | BANK AMER CORP | | 03/01/2017 | BANC OF AMERICA SEC LLC | 04/19/2017 | BANC OF AMERICA SEC LLC | 520,000 | 503,922 | 510,468 | 504,272 | 0 | 351 | 0 | 351 | 0 | 0 | 6,196 | 6,196 | 6,616 | 4,881 | |
| 060516-GG-8 | BANK AMER CORP | | 01/17/2017 | BANC OF AMERICA SEC LLC | 09/21/2017 | VARIOUS | 220,000 | 220,000 | 235,902 | 220,000 | 0 | 0 | 0 | 0 | 0 | 0 | 15,902 | 15,902 | 5,009 | 0 | |
| 060516-GL-7 | BANK AMER CORP | | 04/19/2017 | BANC OF AMERICA SEC LLC | 06/06/2017 | BARCLAYS CAP INC | 80,000 | 80,000 | 81,036 | 80,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,036 | 1,036 | 371 | 0 | |
| 060516-GM-5 | BANK AMER CORP | | 04/19/2017 | BANC OF AMERICA SEC LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 55,000 | 55,000 | 58,124 | 55,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,124 | 3,124 | 402 | 0 | |
| 06849R-AK-8 | BARRICK NORTH AMERICA FIN LLC | | 03/10/2017 | MLPFS | 06/26/2017 | INTERCOMPANY TRANSFER | 90,000 | 100,913 | 110,023 | 100,851 | 0 | (61) | 0 | (61) | 0 | 0 | 9,172 | 9,172 | 3,378 | 1,926 | |
| 07177M-AB-9 | BAXALTA INC | | 07/13/2017 | BARCLAYS CAP INC | 10/05/2017 | VARIOUS | 400,000 | 418,120 | 419,422 | 417,689 | 0 | (431) | 0 | (431) | 0 | 0 | 1,733 | 1,733 | 4,422 | 1,111 | |
| 075887-BY-0 | BECTON DICKINSON & CO | | 05/22/2017 | CITIGROUP GLOBAL | 06/26/2017 | VARIOUS | 590,000 | 590,000 | 593,292 | 590,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3,292 | 3,292 | 959 | 0 | |
| 10922N-AA-1 | BRIGHTHOUSE FINL INC 144A | | 06/15/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 90,000 | 89,925 | 89,978 | 89,925 | 0 | 0 | 0 | 0 | 0 | 0 | 52 | 52 | 37 | 0 | |
| 11134L-AG-4 | BROADCOM CORP 144A | | 01/11/2017 | DEUTSCHE BANK SECS | 06/26/2017 | VARIOUS | 630,000 | 627,215 | 651,817 | 627,319 | 0 | 104 | 0 | 104 | 0 | 0 | 24,498 | 24,498 | 10,537 | 0 | |
| 14040H-BP-9 | CAPITAL ONE FINL CORP | | 05/09/2017 | MORGAN STANLEY & CO INC | 06/06/2017 | GOLDMAN SACHS & CO. | 150,000 | 149,763 | 150,969 | 149,769 | 0 | 6 | 0 | 6 | 0 | 0 | 1,200 | 1,200 | 281 | 0 | |
| 14042R-FH-9 | CAPITAL ONE NATL ASSN VA | | 02/27/2017 | PERSHING LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 550,000 | 551,738 | 550,272 | 551,542 | 0 | (196) | 0 | (196) | 0 | 0 | (1,270) | (1,270) | 5,242 | 1,149 | |
| 14149Y-BM-9 | CARDINAL HEALTH INC | | 06/01/2017 | GOLDMAN SACHS & CO. | 06/26/2017 | INTERCOMPANY TRANSFER | 145,000 | 145,000 | 152,235 | 145,000 | 0 | 0 | 0 | 0 | 0 | 0 | 7,235 | 7,235 | 246 | 0 | |
| 161175-BA-1 | CHARTER COMMUNICATIONS OPER | | 03/03/2017 | GOLDMAN SACHS & CO. | 06/26/2017 | INTERCOMPANY TRANSFER | 135,000 | 155,579 | 164,822 | 155,480 | 0 | (99) | 0 | (99) | 0 | 0 | 9,341 | 9,341 | 5,909 | 3,283 | |
| 161175-BB-9 | CHARTER COMMUNICATIONS OPER | | 02/21/2017 | BANC OF AMERICA SEC LLC | 06/06/2017 | PERSHING LLC | 150,000 | 157,205 | 161,339 | 156,830 | 0 | (375) | 0 | (375) | 0 | 0 | 4,509 | 4,509 | 2,530 | 556 | |
| 172967-KB-6 | CITIGROUP INC | | 02/24/2017 | BARCLAYS CAP INC | 06/26/2017 | INTERCOMPANY TRANSFER | 540,000 | 544,876 | 544,365 | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | Actual Cost | Consideration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change In B./A. C.V. (12 + 13 - 14) | Total Foreign Exchange Change in B./A. C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 29379V-BJ-1 | ENTERPRISE PRODS OPER LLC | | 03/03/2017 | MORGAN STANLEY & CO INC | 06/26/2017 | VARIOUS | 90,000 | 93,524 | 95,597 | 93,510 | 0 | (13) | 0 | (13) | 0 | 0 | 2,086 | 2,086 | 2,310 | 1,384 |
| 30161N-AJ-5 | EXELON CORP | | 03/29/2017 | PERSHING LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 280,000 | 256,433 | 262,856 | 256,514 | 0 | 81 | 0 | 81 | 0 | 0 | 6,342 | 6,342 | 6,163 | 4,076 |
| 31428X-BN-5 | FEDEX CORP | | 01/03/2017 | WACHOVIA SECURITIES LLC | 06/26/2017 | VARIOUS | 100,000 | 96,946 | 103,658 | 96,954 | 0 | 8 | 0 | 8 | 0 | 0 | 4,705 | 4,705 | 1,995 | 0 |
| 361448-AZ-6 | GATA CORP | | 02/06/2017 | CITIGROUP GBL MKT INC/SAL | 06/26/2017 | INTERCOMPANY TRANSFER | 65,000 | 64,834 | 66,297 | 64,835 | 0 | 1 | 0 | 1 | 0 | 0 | 1,462 | 1,462 | 959 | 0 |
| 37045X-AR-7 | GENERAL MTRS FINL CO INC | | 04/05/2017 | BARCLAYS CAP INC | 06/26/2017 | INTERCOMPANY TRANSFER | 540,000 | 550,211 | 549,220 | 549,382 | 0 | (829) | 0 | (829) | 0 | 0 | (163) | (163) | 7,607 | 4,016 |
| 381416-VM-3 | GOLDMAN SACHS GROUP INC | | 02/08/2017 | PERSHING LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 750,000 | 780,878 | 789,119 | 789,384 | 0 | (1,493) | 0 | (1,493) | 0 | 0 | 9,735 | 9,735 | 24,417 | 13,333 |
| 38148L-AC-0 | GOLDMAN SACHS GROUP INC | | 05/30/2017 | BARCLAYS CAP INC/BARCLAYS CAP INC FI | 06/26/2017 | INTERCOMPANY TRANSFER | 1,600,000 | 1,618,736 | 1,624,973 | 1,618,574 | 0 | (162) | 0 | (162) | 0 | 0 | 6,399 | 6,399 | 23,800 | 20,067 |
| 391164-AJ-9 | GREAT PLAINS ENERGY INC | | 06/14/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 104,000 | 106,304 | 105,954 | 106,294 | 0 | (9) | 0 | (9) | 0 | 0 | (340) | (340) | 1,206 | 1,066 |
| 42809H-AH-0 | HESS CORP | | 02/03/2017 | GOLDMAN SACHS & CO | 05/22/2017 | VARIOUS | 145,000 | 153,293 | 145,525 | 153,278 | 0 | (15) | 0 | (15) | 0 | 0 | (7,753) | (7,753) | 4,058 | 3,037 |
| 42809H-AD-9 | HESS CORP SR NT 5.6%41 | | 05/05/2017 | BANK OF NEW YORK | 06/26/2017 | INTERCOMPANY TRANSFER | 65,000 | 65,206 | 62,725 | 65,205 | 0 | (1) | 0 | (1) | 0 | 0 | (2,480) | (2,480) | 1,325 | 859 |
| 42824C-AN-9 | HEWLETT PACKARD ENTERPRISE CO | | 03/03/2017 | GOLDMAN SACHS & CO | 06/26/2017 | VARIOUS | 305,000 | 320,235 | 325,243 | 319,465 | 0 | (770) | 0 | (770) | 0 | 0 | 5,778 | 5,778 | 9,372 | 5,490 |
| 46623E-KG-3 | J P MORGAN CHASE & CO MTN BE | | 03/01/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 420,000 | 414,725 | 418,992 | 415,083 | 0 | 358 | 0 | 358 | 0 | 0 | 3,909 | 3,909 | 3,508 | 562 |
| 478375-AN-8 | JOHNSON CONTROLS INTERNATION | | 01/01/2017 | CORPORATE ACTION | 06/26/2017 | INTERCOMPANY TRANSFER | 120,000 | 114,022 | 114,022 | 114,036 | 0 | 14 | 0 | 14 | 0 | 0 | 17,622 | 17,622 | 2,871 | 0 |
| 478373-AE-3 | JOHNSON CTLS INC MTNS BK ENT | | 01/01/2017 | CORPORATE ACTION | 01/01/2017 | CORPORATE ACTION | 120,000 | 0 | 114,022 | 0 | 0 | 0 | 0 | 0 | 0 | 114,022 | 114,022 | 0 | 0 | |
| 46647P-AE-6 | JP MORGAN CHASE BANK NA | | 04/18/2017 | JP MORGAN SECS INC-FI | 06/09/2017 | CITIGROUP GBL MKT INC/SAL | 265,000 | 265,000 | 265,607 | 265,000 | 0 | 0 | 0 | 0 | 0 | 0 | 607 | 607 | 1,001 | 0 |
| 46647P-AF-3 | JP MORGAN CHASE BANK NA | | 05/26/2017 | VARIOUS | 06/26/2017 | VARIOUS | 360,000 | 360,526 | 364,596 | 360,524 | 0 | (1) | 0 | (1) | 0 | 0 | 4,071 | 4,071 | 1,842 | 407 |
| 485134-BQ-2 | KANSAS CITY PWR & LT CO | | 06/13/2017 | HHS/BLACKROCK CORE BOND | 06/26/2017 | INTERCOMPANY TRANSFER | 55,000 | 54,851 | 56,608 | 54,851 | 0 | 0 | 0 | 0 | 0 | 0 | 1,757 | 1,757 | 71 | 0 |
| 494550-BW-5 | KINDER MORGAN ENERGY PARTNERS | | 01/26/2017 | MILFOS | 06/26/2017 | VARIOUS | 145,000 | 148,925 | 149,179 | 148,899 | 0 | (26) | 0 | (26) | 0 | 0 | 280 | 280 | 6,353 | 3,263 |
| 482480-AE-0 | KLA-TENCOR CORP | | 02/14/2017 | VARIOUS | 06/26/2017 | INTERCOMPANY TRANSFER | 215,000 | 228,299 | 233,581 | 227,726 | 0 | (573) | 0 | (573) | 0 | 0 | 5,855 | 5,855 | 6,526 | 2,937 |
| 57174B-BC-5 | MARSH & MCLENNAN COS INC | | 01/09/2017 | BANK OF AMERICA SEC LLC | 06/06/2017 | BARCLAYS CAP INC | 15,000 | 14,905 | 16,040 | 14,906 | 0 | 1 | 0 | 1 | 0 | 0 | 1,135 | 1,135 | 266 | 0 |
| 57629W-CO-0 | MASSMUTUAL GBLB FDG 11 MTN 144A | | 04/10/2017 | MORGAN STANLEY & CO INC | 06/09/2017 | UBS WARBURG LLC | 320,000 | 318,570 | 320,618 | 318,613 | 0 | 44 | 0 | 44 | 0 | 0 | 2,004 | 2,004 | 1,356 | 0 |
| 59217G-CO-9 | METROPOLITAN LIFE GLOBAL 144A | | 04/03/2017 | CREDIT SUISSE FIRST BOS | 06/09/2017 | UBS WARBURG LLC | 250,000 | 249,908 | 252,073 | 249,911 | 0 | 3 | 0 | 3 | 0 | 0 | 2,162 | 2,162 | 1,178 | 0 |
| 594918-CA-0 | MICROSOFT CORP | | 01/30/2017 | JP MORGAN CHASE/HSECSI | 06/26/2017 | VARIOUS | 450,000 | 448,790 | 496,207 | 448,798 | 0 | 8 | 0 | 8 | 0 | 0 | 47,409 | 47,409 | 7,344 | 0 |
| 61746B-EH-5 | MORGAN STANLEY | | 02/14/2017 | MORGAN STANLEY & CO INC | 06/26/2017 | INTERCOMPANY TRANSFER | 145,000 | 145,000 | 145,551 | 145,000 | 0 | 0 | 0 | 0 | 0 | 0 | 551 | 551 | 988 | 0 |
| 55336V-AL-4 | MPLX LP SR GBLB NT5 2%47 | | 02/07/2017 | CITIGROUP GBL MKT INC/SAL | 04/28/2017 | GOLDMAN SACHS & CO | 20,000 | 19,861 | 20,507 | 19,861 | 0 | 0 | 0 | 0 | 0 | 0 | 646 | 646 | 240 | 0 |
| 64952W-CO-4 | NEW YORK LIFE GBL FDG MTN 144A | | 04/06/2017 | BANK OF AMERICA SEC LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 315,000 | 315,000 | 315,775 | 315,000 | 0 | 0 | 0 | 0 | 0 | 0 | 775 | 775 | 949 | 0 |
| 65339K-AT-7 | NEXTERA ENERGY CAP HLDGS INC | | 04/25/2017 | CREDIT SUISSE FIRST BOS | 06/26/2017 | INTERCOMPANY TRANSFER | 75,000 | 74,787 | 76,569 | 74,790 | 0 | 3 | 0 | 3 | 0 | 0 | 1,779 | 1,779 | 429 | 0 |
| 654730-BF-9 | NISOURCE FIN CORP | | 05/11/2017 | JP MORGAN CHASE | 06/26/2017 | INTERCOMPANY TRANSFER | 140,000 | 139,885 | 146,500 | 139,885 | 0 | 0 | 0 | 0 | 0 | 0 | 6,615 | 6,615 | 578 | 0 |
| 665859-AS-3 | NORTHERN TR CORP | | 05/03/2017 | BANK OF NEW YORK | 06/26/2017 | INTERCOMPANY TRANSFER | 40,000 | 40,000 | 40,407 | 40,000 | 0 | 0 | 0 | 0 | 0 | 0 | 407 | 407 | 180 | 0 |
| 709599-AX-2 | PENSKO TRUCK LEASING CO 144A | | 03/13/2017 | BANK OF AMERICA SEC LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 90,000 | 89,875 | 93,984 | 89,878 | 0 | 3 | 0 | 3 | 0 | 0 | 4,106 | 4,106 | 1,008 | 0 |
| 724479-AL-4 | PITNEY BOWES INC | | 05/03/2017 | BANK OF NEW YORK | 05/25/2017 | BANK OF NEW YORK | 130,000 | 129,406 | 130,222 | 129,412 | 0 | 6 | 0 | 6 | 0 | 0 | 810 | 810 | 364 | 0 |
| 747525-AT-0 | QUALCOMM INC | | 05/19/2017 | BANK OF NEW YORK | 06/26/2017 | INTERCOMPANY TRANSFER | 115,000 | 114,669 | 115,626 | 114,673 | 0 | 4 | 0 | 4 | 0 | 0 | 953 | 953 | 278 | 0 |
| 747525-AV-5 | QUALCOMM INC | | 05/19/2017 | GOLDMAN SACHS & CO | 06/26/2017 | VARIOUS | 95,000 | 94,985 | 98,107 | 94,985 | 0 | 0 | 0 | 0 | 0 | 0 | 3,122 | 3,122 | 300 | 0 |
| 785592-AH-9 | SABINE PASS LIQUEFACTION LLC | | 03/22/2017 | GOLDMAN SACHS & CO | 06/26/2017 | INTERCOMPANY TRANSFER | 330,000 | 364,492 | 374,812 | 362,751 | 0 | (1,740) | 0 | (1,740) | 0 | 0 | 12,060 | 12,060 | 5,786 | 688 |
| 785592-AM-8 | SABINE PASS LIQUEFACTION LLC | | 01/25/2017 | BAIRD (ROBERT W) & CO INC | 06/26/2017 | INTERCOMPANY TRANSFER | 75,000 | 81,551 | 82,888 | 81,254 | 0 | (297) | 0 | (297) | 0 | 0 | 1,634 | 1,634 | 3,457 | 1,746 |
| 824348-AU-0 | SHERWIN WILLIAMS CO | | 05/02/2017 | CITIGROUP GLOBAL | 05/16/2017 | BANK OF NEW YORK | 55,000 | 54,966 | 55,261 | 54,966 | 0 | 0 | 0 | 0 | 0 | 0 | 295 | 295 | 13 | 0 |
| 824348-AX-4 | SHERWIN WILLIAMS CO | | 05/02/2017 | CITIGROUP GLOBAL | 06/06/2017 | MORGAN STANLEY & CO INC | 50,000 | 49,657 | 52,234 | 49,657 | 0 | 1 | 0 | 1 | 0 | 0 | 2,577 | 2,577 | 144 | 0 |
| 842587-CV-7 | SOUTHERN CO | | 04/05/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 205,000 | 196,968 | 203,560 | 197,133 | 0 | 165 | 0 | 165 | 0 | 0 | 6,427 | 6,427 | 3,239 | 1,832 |
| 8426EP-AC-2 | SOUTHERN CO GAS CAP | | 05/04/2017 | BANK OF NEW YORK | 06/26/2017 | INTERCOMPANY TRANSFER | 50,000 | 49,883 | 52,221 | 49,881 | 0 | (1) | 0 | (1) | 0 | 0 | 2,340 | 2,340 | 293 | 0 |
| 84756N-AG-4 | SPECTRA ENERGY PARTNERS LP | | 06/04/2017 | UBS WARBURG LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 105,000 | 99,054 | 104,291 | 99,077 | 0 | 23 | 0 | 23 | 0 | 0 | 5,214 | 5,214 | 1,326 | 289 |
| 87166F-AA-1 | SYNCHRONY FINANCIAL | | 06/07/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 365,000 | 363,434 | 364,302 | 363,449 | 0 | 15 | 0 | 15 | 0 | 0 | 853 | 853 | 426 | 0 |
| 87612E-BE-5 | TARGET CORP | | 04/05/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | INTERCOMPANY TRANSFER | 195,000 | 182,957 | 183,215 | 183,215 | 0 | 258 | 0 | 258 | 0 | 0 | 3,378 | 3,378 | 3,399 | 2,370 |
| 878091-BF-3 | TEACHERS INS & ANNUITY ASSN 144A | | 05/03/2017 | BANK OF NEW YORK | 06/26/2017 | INTERCOMPANY TRANSFER | 90,000 | 89,712 | 94,288 | 89,713 | 0 | 1 | 0 | 1 | 0 | 0 | 4,575 | 4,575 | 512 | 0 |
| 891906-AC-3 | TOTAL SYS SVCS INC | | 04/28/2017 | BAIRD (ROBERT W) & CO INC | 06/26/2017 | INTERCOMPANY TRANSFER | 175,000 | 190,292 | 192,561 | 190,050 | 0 | (242) | 0 | (242) | 0 | 0 | 2,511 | 2,511 | 1,983 | 747 |
| 873050-CH-2 | TTX CO 144A | | 01/30/2017 | FTN FINANCIAL SECURITIES CORP | 06/26/2017 | INTERCOMPANY TRANSFER | 350,000 | 352,699 | 360,631 | 352,578 | 0 | (120) | 0 | (120) | 0 | 0 | 8,053 | 8,053 | 5,635 | 595 |
| 902494-BQ-4 | TYSON FOODS INC | | 05/23/2017 | MORGAN STANLEY & CO INC | 06/26/2017 | INTERCOMPANY TRANSFER | 55,000 | 54,679 | 58,421 | 54,679 | 0 | 0 | 0 | 0 | 0 | 0 | 3,742 | 3,742 | 167 | 0 |
| 92343V-DU-5 | VERIZON COMMUNICATIONS INC | | 03/13/2017 | BARCLAYS CAP INC | 06/26/2017 | INTERCOMPANY TRANSFER | 100,000 | 99,230 | 108,565 | 99,236 | 0 | 6 | 0 | 6 | 0 | 0 | 9,329 | 9,329 | 1,458 | 0 |
| 92343V-DX-9 | VERIZON COMMUNICATIONS INC | | 03/13/2017 | BANK OF AMERICA SEC LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 310,000 | 310,000 | 312,788 | 310,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,788 | 2,788 | 1,877 | 0 |
| 92343V-DZ-4 | VERIZON COMMUNICATIONS INC | | 05/11/2017 | RBC CAPITAL MARKETS LLC | 06/26/2017 | INTERCOMPANY TRANSFER | 500,000 | 500,000 | 498,947 | 500,000 | 0 | 0 | 0 | 0 | 0 | 0 | (1,053) | (1,053) | 837 | 0 |
| 949746-SK-8 | WELLS FARGO CO NEW | | 04/05/2017 | PERSHING LLC | 06/26/2017 | VARIOUS | 700,000 | 704,893 | 711,902 | 704,686 | 0 | (207) | 0 | (207) | 0 | 0 | 7,216 | 7,216 | 8,926 | 4,535 |
| 95980Z-AU-3 | WESTERN UN CO | | 03/08/2017 | BARCLAYS CAP INC | 04/18/2017 | BANK OF AMERICA SEC LLC | 475,000 | 474 | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2017 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 CUSIP Identification | 2 Description | 3 Foreign Date Acquired | 4 Name of Vendor | 5 Disposal Date | 6 Name of Purchaser | 7 Par Value (Bonds) or Number of Shares (Stocks) | 8 Actual Cost | 9 Consideration | 10 Book/ Adjusted Carrying Value at Disposal | Change in Book/Adjusted Carrying Value | | | | | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Interest and Dividends Received During Year | 21 Paid for Accrued Interest and Dividends |
|------------------------------|---|----------------------------------|---------------------|--------------------------|------------------------|---|------------------|--------------------|---|--|--|---|--|--|---|--|---|--|---|
| | | | | | | | | | | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Change In B./A. C.V. (12 + 13 - 14) | 16 Total Foreign Exchange Change in B./A. C.V. | | | | | |
| 606822-AL-8 | MITSUBISHI UFJ FINL GROUP INC. | C | 02/15/2017 | MORGAN STANLEY & CO INC. | 06/08/2017 | 110,000 | 110,000 | 112,019 | 110,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,019 | 2,019 | 1,008 | 0 |
| 86563V-AH-2 | SUMITOMO MITSUI TR BK LTD 144A | C | 02/27/2017 | GOLDMAN SACHS & CO | 06/26/2017 | 200,000 | 199,886 | 200,214 | 199,904 | 0 | 18 | 0 | 18 | 0 | 0 | 310 | 310 | 1,253 | 0 |
| 03835V-AF-3 | APTIV PLC SR NT 46 | C | 05/03/2017 | BANK OF NEW YORK | 06/26/2017 | 235,000 | 225,809 | 241,308 | 225,831 | 0 | 22 | 0 | 22 | 0 | 0 | 15,477 | 15,477 | 2,441 | 1,063 |
| 00507U-AF-8 | ACTAVIS FUNDING SGS | C | 04/28/2017 | BARCLAYS CAP INC. | 06/26/2017 | 175,000 | 180,448 | 163,947 | 180,338 | 0 | (110) | 0 | (110) | 0 | 0 | 3,609 | 3,609 | 3,575 | 2,583 |
| 00507U-AU-5 | ACTAVIS FUNDING SGS | C | 03/03/2017 | BANC OF AMERICA SEC LLC | 05/10/2017 | 130,000 | 130,957 | 135,598 | 130,954 | 0 | (3) | 0 | (3) | 0 | 0 | 4,644 | 4,644 | 4,117 | 2,967 |
| 40049J-BA-4 | GRUPO TELEVISIA SA | C | 03/02/2017 | NOMURA SEC/FIXED INCOME | 12/08/2017 | 200,000 | 179,660 | 202,874 | 179,890 | 0 | 230 | 0 | 230 | 0 | 0 | 22,984 | 22,984 | 10,806 | 3,167 |
| 62854A-AA-4 | MYLAN NV SR GLBL NT 26 | C | 05/10/2017 | GOLDMAN SAACHS & CO | 06/26/2017 | 60,000 | 59,416 | 61,200 | 59,422 | 0 | 7 | 0 | 7 | 0 | 0 | 1,778 | 1,778 | 1,257 | 988 |
| 39808U-AA-3 | GREYSTONE COMMERCIAL 144A | C | 03/03/2017 | JP MORGAN SECS INC-FI | 06/26/2017 | 1,000,000 | 1,000,000 | 1,000,410 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 410 | 410 | 8,041 | 0 |
| 05964H-AC-9 | BANCO SANTANDER SA | C | 04/04/2017 | BANC OF AMERICA SEC LLC | 06/26/2017 | 200,000 | 199,364 | 204,884 | 199,390 | 0 | 26 | 0 | 26 | 0 | 0 | 5,493 | 5,493 | 1,458 | 0 |
| 225401-AC-2 | CREDIT SUISSE GROUP 144A | C | 01/04/2017 | CREDIT SUISSE FIRST BOS | 06/26/2017 | 250,000 | 250,000 | 260,358 | 250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,358 | 10,358 | 4,966 | 0 |
| 90352J-AC-7 | UBS GROUP FDG SWITZ AG 144A | C | 03/16/2017 | UBS WARBURG LLC | 06/26/2017 | 255,000 | 255,000 | 270,007 | 255,000 | 0 | 0 | 0 | 0 | 0 | 0 | 15,007 | 15,007 | 2,802 | 0 |
| 06738E-AV-7 | BARCLAYS PLC | C | 01/03/2017 | BARCLAYS CAP INC. | 04/05/2017 | 200,000 | 199,814 | 199,892 | 199,815 | 0 | 1 | 0 | 1 | 0 | 0 | 77 | 77 | 2,475 | 0 |
| 06738E-AW-5 | BARCLAYS PLC | C | 05/10/2017 | JEFFRIES | 05/23/2017 | 204,000 | 206,350 | 209,559 | 206,343 | 0 | (7) | 0 | (7) | 0 | 0 | 3,216 | 3,216 | 466 | 164 |
| 404280-BK-4 | HSBC HLDGS PLC | D | 03/06/2017 | JP MORGAN CHASE/HSBCSI | 06/26/2017 | 200,000 | 200,000 | 209,274 | 200,000 | 0 | 0 | 0 | 0 | 0 | 0 | 9,274 | 9,274 | 2,335 | 0 |
| 53941Y-AD-5 | LLOYDS BKG GROUP PLC | C | 04/28/2017 | PERSHING LLC | 06/26/2017 | 275,000 | 274,568 | 279,479 | 274,574 | 0 | 6 | 0 | 6 | 0 | 0 | 4,905 | 4,905 | 4,727 | 3,208 |
| 756250-AE-9 | RECKITT BENCKISER TREAS 144A | C | 06/21/2017 | BANC OF AMERICA SEC LLC | 11/29/2017 | 305,000 | 304,085 | 298,744 | 304,120 | 0 | 35 | 0 | 35 | 0 | 0 | (5,375) | (5,375) | 3,940 | 0 |
| 76720A-AC-1 | RIO TINTO FIN USA PLC | C | 04/20/2017 | MORGAN STANLEY & CO INC. | 06/26/2017 | 45,000 | 44,572 | 46,945 | 44,573 | 0 | 2 | 0 | 2 | 0 | 0 | 2,371 | 2,371 | 645 | 330 |
| 80281L-AF-2 | SANTANDER UK PLC | C | 01/03/2017 | GOLDMAN SACHS & CO | 03/14/2017 | 210,000 | 210,000 | 207,904 | 210,000 | 0 | 0 | 0 | 0 | 0 | 0 | (2,096) | (2,096) | 1,396 | 0 |
| 3899999 | Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 29,943,000 | 30,115,855 | 30,684,542 | 30,107,254 | 0 | (8,602) | 0 | (8,602) | 0 | 0 | 577,289 | 577,289 | 368,487 | 141,911 |
| 8399998 | Bonds - Subtotals - Bonds | | | | | 294,442,032 | 301,719,422 | 302,767,606 | 301,685,333 | 0 | (34,089) | 0 | (34,089) | 0 | 0 | 1,082,273 | 1,082,273 | 897,984 | 395,278 |
| 9999999 | Totals | | | | | | 301,719,422 | 302,767,606 | 301,685,333 | 0 | (34,089) | 0 | (34,089) | 0 | 0 | 1,082,273 | 1,082,273 | 897,984 | 395,278 |

E15.4

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 CUSIP Identification | 2 Description Name of Subsidiary, Controlled or Affiliated Company | 3 Foreign | 4 NAIC Company Code | 5 ID Number | 6 NAIC Valuation Method (See Purposes And Procedures Manual of the NAIC Investment Analysis Office) | 7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | 8 Total Amount of Such Intangible Assets | 9 Book / Adjusted Carrying Value | 10 Nonadmitted Amount | Stock of Such Company Owned by Insurer on Statement Date | | |
|--|--|--------------|------------------------------|----------------|---|---|--|--|-----------------------------|--|---------------------------|--|
| | | | | | | | | | | 11 Number of Shares | 12 % of Outstanding | |
| NONE | | | | | | | | | | | | |
| 1999999 Totals - Preferred and Common Stocks | | | | | | | 0 | 0 | 0 | XXX | XXX | |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ _____
2. Total amount of intangible assets nonadmitted: \$ _____

SCHEDULE D - PART 6 - SECTION 2

| 1 CUSIP Identification | 2 Name of Lower-Tier Company | 3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company | 4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---------------------------------------|---------------------------------|---|--|---|--------------------------|
| | | | | 5 Number of Shares | 6 % of Outstanding |
| NONE | | | | | |
| 0399999 Totals - Preferred and Common | | | | XXX | XXX |

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due & Accrued | 9 Amount Received During Year |
|---|------------------------------------|-----------|-----------------------|--------------------------|-----------------------|--------------------------------------|--|-------------------------------------|
| Exempt Money Market Mutual Funds - as Identified by SVO | | | | | | | | |
| 60934N-10-4 | FEDERATED INVESTORS GOVT OBL INSTL | | | | | 70,548,403 | 0 | 0 |
| 316175-10-8 | FIDELITY INVESTS INSTL GOVT CL I | | 12/29/2017 | 0.000 | | 68,598,063 | 1 | 0 |
| 8599999 - Exempt Money Market Mutual Funds - as Identified by SVO | | | | | | 139,146,466 | 1 | 0 |
| All Other Money Market Mutual Funds | | | | | | | | |
| 711990-33-3 | TD BANK DEPOSIT SWEEP | | 12/29/2017 | 0.000 | | 245,235 | 0 | 33 |
| 8699999 - All Other Money Market Mutual Funds | | | | | | 245,235 | 0 | 33 |
| 8899999 Total Cash Equivalents | | | | | | 139,391,701 | 1 | 33 |

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, etc. | 1 Type of Deposits | 2 Purpose of Deposits | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|-----------------------|------------------------------|---|-----------------|-----------------------------------|-----------------|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama | AL | | .0 | .0 | .0 | .0 |
| 2. Alaska | AK | | .0 | .0 | .0 | .0 |
| 3. Arizona | AZ | | .0 | .0 | .0 | .0 |
| 4. Arkansas | AR | | .0 | .0 | .0 | .0 |
| 5. California | CA | | .0 | .0 | .0 | .0 |
| 6. Colorado | CO | | .0 | .0 | .0 | .0 |
| 7. Connecticut | CT | | .0 | .0 | .0 | .0 |
| 8. Delaware | DE | | .0 | .0 | .0 | .0 |
| 9. District of Columbia | DC | | .0 | .0 | .0 | .0 |
| 10. Florida | FL | | .0 | .0 | .0 | .0 |
| 11. Georgia | GA | | .0 | .0 | .0 | .0 |
| 12. Hawaii | HI | | .0 | .0 | .0 | .0 |
| 13. Idaho | ID | | .0 | .0 | .0 | .0 |
| 14. Illinois | IL | | .0 | .0 | .0 | .0 |
| 15. Indiana | IN | | .0 | .0 | .0 | .0 |
| 16. Iowa | IA | | .0 | .0 | .0 | .0 |
| 17. Kansas | KS | | .0 | .0 | .0 | .0 |
| 18. Kentucky | KY | | .0 | .0 | .0 | .0 |
| 19. Louisiana | LA | | .0 | .0 | .0 | .0 |
| 20. Maine | ME | | .0 | .0 | .0 | .0 |
| 21. Maryland | MD | | .0 | .0 | .0 | .0 |
| 22. Massachusetts | MA | | .0 | .0 | .0 | .0 |
| 23. Michigan | MI | | .0 | .0 | .0 | .0 |
| 24. Minnesota | MN | | .0 | .0 | .0 | .0 |
| 25. Mississippi | MS | | .0 | .0 | .0 | .0 |
| 26. Missouri | MO | | .0 | .0 | .0 | .0 |
| 27. Montana | MT | | .0 | .0 | .0 | .0 |
| 28. Nebraska | NE | | .0 | .0 | .0 | .0 |
| 29. Nevada | NV | | .0 | .0 | .0 | .0 |
| 30. New Hampshire | NH | | .0 | .0 | .0 | .0 |
| 31. New Jersey | NJ | ST Insolvency Claims Deposit | 628,927,641 | 629,170,537 | 2,230,110 | 2,214,689 |
| 32. New Mexico | NM | | .0 | .0 | .0 | .0 |
| 33. New York | NY | | .0 | .0 | .0 | .0 |
| 34. North Carolina | NC | | .0 | .0 | .0 | .0 |
| 35. North Dakota | ND | | .0 | .0 | .0 | .0 |
| 36. Ohio | OH | | .0 | .0 | .0 | .0 |
| 37. Oklahoma | OK | | .0 | .0 | .0 | .0 |
| 38. Oregon | OR | | .0 | .0 | .0 | .0 |
| 39. Pennsylvania | PA | | .0 | .0 | .0 | .0 |
| 40. Rhode Island | RI | | .0 | .0 | .0 | .0 |
| 41. South Carolina | SC | | .0 | .0 | .0 | .0 |
| 42. South Dakota | SD | | .0 | .0 | .0 | .0 |
| 43. Tennessee | TN | | .0 | .0 | .0 | .0 |
| 44. Texas | TX | | .0 | .0 | .0 | .0 |
| 45. Utah | UT | | .0 | .0 | .0 | .0 |
| 46. Vermont | VT | | .0 | .0 | .0 | .0 |
| 47. Virginia | VA | | .0 | .0 | .0 | .0 |
| 48. Washington | WA | | .0 | .0 | .0 | .0 |
| 49. West Virginia | WV | | .0 | .0 | .0 | .0 |
| 50. Wisconsin | WI | | .0 | .0 | .0 | .0 |
| 51. Wyoming | WY | | .0 | .0 | .0 | .0 |
| 52. American Samoa | AS | | .0 | .0 | .0 | .0 |
| 53. Guam | GU | | .0 | .0 | .0 | .0 |
| 54. Puerto Rico | PR | | .0 | .0 | .0 | .0 |
| 55. US Virgin Islands | VI | | .0 | .0 | .0 | .0 |
| 56. Northern Mariana Islands | MP | | .0 | .0 | .0 | .0 |
| 57. Canada | CAN | | .0 | .0 | .0 | .0 |
| 58. Aggregate Other Alien | OT | XXX | .0 | .0 | .0 | .0 |
| 59. Total | XXX | XXX | 628,927,641 | 629,170,537 | 2,230,110 | 2,214,689 |
| 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 |

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

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ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2017
 OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

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

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

Country of Domicile United States

Licensed as business type: Life, Accident & Health [] Property/Casualty [] Hospital, Medical & Dental Service or Indemnity []
 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 Plz E Ste PP-15D , Newark, NJ, US 07105-2248
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Web Site Address www.horizonblue.com

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

OFFICERS

| | | | |
|-----------------------------|---|------------------------------|------------------|
| <u>Kevin Patrick Conlin</u> | <u>CEO</u> | <u>Linda Anne Willett</u> | <u>Secretary</u> |
| <u>David Robert Huber</u> | <u>Executive Vice President/CFO/Treasurer</u> | <u>Robert Anthony Marino</u> | <u>Chairman</u> |

OTHER OFFICERS

| | | | |
|------------------------------------|------------------------------|-------------------------|---------------------------------|
| <u>Erhardt Hsiao Lin Preitauer</u> | <u>President</u> | <u>Allen James Karp</u> | <u>Executive Vice President</u> |
| <u>Paul Gregory Alexander M.D.</u> | <u>Chief Medical Officer</u> | | |

DIRECTORS OR TRUSTEES

| | | | |
|------------------------------------|---------------------------|------------------------------------|---------------------------|
| <u>Christopher Michael Lepre</u> | <u>David Robert Huber</u> | <u>Robert Anthony Marino</u> | <u>Mark Leon Barnard</u> |
| <u>Erhardt Hsiao Lin Preitauer</u> | <u>Allen James Karp</u> | <u>Paul Gregory Alexander M.D.</u> | <u>Thomas Robert Graf</u> |

State of New Jersey

ss

County of Essex

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

Kevin Patrick Conlin
CEO

Linda Anne Willett
Secretary

David Robert Huber
Executive Vice President/CFO/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 _____

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

| Type of Health Care Receivables | Health Care Receivables Collected During the Year | | Health Care Receivables Accrued as of December 31 of Current Year | | 5 | 6 |
|---|--|--|---|---|--|---|
| | 1 On Amounts Accrued Prior to January 1 of Current Year | 2 On Claims Accrued During the Year | 3 On Amounts Accrued December 31 of Prior Year | 4 On Amounts Accrued During the Year | Health Care Receivables in Prior Years (Columns 1 + 3) | Estimated Health Care Receivables Accrued as of December 31 of Prior Year |
| 1. Pharmaceutical rebate receivables | 14,094,396 | 0 | 0 | 7,230,900 | 14,094,396 | 14,094,396 |
| 2. Claim overpayment receivables | 14,226,308 | 0 | (387,103) | 34,603,270 | 13,839,205 | 13,839,205 |
| 3. Loans and advances to providers | 19,337,478 | 31,635,958 | 2,723,918 | 22,067,723 | 22,061,396 | 22,061,396 |
| 4. Capitation arrangement receivables | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. Risk sharing receivables | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Other health care receivables | 0 | 0 | 4,176,261 | 1,705,797 | 4,176,261 | 4,176,261 |
| 7. Totals (Lines 1 through 6) | 47,658,182 | 31,635,958 | 6,513,076 | 65,607,690 | 54,171,258 | 54,171,258 |

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

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

EXHIBIT 4 – CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

| 1 Account | 2 1 - 30 Days | 3 31 - 60 Days | 4 61 - 90 Days | 5 91 - 120 Days | 6 Over 120 Days | 7 Total |
|--|------------------|-------------------|-------------------|--------------------|--------------------|-------------|
| Claims Unpaid (Reported) | 8,357,909 | 0 | 0 | 0 | 0 | 8,357,909 |
| 0199999 Individually listed claims unpaid | 8,357,909 | 0 | 0 | 0 | 0 | 8,357,909 |
| 0299999 Aggregate accounts not individually listed-uncovered | 0 | 0 | 0 | 0 | 0 | 0 |
| 0399999 Aggregate accounts not individually listed-covered | 0 | 0 | 0 | 0 | 0 | 0 |
| 0499999 Subtotals | 8,357,909 | 0 | 0 | 0 | 0 | 8,357,909 |
| 0599999 Unreported claims and other claim reserves | | | | | | 443,306,200 |
| 0699999 Total amounts withheld | | | | | | 0 |
| 0799999 Total claims unpaid | | | | | | 451,664,109 |
| 0899999 Accrued medical incentive pool and bonus amounts | | | | | | 977,374 |

EXHIBIT 8 – FURNITURE, EQUIPMENT AND SUPPLIES OWNED

| Description | 1 Cost | 2 Improvements | 3 Accumulated Depreciation | 4 Book Value Less Encumbrances | 5 Assets Not Admitted | 6 Net Admitted Assets |
|--|-----------|-------------------|----------------------------------|--------------------------------------|-----------------------------|--------------------------|
| 1. Administrative furniture and equipment | 3,874,159 | .0 | 3,874,159 | .0 | .0 | .0 |
| 2. Medical furniture, equipment and fixtures | .0 | .0 | .0 | .0 | .0 | .0 |
| 3. Pharmaceuticals and surgical supplies | .0 | .0 | .0 | .0 | .0 | .0 |
| 4. Durable medical equipment | .0 | .0 | .0 | .0 | .0 | .0 |
| 5. Other property and equipment | 807,994 | 2,564,588 | 1,544,961 | 1,826,761 | 1,826,761 | 0 |
| 6. Total | 4,682,153 | 2,564,588 | 5,419,120 | 1,826,761 | 1,826,761 | 0 |



ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare of New Jersey, Inc.

2.

(LOCATION)

| NAIC Group Code | 1202 | BUSINESS IN THE STATE OF New Jersey | | DURING THE YEAR 2017 | | | | | | NAIC Company Code 95529 | |
|---|---------------|-------------------------------------|------------|----------------------|-------------|-------------|---------------------------------------|----------------------|--------------------|-------------------------|--|
| | 1 | Comprehensive (Hospital & Medical) | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | |
| | Total | 2 Individual | 3 Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefit Plan | Title XVIII Medicare | Title XIX Medicaid | Other | |
| Total Members at end of: | | | | | | | | | | | |
| 1. Prior Year | 897,267 | 1 | 5,136 | 0 | 0 | 0 | 0 | 0 | 892,130 | 0 | |
| 2. First Quarter | 892,653 | 1 | 3,744 | 0 | 0 | 0 | 0 | 1,760 | 887,148 | 0 | |
| 3. Second Quarter | 899,514 | 1 | 3,655 | 0 | 0 | 0 | 0 | 2,743 | 893,115 | 0 | |
| 4. Third Quarter | 883,850 | 1 | 3,495 | 0 | 0 | 0 | 0 | 5,127 | 875,227 | 0 | |
| 5. Current Year | 878,351 | 1 | 3,377 | 0 | 0 | 0 | 0 | 5,983 | 868,990 | 0 | |
| 6. Current Year Member Months | 10,667,318 | 12 | 43,010 | 0 | 0 | 0 | 0 | 40,313 | 10,583,983 | 0 | |
| Total Member Ambulatory Encounters for Year: | | | | | | | | | | | |
| 7. Physician | 11,090,991 | 50 | 45,163 | 0 | 0 | 0 | 0 | 2,480 | 11,043,298 | 0 | |
| 8. Non-Physician | 2,544,404 | 2 | 17,968 | 0 | 0 | 0 | 0 | 1,005 | 2,525,429 | 0 | |
| 9. Total | 13,635,395 | 52 | 63,131 | 0 | 0 | 0 | 0 | 3,485 | 13,568,727 | 0 | |
| 10. Hospital Patient Days Incurred | 342,364 | 0 | 634 | 0 | 0 | 0 | 0 | 12,906 | 328,824 | 0 | |
| 11. Number of Inpatient Admissions | 70,783 | 0 | 140 | 0 | 0 | 0 | 0 | 1,676 | 68,967 | 0 | |
| 12. Health Premiums Written (b) | 5,074,835,761 | 24,873 | 28,391,304 | 0 | 0 | 0 | 0 | 88,004,293 | 4,958,415,291 | 0 | |
| 13. Life Premiums Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 14. Property/Casualty Premiums Written | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 15. Health Premiums Earned | 5,062,372,424 | 24,873 | 28,420,597 | 0 | 0 | 0 | 0 | 79,704,293 | 4,954,222,661 | 0 | |
| 16. Property/Casualty Premiums Earned | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| 17. Amount Paid for Provision of Health Care Services | 4,464,076,600 | 67,381 | 25,747,927 | 0 | 0 | 0 | 0 | 44,838,151 | 4,393,423,141 | 0 | |
| 18. Amount Incurred for Provision of Health Care Services | 4,488,972,899 | 66,714 | 24,689,965 | 0 | 0 | 0 | 0 | 55,251,679 | 4,408,964,541 | 0 | |

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

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

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION

Horizon Healthcare of New Jersey, Inc.

2.

(LOCATION)

| NAIC Group Code | 1202 | BUSINESS IN THE STATE OF Consolidated | | DURING THE YEAR 2017 | | | | | | NAIC Company Code | | 95529 |
|---|---------------|---------------------------------------|------------|-----------------------------|---------------------|---------------------|---|------------------------------|----------------------------|-------------------|--|-------|
| | 1 Total | Comprehensive (Hospital & Medical) | | 4 Medicare Supplement | 5 Vision Only | 6 Dental Only | 7 Federal Employees Health Benefit Plan | 8 Title XVIII Medicare | 9 Title XIX Medicaid | 10 Other | | |
| | | 2 Individual | 3 Group | | | | | | | | | |
| Total Members at end of: | | | | | | | | | | | | |
| 1. Prior Year | 897,267 | 1 | 5,136 | 0 | 0 | 0 | 0 | 0 | 892,130 | 0 | | |
| 2. First Quarter | 892,653 | 1 | 3,744 | 0 | 0 | 0 | 0 | 1,760 | 887,148 | 0 | | |
| 3. Second Quarter | 899,514 | 1 | 3,655 | 0 | 0 | 0 | 0 | 2,743 | 893,115 | 0 | | |
| 4. Third Quarter | 883,850 | 1 | 3,495 | 0 | 0 | 0 | 0 | 5,127 | 875,227 | 0 | | |
| 5. Current Year | 878,351 | 1 | 3,377 | 0 | 0 | 0 | 0 | 5,983 | 868,990 | 0 | | |
| 6. Current Year Member Months | 10,667,318 | 12 | 43,010 | 0 | 0 | 0 | 0 | 40,313 | 10,583,983 | 0 | | |
| Total Member Ambulatory Encounters for Year: | | | | | | | | | | | | |
| 7. Physician | 11,090,991 | 50 | 45,163 | 0 | 0 | 0 | 0 | 2,480 | 11,043,298 | 0 | | |
| 8. Non-Physician | 2,544,404 | 2 | 17,968 | 0 | 0 | 0 | 0 | 1,005 | 2,525,429 | 0 | | |
| 9. Total | 13,635,395 | 52 | 63,131 | 0 | 0 | 0 | 0 | 3,485 | 13,568,727 | 0 | | |
| 10. Hospital Patient Days Incurred | 342,364 | 0 | 634 | 0 | 0 | 0 | 0 | 12,906 | 328,824 | 0 | | |
| 11. Number of Inpatient Admissions | 70,783 | 0 | 140 | 0 | 0 | 0 | 0 | 1,676 | 68,967 | 0 | | |
| 12. Health Premiums Written (b) | 5,074,835,761 | 24,873 | 28,391,304 | 0 | 0 | 0 | 0 | 88,004,293 | 4,958,415,291 | 0 | | |
| 13. Life Premiums Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| 14. Property/Casualty Premiums Written | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| 15. Health Premiums Earned | 5,062,372,424 | 24,873 | 28,420,597 | 0 | 0 | 0 | 0 | 79,704,293 | 4,954,222,661 | 0 | | |
| 16. Property/Casualty Premiums Earned | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| 17. Amount Paid for Provision of Health Care Services | 4,464,076,600 | 67,381 | 25,747,927 | 0 | 0 | 0 | 0 | 44,838,151 | 4,393,423,141 | 0 | | |
| 18. Amount Incurred for Provision of Health Care Services | 4,488,972,899 | 66,714 | 24,689,965 | 0 | 0 | 0 | 0 | 55,251,679 | 4,408,964,541 | 0 | | |

(a) For health business: number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

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

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SCHEDULE S - PART 1 - SECTION 2

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

| 1 NAIC Company Code | 2 ID Number | 3 Effective Date | 4 Name of Reinsured | 5 Domiciliary Jurisdiction | 6 Type of Reinsurance Assumed | 7 Premiums | 8 Unearned Premiums | 9 Reserve Liability Other Than For Unearned Premiums | 10 Reinsurance Payable on Paid and Unpaid Losses | 11 Modified Coinsurance Reserve | 12 Funds Withheld Under Coinsurance |
|------------------------------|-------------------|---------------------|------------------------|----------------------------------|--|---------------|---------------------------|--|---|--|---|
| NONE | | | | | | | | | | | |
| 9999999 Totals | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

| 1 NAIC Company Code | 2 ID Number | 3 Effective Date | 4 Name of Company | 5 Domiciliary Jurisdiction | 6 Type of Reinsurance Ceded | 7 Type of Business Ceded | 8 Premiums | 9 Unearned Premiums (Estimated) | 10 Reserve Credit Taken Other than for Unearned Premiums | Outstanding Surplus Relief | | 13 Modified Coinsurance Reserve | 14 Funds Withheld Under Coinsurance |
|---|-------------------|------------------------|----------------------------|----------------------------------|--------------------------------------|-----------------------------------|---------------|--|---|----------------------------|------------------|--|---|
| | | | | | | | | | | 11 Current Year | 12 Prior Year | | |
| General Account - Authorized - Affiliates - U.S. - Other | | | | | | | | | | | | | |
| 55069 | 22-0999690 | 01/01/2017 | HORIZON HLTHCARE SERV INC | NJ | | CMM | 25,600,923 | 129,247 | 1,977,436 | | | | |
| 55069 | 22-0999690 | 01/01/2017 | HORIZON HLTHCARE SERV INC | NJ | | MR | 71,733,863 | 7,470,000 | 9,699,971 | | | | |
| 55069 | 22-0999690 | 01/01/2017 | HORIZON HLTHCARE SERV INC | NJ | | MC | 4,458,800,395 | 2,048,567 | 376,390,162 | | | | |
| 0299999 - General Account - Authorized - Affiliates - U.S. - Other | | | | | | | 4,556,135,181 | 9,647,814 | 388,067,568 | 0 | 0 | 0 | 0 |
| 0399999 - General Account - Authorized - Affiliates - U.S. - Total | | | | | | | 4,556,135,181 | 9,647,814 | 388,067,568 | 0 | 0 | 0 | 0 |
| 0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates | | | | | | | 4,556,135,181 | 9,647,814 | 388,067,568 | 0 | 0 | 0 | 0 |
| 1199999 - General Account - Authorized - Total General Account Authorized | | | | | | | 4,556,135,181 | 9,647,814 | 388,067,568 | 0 | 0 | 0 | 0 |
| 3499999 - General Account - Total General Account Authorized, Unauthorized and Certified | | | | | | | 4,556,135,181 | 9,647,814 | 388,067,568 | 0 | 0 | 0 | 0 |
| 6999999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999) | | | | | | | 4,556,135,181 | 9,647,814 | 388,067,568 | 0 | 0 | 0 | 0 |
| 9999999 Totals | | | | | | | | | | | | | |
| | | | | | | | 4,556,135,181 | 9,647,814 | 388,067,568 | 0 | 0 | 0 | 0 |

Schedule S - Part 4

NONE

Schedule S - Part 5

NONE

SCHEDULE S – PART 6Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

| | 1 2017 | 2 2016 | 3 2015 | 4 2014 | 5 2013 |
|---|-------------|-----------|-----------|-----------|-----------|
| A. OPERATIONS ITEMS | | | | | |
| 1. Premiums..... | 25,575 | .0 | .0 | .0 | .0 |
| 2. Title XVIII-Medicare..... | 79,204 | .0 | .0 | .0 | .0 |
| 3. Title XIX-Medicaid..... | 4,462,574 | .0 | .0 | .0 | .0 |
| 4. Commissions and reinsurance expense allowance..... | 0 | .0 | .0 | .0 | .0 |
| 5. Total hospital and medical expenses..... | 448,938,886 | .0 | .0 | .0 | .0 |
| B. BALANCE SHEET ITEMS | | | | | |
| 6. Premiums receivable..... | 15,805,383 | .0 | .0 | .0 | .0 |
| 7. Claims payable..... | 62,458,350 | .0 | .0 | .0 | .0 |
| 8. Reinsurance recoverable on paid losses..... | 0 | .0 | .0 | .0 | .0 |
| 9. Experience rating refunds due or unpaid..... | 0 | .0 | .0 | .0 | .0 |
| 10. Commissions and reinsurance expense allowances due..... | 0 | .0 | .0 | .0 | .0 |
| 11. Unauthorized reinsurance offset..... | 0 | .0 | .0 | .0 | .0 |
| 12. Offset for reinsurance with Certified Reinsurers..... | 0 | .0 | .0 | .0 | .0 |
| C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 13. Funds deposited by and withheld from (F)..... | 0 | .0 | .0 | .0 | .0 |
| 14. Letters of credit (L)..... | 0 | .0 | .0 | .0 | .0 |
| 15. Trust agreements (T)..... | 0 | .0 | .0 | .0 | .0 |
| 16. Other (O)..... | 0 | .0 | .0 | .0 | .0 |
| D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 17. Multiple Beneficiary Trust..... | 0 | .0 | .0 | .0 | .0 |
| 18. Funds deposited by and withheld from (F)..... | 0 | .0 | .0 | .0 | .0 |
| 19. Letters of credit (L)..... | 0 | .0 | .0 | .0 | .0 |
| 20. Trust agreements (T)..... | 0 | .0 | .0 | .0 | .0 |
| 21. Other (O)..... | 0 | .0 | .0 | .0 | .0 |

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

| | 1 | 2 | 3 |
|---|-------------------------------|----------------------------|------------------------------|
| | As Reported (net of ceded) | Restatement Adjustments | Restated (gross of ceded) |
| ASSETS (Page 2, Col. 3) | | | |
| 1. Cash and invested assets (Line 12) | 1,322,576,540 | 0 | 1,322,576,540 |
| 2. Accident and health premiums due and unpaid (Line 15)..... | 15,805,383 | 0 | 15,805,383 |
| 3. Amounts recoverable from reinsurers (Line 16.1)..... | 0 | 0 | 0 |
| 4. Net credit for ceded reinsurance..... | XXX | 388,067,568 | 388,067,568 |
| 5. All other admitted assets (Balance)..... | 16,346,199 | 0 | 16,346,199 |
| 6. Total assets (Line 28) | 1,354,728,122 | 388,067,568 | 1,742,795,690 |
| LIABILITIES, CAPITAL AND SURPLUS (Page 3) | | | |
| 7. Claims unpaid (Line 1)..... | 63,596,540 | 388,067,568 | 451,664,108 |
| 8. Accrued medical incentive pool and bonus payments (Line 2)..... | 977,374 | 0 | 977,374 |
| 9. Premiums received in advance (Line 8)..... | 139,764 | 0 | 139,764 |
| 10. Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19, first inset amount plus second inset amount)..... | 187,130,096 | 0 | 187,130,096 |
| 11. Reinsurance in unauthorized companies (Line 20 minus inset amount)..... | 0 | 0 | 0 |
| 12. Reinsurance with Certified Reinsurers (Line 20 inset amount)..... | 0 | 0 | 0 |
| 13. Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)..... | 0 | 0 | 0 |
| 14. All other liabilities (Balance)..... | 58,294,871 | 0 | 58,294,871 |
| 15. Total liabilities (Line 24)..... | 310,138,645 | 388,067,568 | 698,206,213 |
| 16. Total capital and surplus (Line 33)..... | 1,044,589,477 | XXX | 1,044,589,477 |
| 17. Total liabilities, capital and surplus (Line 34) | 1,354,728,122 | 388,067,568 | 1,742,795,690 |
| NET CREDIT FOR CEDED REINSURANCE | | | |
| 18. Claims unpaid..... | 388,067,568 | | |
| 19. Accrued medical incentive pool..... | 0 | | |
| 20. Premiums received in advance | 0 | | |
| 21. Reinsurance recoverable on paid losses | 0 | | |
| 22. Other ceded reinsurance recoverables | 0 | | |
| 23. Total ceded reinsurance recoverables | 388,067,568 | | |
| 24. Premiums receivable | 0 | | |
| 25. Funds held under reinsurance treaties with authorized and unauthorized reinsurers | 0 | | |
| 26. Unauthorized reinsurance | 0 | | |
| 27. Reinsurance with Certified Reinsurers..... | 0 | | |
| 28. Funds held under reinsurance treaties with Certified Reinsurers..... | 0 | | |
| 29. Other ceded reinsurance payables/offsets | 0 | | |
| 30. Total ceded reinsurance payables/offsets | 0 | | |
| 31. Total net credit for ceded reinsurance | 388,067,568 | | |

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

Allocated By States and Territories

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

NONE

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

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

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

| Asterisk | Explanation |
|----------|-------------|
| | |

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|------------------------|------------|--|-----------------------|-----------------------|--|--|---|---|-----|--|---------------|--|
| NAIC Company Code | ID Number | Names of Insurers and Parent, Subsidiaries or Affiliates | Shareholder Dividends | Capital Contributions | Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | Management Agreements and Service Contracts | Income/ (Disbursements) Incurred Under Reinsurance Agreements | * | Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | Totals | Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
| 11146 | 22-3331515 | Horizon Healthcare Dental, Inc. | 0 | 0 | 0 | 0 | 4,031,819 | 0 | | 0 | 4,031,819 | 0 |
| | 22-2561496 | Horizon Healthcare Plan Holding Company, | 0 | 0 | 0 | 0 | (16,021) | 0 | | 0 | (16,021) | 0 |
| 95529 | 22-2651245 | Horizon Healthcare of New Jersey, Inc. | 0 | 0 | 0 | 0 | 220,158,522 | 0 | | 0 | 220,158,522 | 0 |
| | 22-3346524 | Horizon Casualty Services, Inc. | 0 | 0 | 0 | 0 | 11,406,247 | 0 | | 0 | 11,406,247 | 0 |
| | 46-2605607 | Multistate Professional Services, Inc. | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 |
| 55069 | 22-0999690 | Horizon Healthcare Services, Inc. | 0 | (8,731,853) | 0 | 0 | (284,770,129) | 0 | | 0 | (293,501,982) | 0 |
| 00000 | 13-4290405 | Enterprise Property Holdings, LLC | 0 | 0 | 0 | 0 | (2,934,996) | 0 | | 0 | (2,934,996) | 0 |
| | 27-1179993 | 3 Penn Plaza Prop. Urban Renewal Holding | 0 | 0 | 0 | 0 | (9,479,662) | 0 | | 0 | (9,479,662) | 0 |
| 14690 | 46-1362174 | Horizon Insurance Company | 0 | 0 | 0 | 0 | 61,101,455 | 0 | | 0 | 61,101,455 | 0 |
| | 47-4428396 | Multistate Investment Services, Inc. | 0 | 8,731,853 | 0 | 0 | 502,764 | 0 | | 0 | 9,234,617 | 0 |
| | | | 0 | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 |
| 9999999 Control Totals | | | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

MARCH FILING

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

APRIL FILING

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

JUNE FILING

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

AUGUST FILING

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

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

MARCH FILING

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

APRIL FILING

| | |
|--|---------------|
| 20. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? |NO..... |
| 21. Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC? |NO..... |
| 22. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? |YES..... |
| 23. Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1? |YES..... |

AUGUST FILING

| | |
|--|----------|
| 24. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | YES..... |
|--|----------|

Explanation:

- 11.
- 12.
- 13.
- 14.
- 15.
- 16.
- 17.
- 18.
- 19.
- 20.
- 21.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Bar code:

11. 
9 5 5 2 9 2 0 1 7 3 6 0 5 9 0 0 0

12. 
9 5 5 2 9 2 0 1 7 2 0 5 0 0 0 0 0

13. 
9 5 5 2 9 2 0 1 7 4 2 0 0 0 0 0 0

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

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

16. 
9 5 5 2 9 2 0 1 7 3 6 5 0 0 0 0 0

17. 
9 5 5 2 9 2 0 1 7 2 2 4 0 0 0 0 0

18. 
9 5 5 2 9 2 0 1 7 2 2 5 0 0 0 0 0

19. 
9 5 5 2 9 2 0 1 7 2 2 6 0 0 0 0 0

20. 
9 5 5 2 9 2 0 1 7 3 0 6 0 0 0 0 0

21. 
9 5 5 2 9 2 0 1 7 2 1 1 5 9 0 0 0

OVERFLOW PAGE FOR WRITE-INS

M002 Additional Aggregate Lines for Page 02 Line 25.

*ASSETS - Assets

| | 1 | 2 | 3 | 4 |
|--|---------|-----------------------|---|------------------------|
| | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 – 2) | Net Admitted Assets |
| 2504. ACA Risk Adjustment Receivable..... | 114,468 | 0 | 114,468 | 2,864,659 |
| 2505. Other Assets..... | 3,628 | 0 | 3,628 | |
| 2597. Summary of remaining write-ins for Line 25 from Page 2 | 118,096 | 0 | 118,096 | 2,864,659 |

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

| | |
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| | |
|--|------|
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| | |
|---|----|
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LIFE SUPPLEMENTS

For The Year Ended December 31, 2017

(To Be Filed By March 1)

Of The Horizon Healthcare of New Jersey, Inc. Insurance Company
 Address (City, State and Zip Code) Newark, NJ 07105-2248
 NAIC Group Code 1202 NAIC Company Code 95529 Employer's ID Number 22-2651245



ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

Statement of Actuarial Opinion

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

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

I, Gary H. Lin, Vice President and Chief Actuary, am an employee of Horizon Healthcare Services, Inc. (d/b/a Horizon Blue Cross Blue Shield of New Jersey), the indirect parent of Horizon Healthcare of New Jersey, Inc. and a member of the American Academy of Actuaries. I was appointed on August 9, 2011 in accordance with the requirements of the quarterly statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the quarterly statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2017:

| | |
|---|----------------|
| A. Claims unpaid (Page 3, Line 1); | \$ 63,596,540 |
| B. Accrued medical incentive pool and bonus payments (Page 3, Line 2); | \$ 977,384 |
| C. Unpaid claims adjustment expenses (Page 3, Line 3); | \$ 529,885 |
| D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D; | \$ 1,071,979 |
| E. Aggregate life policy reserves (Page 3, Line 5); | \$ 0 |
| F. Property/casualty unearned premium reserves (Page 3, Line 6); | \$ 0 |
| G. Aggregate health claim reserves (Page 3, Line 7); | \$ 0 |
| H. Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the quarterly statement; and | Not Applicable |
| I. Specified actuarial items presented as assets in the quarterly statements. | Not Applicable |

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

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

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

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

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



ANNUAL STATEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

Statement of Actuarial Opinion

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

A handwritten signature in blue ink, appearing to read "Gary H. Lin".

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



9 5 5 2 9 2 0 1 7 4 6 0 0 0 1 0 0

SUPPLEMENT FOR THE YEAR 2017 OF THE Horizon Healthcare of New Jersey, Inc.

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2017

(To Be Filed by March 1)

PART 1 - INTERROGATORIES

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

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

Table with 10 columns: 1 Name and Principal Position, 2 Year, 3 Salary, 4 Bonus, 5 Stock Awards, 6 Option Awards, 7 Sign-on Payments, 8 Severance Payments, 9 All Other Compensation, 10 Totals. Rows include Kevin P. Conlin, David R. Huber, Linda A. Willett, Robert A. Marino, Erhardt H. Preitauer, Allen J. Karp, and Paul G. Alexander M.D.

PART 3 - DIRECTOR COMPENSATION

Table with 7 columns: 1 Name and Principal Position or Occupation and Company (if Outside Director), 2 Direct Compensation, 3 Stock Awards, 4 Option Awards, 5 Other, 6 All Other Compensation Paid or Deferred, 7 Totals.

PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS

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