



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

(Name)

NAIC Group Code 1202, 1202 NAIC Company Code 95529 Employer's ID Number 22-2651245

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

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

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

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

Main Administrative Office 3 Penn Plaza East Ste PP-15D, Newark, NJ, US 07105-2248, 973-466-5607

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

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D, Newark, NJ, US 07105-2248, 973-466-5607

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Thomas D Protentis, 973-466-5607, thomas_protentis@horizonblue.com, 973-466-7110

OFFICERS

Kevin Patrick Conlin, Chairman & CEO, Linda Anne Willett, Secretary, Douglas Richard Simpson, CFO & Treasurer

OTHER OFFICERS

Paul Gregory Alexander M.D., Chief Medical Officer, Mark Leon Barnard, President, Christopher Michael Lepre, Executive Vice President

DIRECTORS OR TRUSTEES

Paul Gregory Alexander M.D. #, Mark Leon Barnard, Kevin Patrick Conlin, Allen James Karp, Christopher Michael Lepre, Douglas Richard Simpson, Kathleen Ann Swain #, Donald Liss M.D. #

State of New Jersey

County of Essex

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

Linda Anne Willett, Secretary

Douglas Richard Simpson, 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 of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	466,153,018	35.373	466,153,018	.0	466,153,018	35.373
1.02 All other governments	.0	0.000	.0	.0	.0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	.0	0.000	.0	.0	.0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	.0	0.000	.0	.0	.0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	461,271,132	35.002	461,271,132	.0	461,271,132	35.002
1.06 Industrial and miscellaneous	304,493,958	23.106	304,493,958	.0	304,493,958	23.106
1.07 Hybrid securities	1,073,075	0.081	1,073,075	.0	1,073,075	0.081
1.08 Parent, subsidiaries and affiliates	.0	0.000	.0	.0	.0	0.000
1.09 SVO identified funds	.0	0.000	.0	.0	.0	0.000
1.10 Unaffiliated bank loans	.0	0.000	.0	.0	.0	0.000
1.11 Total long-term bonds	1,232,991,182	93.562	1,232,991,182	.0	1,232,991,182	93.562
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	825,150	0.063	825,150	.0	825,150	0.063
2.02 Parent, subsidiaries and affiliates	.0	0.000	.0	.0	.0	0.000
2.03 Total preferred stocks	825,150	0.063	825,150	.0	825,150	0.063
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	42,521,718	3.227	42,521,718	.0	42,521,718	3.227
3.02 Industrial and miscellaneous Other (Unaffiliated)	139,800	0.011	139,800	.0	139,800	0.011
3.03 Parent, subsidiaries and affiliates Publicly traded	.0	0.000	.0	.0	.0	0.000
3.04 Parent, subsidiaries and affiliates Other	.0	0.000	.0	.0	.0	0.000
3.05 Mutual funds	6,044,958	0.459	6,044,958	.0	6,044,958	0.459
3.06 Unit investment trusts	.0	0.000	.0	.0	.0	0.000
3.07 Closed-end funds	.0	0.000	.0	.0	.0	0.000
3.08 Total common stocks	48,706,477	3.696	48,706,477	.0	48,706,477	3.696
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	.0	0.000	.0	.0	.0	0.000
4.02 Residential mortgages	.0	0.000	.0	.0	.0	0.000
4.03 Commercial mortgages	.0	0.000	.0	.0	.0	0.000
4.04 Mezzanine real estate loans	.0	0.000	.0	.0	.0	0.000
4.05 Total mortgage loans	.0	0.000	.0	.0	.0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	.0	0.000	.0	.0	.0	0.000
5.02 Properties held for production of income	.0	0.000	.0	.0	.0	0.000
5.03 Properties held for sale	.0	0.000	.0	.0	.0	0.000
5.04 Total real estate	.0	0.000	.0	.0	.0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(24,819,718)	(1.883)	(24,819,718)	.0	(24,819,718)	(1.883)
6.02 Cash equivalents (Schedule E, Part 2)	52,198,876	3.961	52,198,876	.0	52,198,876	3.961
6.03 Short-term investments (Schedule DA)	.0	0.000	.0	.0	.0	0.000
6.04 Total cash, cash equivalents and short-term investments	27,379,158	2.078	27,379,158	.0	27,379,158	2.078
7. Contract loans	.0	0.000	.0	.0	.0	0.000
8. Derivatives (Schedule DB)	.0	0.000	.0	.0	.0	0.000
9. Other invested assets (Schedule BA)	.0	0.000	.0	.0	.0	0.000
10. Receivables for securities	7,930,485	0.602	7,930,485	.0	7,930,485	0.602
11. Securities Lending (Schedule DL, Part 1)	.0	0.000	.0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,317,832,452	100.000	1,317,832,452	0	1,317,832,452	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....		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.....		0
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....	0	
9.2 Totals, Part 3, Column 14.....	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15.....	0	
10.2 Totals, Part 3, Column 11.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12. Deduct total nonadmitted amounts.....		0
13. Statement value at end of current period (Line 11 minus Line 12).....		0

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		1,144,690,490
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		1,045,476,331
3. Accrual of discount.....		2,509,335
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12.....	4,133	
4.2 Part 2, Section 1, Column 15.....	44,416	
4.3 Part 2, Section 2, Column 13.....	6,719,353	
4.4 Part 4, Column 11.....	(24,880,325)	(18,112,424)
5. Total gain (loss) on disposals, Part 4, Column 19.....		42,394,185
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		932,048,361
7. Deduct amortization of premium.....		2,190,660
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.....	(6,733)	
8.3 Part 2, Section 2, Column 16.....	147,923	
8.4 Part 4, Column 15.....	48,491	189,681
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.....	482,846	
9.4 Part 4, Column 13.....	0	482,846
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2).....		97,079
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		1,282,522,809
12. Deduct total nonadmitted amounts.....		0
13. Statement value at end of current period (Line 11 minus Line 12).....		1,282,522,809

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					
1. United States		466,153,018	470,675,648	464,999,724	463,091,263
2. Canada		0	0	0	0
3. Other Countries		0	0	0	0
4. Totals		466,153,018	470,675,648	464,999,724	463,091,263
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	0	0	0	0
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	461,271,132	472,843,844	464,241,908	454,255,108
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	250,568,948	260,310,549	250,732,885	250,308,900
	9. Canada	2,493,707	2,642,952	2,485,594	2,456,000
	10. Other Countries	52,504,377	53,380,170	52,503,000	52,474,604
	11. Totals	305,567,033	316,333,671	305,721,480	305,239,504
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,232,991,182	1,259,853,163	1,234,963,112	1,222,585,875
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	327,600	327,600	315,000	
	15. Canada	0	0	0	
	16. Other Countries	497,550	573,892	503,431	
	17. Totals	825,150	901,492	818,431	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	825,150	901,492	818,431	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	29,190,877	29,190,877	25,882,924	
	21. Canada	1,186,707	1,186,707	1,109,155	
	22. Other Countries	18,328,892	18,328,892	16,624,523	
	23. Totals	48,706,477	48,706,477	43,616,602	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	48,706,477	48,706,477	43,616,602	
	26. Total Stocks	49,531,627	49,607,969	44,435,034	
	27. Total Bonds and Stocks	1,282,522,809	1,309,461,132	1,279,398,145	

ANNUAL STATEMENT FOR THE YEAR 2019 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	63,016,838	217,867,380	171,276,502	14,574,705	2,909,475	XXX	469,644,900	38.0	530,286,423	52.3	469,644,900	.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	63,016,838	217,867,380	171,276,502	14,574,705	2,909,475	XXX	469,644,900	38.0	530,286,423	52.3	469,644,900	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	495,250	0.1	0	.0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	495,250	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	60,688,859	204,754,481	156,147,790	32,435,747	7,244,256	XXX	461,271,132	37.3	301,207,321	29.7	461,271,132	.0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.7 Totals	60,688,859	204,754,481	156,147,790	32,435,747	7,244,256	XXX	461,271,132	37.3	301,207,321	29.7	461,271,132	0

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ANNUAL STATEMENT FOR THE YEAR 2019 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	18,320,054	83,626,670	70,223,052	9,300,603	3,660,825	XXX	185,131,205	15.0	94,425,510	9.3	102,834,300	82,296,905
6.2 NAIC 2	7,451,315	64,771,124	38,917,962	4,716,559	1,404,205	XXX	117,261,165	9.5	84,780,206	8.4	94,567,210	22,693,955
6.3 NAIC 3	751,525	206,566	1,063,621	.0	79,875	XXX	2,101,588	0.2	230,062	0.0	947,384	1,154,204
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	738,075	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	26,522,895	148,604,360	110,204,636	14,017,161	5,144,905	XXX	304,493,958	24.6	180,173,853	17.8	198,348,894	106,145,064
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	452,004	0	621,070	0	0	XXX	1,073,075	0.1	1,075,377	0.1	1,073,075	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	452,004	0	621,070	0	0	XXX	1,073,075	0.1	1,075,377	0.1	1,073,075	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
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2019 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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 142,025,751	506,248,530	397,647,344	56,311,055	13,814,557	0	1,116,047,237	90.3	XXX	XXX	1,033,750,332	82,296,905
11.2 NAIC 2	(d) 7,903,320	64,771,124	39,539,033	4,716,559	1,404,205	0	118,334,240	9.6	XXX	XXX	95,640,285	22,693,955
11.3 NAIC 3	(d) 751,525	206,566	1,063,621	0	79,875	0	2,101,588	0.2	XXX	XXX	947,384	1,154,204
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.7 Totals	150,680,597	571,226,220	438,249,998	61,027,613	15,298,637	0	(b) 1,236,483,064	100.0	XXX	XXX	1,130,338,001	106,145,064
11.8 Line 11.7 as a % of Col. 7	12.2	46.2	35.4	4.9	1.2	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.1 NAIC 1	178,948,703	350,842,426	365,442,510	24,638,548	6,542,317	0	XXX	XXX	926,414,504	91.4	894,903,213	31,511,291
12.2 NAIC 2	9,030,167	49,471,675	22,389,891	3,609,817	1,354,034	0	XXX	XXX	85,855,583	8.5	77,281,298	8,574,285
12.3 NAIC 3	0	150,563	0	0	79,500	0	XXX	XXX	230,062	0.0	79,500	150,563
12.4 NAIC 4	202,421	489,898	45,756	0	0	0	XXX	XXX	738,075	0.1	738,075	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	188,181,291	400,954,562	387,878,156	28,248,364	7,975,851	0	XXX	XXX	(b) 1,013,238,224	100.0	973,002,086	40,236,138
12.8 Line 12.7 as a % of Col. 9	18.6	39.6	38.3	2.8	0.8	0.0	XXX	XXX	100	XXX	96.0	4.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	134,176,091	463,656,940	372,016,756	51,639,673	12,260,872	0	1,033,750,332	83.6	894,903,213	88.3	1,033,750,332	XXX
13.2 NAIC 2	6,794,712	54,524,423	30,484,867	2,996,029	840,254	0	95,640,285	7.7	77,281,298	7.6	95,640,285	XXX
13.3 NAIC 3	601,024	206,566	59,919	0	79,875	0	947,384	0.1	79,500	0.0	947,384	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	738,075	0.1	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	141,571,827	518,387,929	402,561,542	54,635,701	13,181,001	0	1,130,338,001	91.4	973,002,086	96.0	1,130,338,001	XXX
13.8 Line 13.7 as a % of Col. 7	12.5	45.9	35.6	4.8	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	11.4	41.9	32.6	4.4	1.1	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,849,661	42,591,590	25,630,588	4,671,382	1,553,685	0	82,296,905	6.7	31,511,291	3.1	XXX	82,296,905
14.2 NAIC 2	1,108,608	10,246,701	9,054,165	1,720,530	563,950	0	22,693,955	1.8	8,574,285	0.9	XXX	22,693,955
14.3 NAIC 3	150,501	0	1,003,703	0	0	0	1,154,204	0.1	150,563	0.0	XXX	1,154,204
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	9,108,770	52,838,291	35,688,455	6,391,912	2,117,635	0	106,145,064	8.6	40,236,138	4.0	XXX	106,145,064
14.8 Line 14.7 as a % Col. 7	8.6	49.8	33.6	6.0	2.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	4.3	2.9	0.5	0.2	0.0	8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes \$ 106,145,064 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 3,491,882 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	50,212,458	183,609,422	150,272,664	0	380,055	XXX	384,474,599	31.1	503,439,374	49.7	384,474,599	0
1.02 Residential Mortgage-Backed Securities	12,804,380	34,257,958	21,003,838	14,574,705	2,529,420	XXX	85,170,301	6.9	26,847,049	2.7	85,170,301	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	63,016,838	217,867,380	171,276,502	14,574,705	2,909,475	XXX	469,644,900	38.0	530,286,423	52.3	469,644,900	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	495,250	0.1	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	495,250	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	26,911,440	113,347,395	96,659,906	2,170,511	1,840,845	XXX	240,930,097	19.5	241,648,322	23.9	240,930,097	0
5.02 Residential Mortgage-Backed Securities	33,777,418	91,407,086	59,487,884	30,265,236	5,403,412	XXX	220,341,035	17.8	59,558,998	5.9	220,341,035	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	60,688,859	204,754,481	156,147,790	32,435,747	7,244,256	XXX	461,271,132	37.3	301,207,321	29.7	461,271,132	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	15,009,146	90,013,587	74,513,902	6,313,008	1,896,656	XXX	187,746,300	15.2	126,232,527	12.5	150,435,285	37,311,015
6.02 Residential Mortgage-Backed Securities	28,036	198,186	191,316	223,836	129,065	XXX	770,440	0.1	0	0.0	0	770,440
6.03 Commercial Mortgage-Backed Securities	2,986,930	22,857,197	11,924,461	3,922,602	2,107,141	XXX	43,798,330	3.5	25,431,224	2.5	41,929,180	1,869,150
6.04 Other Loan-Backed and Structured Securities	8,498,784	35,535,390	23,574,957	3,557,715	1,012,044	XXX	72,178,888	5.8	28,510,102	2.8	5,984,430	66,194,459
6.05 Totals	26,522,895	148,604,360	110,204,636	14,017,161	5,144,905	XXX	304,493,958	24.6	180,173,853	17.8	198,348,894	106,145,064
7. Hybrid Securities												
7.01 Issuer Obligations	452,004	0	621,070	0	0	XXX	1,073,075	0.1	1,075,377	0.1	1,073,075	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	452,004	0	621,070	0	0	XXX	1,073,075	0.1	1,075,377	0.1	1,073,075	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2019 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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	92,585,049	386,970,404	322,067,542	8,483,520	4,117,556	XXX	814,224,071	65.8	XXX	XXX	776,913,055	37,311,015
11.02 Residential Mortgage-Backed Securities	46,609,835	125,863,230	80,683,037	45,063,777	8,061,897	XXX	306,281,776	24.8	XXX	XXX	305,511,336	770,440
11.03 Commercial Mortgage-Backed Securities	2,882,930	22,857,197	11,924,461	3,922,602	2,107,141	XXX	43,798,330	3.5	XXX	XXX	41,929,180	1,869,150
11.04 Other Loan-Backed and Structured Securities	8,498,784	35,535,390	23,574,957	3,557,715	1,012,044	XXX	72,178,888	5.8	XXX	XXX	5,984,430	66,194,459
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	150,680,597	571,226,220	438,249,998	61,027,613	15,298,637	0	1,236,483,064	100.0	XXX	XXX	1,130,338,001	106,145,064
11.09 Lines 11.08 as a % Col. 7	12.2	46.2	35.4	4.9	1.2	0.0	100.0	XXX	XXX	XXX	91.4	8.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	174,913,337	349,883,434	336,657,970	6,890,208	4,545,902	XXX	XXX	XXX	872,890,851	86.2	857,654,211	15,236,640
12.02 Residential Mortgage-Backed Securities	9,882,547	30,056,659	25,629,427	18,226,539	2,610,875	XXX	XXX	XXX	86,406,047	8.5	86,406,047	0
12.03 Commercial Mortgage-Backed Securities	537,713	7,212,576	15,796,234	1,065,627	819,074	XXX	XXX	XXX	25,431,224	2.5	25,431,224	0
12.04 Other Loan-Backed and Structured Securities	2,847,694	13,801,893	9,794,524	2,065,991	0	XXX	XXX	XXX	28,510,102	2.8	3,510,604	24,999,498
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Totals	188,181,291	400,954,562	387,878,156	28,248,364	7,975,851	0	XXX	XXX	1,013,238,224	100.0	973,002,086	40,236,138
12.09 Line 12.08 as a % of Col. 9	18.6	39.6	38.3	2.8	0.8	0.0	XXX	XXX	100.0	XXX	96.0	4.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	90,820,752	366,760,255	310,284,178	5,906,841	3,141,029	XXX	776,913,055	62.8	857,654,211	84.6	776,913,055	XXX
13.02 Residential Mortgage-Backed Securities	46,581,798	125,665,044	80,491,722	44,839,941	7,932,832	XXX	305,511,336	24.7	86,406,047	8.5	305,511,336	XXX
13.03 Commercial Mortgage-Backed Securities	2,677,431	22,546,505	10,905,852	3,692,251	2,107,141	XXX	41,929,180	3.4	25,431,224	2.5	41,929,180	XXX
13.04 Other Loan-Backed and Structured Securities	1,491,845	3,416,126	879,790	196,669	0	XXX	5,984,430	0.5	3,510,604	0.4	5,984,430	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	141,571,827	518,387,929	402,561,542	54,635,701	13,181,001	0	1,130,338,001	91.4	973,002,086	96.0	1,130,338,001	XXX
13.09 Line 13.08 as a % of Col. 7	12.5	45.9	35.6	4.8	1.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	11.4	41.9	32.6	4.4	1.1	0.0	91.4	XXX	XXX	XXX	91.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,764,297	20,210,149	11,783,364	2,576,679	976,527	XXX	37,311,015	3.0	15,236,640	1.5	XXX	37,311,015
14.02 Residential Mortgage-Backed Securities	28,036	198,186	191,316	223,836	129,065	XXX	770,440	0.1	0	0.0	XXX	770,440
14.03 Commercial Mortgage-Backed Securities	309,498	310,692	1,018,609	230,351	0	XXX	1,869,150	0.2	0	0.0	XXX	1,869,150
14.04 Other Loan-Backed and Structured Securities	7,006,938	32,119,264	22,695,167	3,361,046	1,012,044	XXX	66,194,459	5.4	24,999,498	2.5	XXX	66,194,459
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	9,108,770	52,838,291	35,688,455	6,391,912	2,117,635	0	106,145,064	8.6	40,236,138	4.0	XXX	106,145,064
14.09 Line 14.08 as a % of Col. 7	8.6	49.8	33.6	6.0	2.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.7	4.3	2.9	0.5	0.2	0.0	8.6	XXX	XXX	XXX	XXX	8.6

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ANNUAL STATEMENT FOR THE YEAR 2019 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	14,378,063	14,378,063	0	0	0
2. Cost of short-term investments acquired	86,115,800	75,115,800	0	11,000,000	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	100,465,918	89,465,918	0	11,000,000	0
7. Deduct amortization of premium	27,945	27,945	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.....	138,438,287	13,149,374	125,288,913	0
2. Cost of cash equivalents acquired.....	722,812,869	249,868,767	472,944,102	0
3. Accrual of discount.....	26,895	26,895	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	2,265	2,265	0	0
6. Deduct consideration received on disposals.....	809,081,438	259,555,418	549,526,020	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).....	52,198,876	3,491,882	48,706,994	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	52,198,876	3,491,882	48,706,994	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 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-SK-5	UNITED STATES TREAS BDS				1	380,062		99,9490	374,810	375,000	0	(6)	0	0	2.375	2.326	MN	613	0	12/31/2019	11/15/2049
912828-2A-7	UNITED STATES TREAS NTS				1	13,960,625		98,0660	13,729,296	14,000,000	0	3,811	0	0	1.500	1.536	FA	79,321	210,000	08/18/2016	08/15/2026
912828-5K-2	UNITED STATES TREAS NTS				1	4,280,719		104,5200	4,389,819	4,200,000	0	(15,824)	0	0	2.875	2.465	AO	20,567	120,750	01/04/2019	10/31/2023
912828-5S-5	UNITED STATES TREAS NTS				1	5,304,555		100,8360	5,344,303	5,300,000	0	(2,243)	0	0	2.500	2.471	JD	364	132,500	01/04/2019	12/31/2020
912828-6T-2	UNITED STATES TREAS NTS				1	5,584,482		104,0120	5,460,614	5,250,000	0	(12,190)	0	0	2.375	1.672	MN	16,100	62,344	08/13/2019	05/15/2029
912828-D5-6	UNITED STATES TREAS NTS				1	17,971,875		103,0630	18,551,250	18,000,000	0	2,800	0	0	2.375	2.407	FA	161,474	427,500	08/19/2014	08/15/2024
912828-F9-6	UNITED STATES TREAS NTS				1	5,341,406		100,7460	5,339,543	5,300,000	0	(4,165)	0	0	2.000	1.615	AO	18,055	53,000	10/17/2019	10/31/2021
912828-G5-3	UNITED STATES TREAS NTS				1	15,089,063		100,5820	15,087,300	15,000,000	0	(19,618)	0	0	1.875	1.746	MN	24,590	281,250	05/22/2017	11/30/2021
912828-J2-7	UNITED STATES TREAS NTS				1	13,996,517		101,4450	13,632,219	13,438,000	0	(64,410)	0	0	2.000	1.483	FA	101,515	268,760	08/18/2016	02/15/2025
912828-K7-4	UNITED STATES TREAS NTS				1	5,862,188		101,3710	6,082,266	6,000,000	0	13,511	0	0	2.000	2.273	FA	45,326	120,000	09/15/2015	08/15/2025
912828-M5-6	UNITED STATES TREAS NTS				1	64,556,094		102,7230	64,715,301	63,000,000	0	(155,301)	0	0	2.250	1.983	MN	183,029	1,417,500	02/16/2016	11/15/2025
912828-M9-8	UNITED STATES TREAS NTS				1	5,500,266		99,9770	5,498,713	5,500,000	0	0	0	0	1.625	1.632	MN	7,814	44,688	11/22/2019	11/30/2020
912828-MP-2	UNITED STATES TREAS NTS				1	17,807,344		100,2320	18,041,706	18,000,000	0	22,558	0	0	3.625	3.790	FA	246,461	652,500	02/18/2010	02/15/2020
912828-N8-9	UNITED STATES TREAS NTS				1	34,433,266		99,7230	35,501,281	35,600,000	0	507,991	0	0	1.375	2.899	JJ	204,845	489,500	10/25/2018	01/31/2021
912828-ND-8	UNITED STATES TREAS NTS				1	3,033,867		100,6680	3,020,040	3,000,000	0	(24,246)	0	0	3.500	2.644	MN	13,558	105,000	01/18/2019	05/15/2020
912828-PC-8	UNITED STATES TREAS NTS				1	9,236,719		100,8400	10,083,980	10,000,000	0	88,156	0	0	2.625	3.591	MN	33,894	262,500	02/17/2011	11/15/2020
912828-Q3-7	UNITED STATES TREAS NTS				1	14,784,375		99,5430	14,931,450	15,000,000	0	55,966	0	0	1.250	1.643	MS	47,643	187,500	05/22/2017	03/31/2021
912828-R3-6	UNITED STATES TREAS NTS				1	14,840,625		98,9880	14,848,245	15,000,000	0	15,406	0	0	1.625	1.749	MN	31,473	243,750	05/17/2016	05/15/2026
912828-RR-3	UNITED STATES TREAS NTS				1	5,050,000		100,7890	5,039,455	5,000,000	0	(10,865)	0	0	2.000	1.780	MN	12,912	100,000	04/12/2017	11/15/2021
912828-T6-7	UNITED STATES TREAS NTS				1	46,599,766		99,3980	46,717,248	47,000,000	0	34,943	0	0	1.250	1.690	AO	100,069	293,750	10/28/2019	10/31/2021
912828-TY-6	UNITED STATES TREAS NTS				1	4,945,313		100,0740	5,003,710	5,000,000	0	5,674	0	0	1.625	1.754	MN	10,491	81,250	12/26/2012	11/15/2022
912828-U8-1	UNITED STATES TREAS NTS				1	2,759,266		100,8010	2,761,942	2,740,000	0	(650)	0	0	2.000	1.650	JD	151	27,400	12/06/2019	12/31/2021
912828-VS-6	UNITED STATES TREAS NTS				1	28,487,969		102,9960	29,868,869	29,000,000	0	52,243	0	0	2.500	2.721	FA	273,845	725,000	08/13/2013	08/15/2023
912828-W6-3	UNITED STATES TREAS NTS				1	4,955,664		99,9920	4,999,610	5,000,000	0	35,298	0	0	1.625	2.535	MS	24,107	81,250	03/11/2019	03/15/2020
912828-XB-1	UNITED STATES TREAS NTS				1	32,253,750		102,0630	32,660,000	32,000,000	0	(28,455)	0	0	2.125	2.038	MN	87,802	680,000	05/17/2016	05/15/2025
912828-YF-1	UNITED STATES TREAS NTS				1	998,281		99,7700	997,695	1,000,000	0	145	0	0	1.500	1.566	MS	4,451	0	09/30/2019	09/15/2022
912828-YY-0	UNITED STATES TREAS NTS				1	125,154		100,3160	125,396	125,000	0	0	0	0	1.750	1.732	JD	6	0	12/26/2019	12/31/2024
912828-YL-8	UNITED STATES TREAS NTS TIPS				1	1,699,581		100,6590	1,711,204	1,700,000	969	26	0	0	0.125	0.135	AO	453	0	11/08/2019	10/15/2024
0199999	Bonds - U.S. Governments - Issuer Obligations					379,838,523	XXX	384,517,265	380,528,000	380,982,717	969	500,557	0	0	XXX	XXX	XXX	1,750,930	7,067,691	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR			4	1	31,517		110,6470	34,326	31,023	0	(15)	0	0	5.000	4.706	MON	129	1,551	02/04/2009	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	107,284		105,6440	104,400	98,822	0	(148)	0	0	3.500	1.994	MON	288	3,459	11/13/2012	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,043,514		103,6180	1,099,232	1,060,847	0	300	0	0	3.000	3.313	MON	2,652	31,825	10/11/2018	01/20/2043
36179N-BA-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,859,185		103,6190	1,865,730	1,800,575	0	27	0	0	3.000	2.480	MON	4,501	13,221	11/15/2019	04/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	749,417		105,3450	781,413	741,768	0	(144)	0	0	3.500	3.326	MON	2,163	25,962	10/11/2018	08/20/2043
36179N-Q4-3	GNMA PASS-THRU M SINGLE FAMILY			4	1	772,417		105,2030	817,527	777,092	0	52	0	0	3.500	3.642	MON	2,267	27,198	10/11/2018	10/20/2043
36179N-Q5-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	406,523		106,1230	415,948	391,948	0	(122)	0	0	4.000	2.953	MON	1,306	10,452	04/03/2019	10/20/2043
36179R-4E-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,400,134		104,2180	4,388,260	4,210,654	0	(50)	0	0	3.500	2.662	MON	12,281	12,281	11/05/2019	03/20/2046
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	247,439		104,0170	249,845	240,196	0	(95)	0	0	3.500	2.948	MON	701	8,407	12/16/2016	04/20/2045
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	120,098		103,4830	123,625	119,463	0	(13)	0	0	3.000	2.935	MON	299	3,584	02/01/2017	06/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	456,677		105,7860	475,613	449,599	0	(68)	0	0	4.000	3.559	MON	1,499	17,984	10/11/2018	08/20/2045
36179R-Q2-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,806,433		104,6190	2,801,253	2,677,574	0	(42)	0	0	3.500	2.602	MON	7,810	7,810	11/05/2019	10/20/2045
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	407,479		105,7860	408,765	386,406	0	(208)	0	0	4.000	2.473	MON	1,288	15,091	03/07/2019	12/20/2045

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,185,550	104.0330	4,186,859	4,024,567	4,185,177	0	(373)	0	0	3.500	2.766	MON	11,738	35,215	09/09/2019	04/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,262,861	103.2100	1,244,152	1,205,458	1,263,238	0	377	0	0	3.000	2.283	MON	3,014	6,674	10/01/2019	05/20/2046
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	748,718	104.0210	746,400	717,549	748,694	0	(24)	0	0	3.500	2.780	MON	2,093	2,093	11/05/2019	06/20/2046
36179S-GL-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,057,036	103.8790	1,055,114	1,015,710	1,056,838	0	(130)	0	0	3.500	2.751	MON	2,962	13,929	11/05/2019	07/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	434,012	103.2480	427,571	414,120	432,989	0	(321)	0	0	3.000	2.321	MON	1,035	12,424	10/07/2016	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	950,893	103.3000	1,019,016	986,460	951,398	0	503	0	0	3.000	3.601	MON	2,466	29,594	10/11/2018	09/20/2046
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,759,993	104.0050	1,840,582	1,769,708	1,760,899	0	923	0	0	3.500	3.622	MON	5,162	57,740	04/30/2019	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	423,121	104.5510	435,789	416,820	423,091	0	(57)	0	0	4.000	3.580	MON	1,389	16,673	10/11/2018	09/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	638,516	103.2320	683,808	662,399	638,847	0	330	0	0	3.000	3.601	MON	1,656	19,872	10/11/2018	10/20/2046
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,650,013	103.9410	1,699,241	1,634,814	1,649,897	0	(115)	0	0	3.500	3.340	MON	4,768	52,450	01/16/2019	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	314,633	107.0650	324,126	302,737	314,581	0	(109)	0	0	4.500	3.386	MON	1,135	13,623	10/11/2018	10/20/2046
36179S-QV-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,169,146	103.2250	1,200,474	1,162,968	1,169,098	0	(48)	0	0	3.000	2.933	MON	2,907	20,352	05/17/2019	11/20/2046
36179S-QX-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	915,677	104.3660	931,466	892,498	915,622	0	(206)	0	0	4.000	3.283	MON	2,975	35,700	10/11/2018	11/20/2046
36179S-QY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	260,683	107.1010	263,391	245,927	260,580	0	(153)	0	0	4.500	2.825	MON	922	11,067	07/24/2017	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	399,546	100.7760	427,963	424,669	400,211	0	424	0	0	2.500	3.346	MON	885	10,617	10/11/2018	12/20/2046
36179S-SP-3	GNMA PASS-THRU M SINGLE FAMILY			4	1	744,035	103.2740	778,121	753,453	744,116	0	82	0	0	3.000	3.215	MON	1,884	20,720	01/16/2019	12/20/2046
36179S-SQ-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,967,265	103.7900	2,025,506	1,951,544	1,967,326	0	180	0	0	3.500	3.371	MON	5,692	66,318	04/30/2019	12/20/2046
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,034,372	107.2420	1,037,313	967,268	1,034,951	0	579	0	0	4.500	2.583	MON	3,627	3,627	11/15/2019	01/20/2047
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	377,716	103.9880	385,298	370,521	377,812	0	(72)	0	0	4.000	3.459	MON	1,235	14,821	10/11/2018	02/20/2047
36179S-YR-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,971,400	103.1180	4,983,600	4,832,925	4,971,115	0	(239)	0	0	3.000	2.577	MON	12,082	22,843	11/05/2019	03/20/2047
36179T-7K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,128,266	104.1020	4,121,801	3,959,374	4,128,582	0	316	0	0	4.000	2.837	MON	13,198	13,198	11/05/2019	08/20/2048
36179T-7L-3	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,990,798	105.2260	2,007,642	1,907,930	1,994,348	0	3,549	0	0	4.500	3.261	MON	7,155	28,747	11/14/2019	08/20/2048
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,253,110	103.4050	1,274,141	1,232,185	1,256,447	0	3,337	0	0	3.500	3.142	MON	3,594	25,157	04/30/2019	06/20/2047
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	5,110,934	104.4890	5,097,072	4,878,082	5,112,252	0	1,318	0	0	4.000	2.690	MON	16,260	23,374	11/05/2019	07/20/2047
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	363,923	106.1730	375,817	353,967	365,105	0	(89)	0	0	4.500	3.626	MON	1,327	15,929	10/25/2018	08/20/2047
36179T-G5-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	3,213,380	104.8590	3,256,725	3,105,807	3,220,035	0	6,655	0	0	4.000	2.988	MON	10,353	77,175	05/17/2019	09/20/2047
36179T-LS-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	3,421,968	103.7870	3,435,496	3,310,149	3,424,802	0	2,834	0	0	3.500	2.869	MON	9,655	24,969	11/15/2019	11/20/2047
36179T-NR-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,025,643	103.8810	4,021,635	3,871,392	4,025,408	0	(236)	0	0	3.500	2.974	MON	11,292	11,292	11/05/2019	12/20/2047

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,607,248	102.8860	1,609,134	1,563,994	1,607,202	0	(46)	0	0	3.000	2.597	MON	3,910	3,910	11/05/2019	01/20/2048
36179T-QP-3	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,386,350	103.7140	1,385,563	1,335,939	1,386,605	0	254	0	0	3.500	2.809	MON	3,896	15,586	08/22/2019	01/20/2048
36179T-XW-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	668,219	105.0290	677,859	645,403	668,204	0	(15)	0	0	4.500	3.526	MON	2,420	26,623	01/16/2019	05/20/2048
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,312,086	105.1910	1,314,183	1,249,327	1,312,205	0	118	0	0	4.500	3.128	MON	4,685	4,685	11/05/2019	10/20/2048
36179U-EB-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	484,968	105.1930	485,066	461,120	486,834	0	1,865	0	0	5.000	3.474	MON	1,921	7,685	07/31/2019	10/20/2048
36179U-GA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,165,845	103.0130	1,165,990	1,131,888	1,165,809	0	(36)	0	0	3.000	2.560	MON	2,830	2,830	11/05/2019	11/20/2048
36179U-GB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,442,505	103.1100	2,427,073	2,353,867	2,442,514	0	9	0	0	3.500	2.819	MON	6,865	6,865	11/05/2019	11/20/2048
36179U-H2-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,208,070	103.0390	2,205,217	2,140,186	2,207,846	0	(224)	0	0	3.000	2.535	MON	5,350	16,051	09/06/2019	12/20/2048
36179U-KW-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	401,335	103.1100	400,366	388,291	402,425	0	1,090	0	0	3.500	2.829	MON	1,133	0	11/27/2019	01/20/2049
36179U-ZS-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,127,102	102.7830	1,126,603	1,096,103	1,127,035	0	(67)	0	0	3.000	2.661	MON	2,740	8,221	08/27/2019	09/20/2049
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	159,224	108.0110	166,364	154,025	159,072	0	(103)	0	0	4.500	3.611	MON	578	6,931	10/11/2018	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	420,209	106.1440	430,223	405,320	419,402	0	(242)	0	0	4.000	3.126	MON	1,351	16,213	10/11/2018	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	135,799	105.6740	132,320	125,215	134,714	0	(200)	0	0	3.500	2.019	MON	365	4,383	08/01/2012	02/20/2042
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	391,536	105.6740	382,661	362,114	388,655	0	(541)	0	0	3.500	2.066	MON	1,056	12,674	09/04/2012	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	120,925	108.0110	125,147	115,865	120,837	0	(98)	0	0	4.500	3.258	MON	435	5,214	10/11/2018	10/20/2039
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	78,696	108.0230	82,791	76,642	78,565	0	(40)	0	0	4.500	3.875	MON	287	3,449	02/22/2016	09/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	231,439	105.9990	240,614	226,997	231,360	0	(87)	0	0	4.000	3.428	MON	757	9,080	10/11/2018	08/20/2040
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	533,434	108.0350	552,514	511,420	533,129	0	(353)	0	0	4.500	3.490	MON	1,918	23,014	10/11/2018	09/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	289,611	110.5040	302,475	273,723	289,410	0	(245)	0	0	5.000	3.603	MON	1,141	13,686	10/11/2018	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,319,853	106.0540	1,309,709	1,234,950	1,320,493	0	640	0	0	4.000	2.129	MON	4,117	4,117	11/15/2019	11/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	10,624	108.0100	11,164	10,336	10,601	0	(5)	0	0	4.500	3.832	MON	39	465	02/03/2011	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,868,380	106.0810	1,933,329	1,822,503	1,866,591	0	(907)	0	0	4.000	3.423	MON	6,075	72,900	10/11/2018	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	419,621	108.0160	434,683	402,424	419,343	0	(317)	0	0	4.500	3.460	MON	1,509	18,109	10/11/2018	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	111,878	110.3420	113,353	102,729	111,334	0	(156)	0	0	5.000	3.009	MON	428	5,136	06/23/2011	03/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	371,578	108.0200	384,930	356,350	371,370	0	(252)	0	0	4.500	3.409	MON	1,336	16,036	10/11/2018	04/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	60,263	108.0260	59,299	54,894	60,089	0	(90)	0	0	4.500	2.125	MON	206	2,470	10/13/2016	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	86,673	108.0310	85,291	78,950	86,422	0	(128)	0	0	4.500	2.147	MON	296	3,553	10/13/2016	09/20/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	932,571	105.2130	975,217	926,898	932,136	0	(118)	0	0	3.500	3.416	MON	2,703	32,441	10/11/2018	01/15/2042

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ANNUAL STATEMENT FOR THE YEAR 2019 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 eig n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36178N-ME-6.	GNMA PASS-THRU X SINGLE FAMILY			4	1	123,681	103.1590	119,556	115,894	122,788	0	(160)	0	0	3.000	2.049	MON	290	3,477	12/03/2012	11/15/2042
36180E-PX-7.	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,096,122	103.1560	1,148,889	1,113,743	1,095,414	0	301	0	0	3.000	3.321	MON	2,784	33,412	10/11/2018	04/15/2043
36200N-RE-3.	GNMA PASS-THRU X SINGLE FAMILY			4	1	13,045	111.3310	14,593	13,108	13,051	0	1	0	0	5.500	0.000	MON	60	721	09/20/2004	04/15/2034
36201D-WG-3.	GNMA PASS-THRU X SINGLE FAMILY			4	1	228,169	104.5930	232,378	222,175	227,843	0	(118)	0	0	4.000	3.673	MON	741	8,887	10/11/2018	10/15/2041
36201E-CX-6.	GNMA PASS-THRU X SINGLE FAMILY			4	1	21,633	111.8850	24,289	21,709	21,639	0	1	0	0	5.500	0.000	MON	100	1,194	09/20/2004	05/15/2034
36201M-JF-0.	GNMA PASS-THRU X SINGLE FAMILY			4	1	35,342	114.1710	39,719	34,789	35,195	0	(26)	0	0	6.000	0.000	MON	174	2,087	08/18/2003	07/15/2032
36290R-MX-8.	GNMA PASS-THRU X SINGLE FAMILY			4	1	16,258	107.2710	17,524	16,336	16,266	0	2	0	0	5.500	0.000	MON	75	898	09/20/2004	09/15/2034
36290R-QC-0.	GNMA PASS-THRU X SINGLE FAMILY			4	1	990	110.8860	1,106	998	991	0	0	0	0	5.500	0.000	MON	5	55	08/18/2003	06/15/2033
36290S-R8-6.	GNMA PASS-THRU X SINGLE FAMILY			4	1	24,762	112.1400	27,843	24,829	24,764	0	0	0	0	5.500	0.000	MON	114	1,366	09/20/2004	01/15/2034
36290X-HT-0.	GNMA PASS-THRU X SINGLE FAMILY			4	1	21,187	107.7000	22,999	21,355	21,215	0	5	0	0	5.500	0.000	MON	98	1,175	08/18/2003	08/15/2033
36291B-QX-8.	GNMA PASS-THRU X SINGLE FAMILY			4	1	54,964	112.1040	61,780	55,110	54,969	0	1	0	0	5.500	0.000	MON	253	3,031	09/20/2004	01/15/2034
36291G-XM-3.	GNMA PASS-THRU X SINGLE FAMILY			4	1	17,992	108.2330	19,535	18,049	17,995	0	1	0	0	5.500	0.000	MON	83	993	09/20/2004	05/15/2034
36291J-EU-0.	GNMA PASS-THRU X SINGLE FAMILY			4	1	23,797	109.3780	26,108	23,870	23,801	0	1	0	0	5.500	0.000	MON	109	1,313	09/20/2004	02/15/2034
36296T-QB-2.	GNMA PASS-THRU X SINGLE FAMILY			4	1	120,164	114.2940	124,546	108,970	119,837	0	(306)	0	0	6.000	3.858	MON	545	6,538	10/11/2018	10/15/2038
36297F-J7-8.	GNMA PASS-THRU X SINGLE FAMILY			4	1	835,729	112.1840	906,325	807,888	834,052	0	(853)	0	0	4.500	4.050	MON	3,030	36,355	10/11/2018	10/15/2039
0299999	Bonds - U.S. Governments - Residential Mortgage-Backed Securities					85,161,201	XXX	86,158,383	82,563,263	85,170,301	0	17,268	0	0	XXX	XXX	XXX	248,452	1,308,844	XXX	XXX
0599999	Bonds - U.S. Governments - Subtotals - U.S. Governments					464,999,724	XXX	470,675,648	463,091,263	466,153,018	969	517,825	0	0	XXX	XXX	XXX	1,999,382	8,376,535	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	110.8660	22,173	20,000	20,000	0	0	0	0	4.263	4.308	MS	251	853	12/02/2016	09/15/2032
072024-ND-0.	BAY AREA TOLL AUTH CALIF TOLL			4	1FE	402,337	152.7460	488,787	320,000	400,360	0	(1,627)	0	0	6.263	4.741	AO	5,010	20,042	10/11/2018	04/01/2049
072024-WS-7.	BAY AREA TOLL AUTH CALIF TOLL			1	1FE	355,000	99.4190	352,937	355,000	355,000	0	0	0	0	2.574	2.591	AO	2,411	0	09/20/2019	04/01/2031
167593-AN-2.	CHICAGO ILL O HARE INTL ARPT			4	1FE	65,000	143.7810	93,458	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 TRAN AUTH SALES & REV.			4	1FE	530,370	135.0920	607,914	450,000	527,214	0	(4,271)	0	0	6.899	5.280	JD	2,587	31,046	10/11/2018	12/01/2040
3133XM-FY-2.	FEDERAL HOME LN BKS			1	1	17,303,986	109.9010	15,496,048	14,100,000	15,112,307	0	(350,971)	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	1	15,766,580	101.5410	15,738,927	15,500,000	15,560,953	0	(29,078)	0	0	2.375	2.189	JJ	171,792	368,125	06/12/2012	01/13/2022
3130A1-XJ-2.	FEDERAL HOME LOAN BANKS			1	1	8,057,680	104.9950	8,399,634	8,000,000	8,028,106	0	(5,849)	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	1	9,678,600	105.2330	9,997,132	9,500,000	9,591,564	0	(18,056)	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	1	17,599,225	104.8180	18,343,143	17,500,000	17,552,273	0	(9,747)	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	1	19,704,400	103.0390	20,607,857	20,000,000	19,837,008	0	28,942	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	1	24,110,247	104.1590	25,519,015	24,500,000	24,274,100	0	37,809	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	1	22,291,720	105.5250	23,215,408	22,000,000	22,171,405	0	(28,799)	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	1	4,024,640	105.1730	4,206,924	4,000,000	4,015,040	0	(2,425)	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	1,675,928	102.3740	1,740,359	1,700,000	1,696,607	0	2,717	0	0	3.625	3.833	MS	18,659	61,625	03/24/2011	03/12/2021
313376-C9-4.	FEDERAL HOME LOAN BANKS			1	1	15,041,850	101.8580	15,278,759	15,000,000	15,008,943	0	(4,433)	0	0	2.625	2.610	JD	22,969	393,750	11/17/2011	12/10/2021
313379-06-9.	FEDERAL HOME LOAN BANKS			1	1	8,982,900	101.1520	9,103,671	9,000,000	8,995,479	0	1,784	0	0	2.125	2.158	JD	11,156	191,250	06/12/2012	06/10/2022
313383-WD-9.	FEDERAL HOME LOAN BANKS			1	1	6,051,180	103.9980	6,239,898	6,000,000	6,016,846	0	(5,925)	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	1	10,160,900	106.8660	10,686,585	10,000,000	10,064,803	0	(16,369)	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 BD 3.			1	1	14,613,000	100.7280	15,109,187	15,000,000	14,978,497	0	46,780	0	0	3.375	3.735	JD	26,719	506,250	12/28/2010	06/12/2020

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
313560-Q2-2	FEDERAL NATL MTG ASSN				1	25,583,870		99,8210	25,953,461	26,000,000	25,708,768	0	39,949	0	1.875	2.065	MS	131,354	487,500	10/20/2016	09/24/2026
313560-ZR-7	FEDERAL NATL MTG ASSN				1	5,583,985		104,1070	5,725,871	5,500,000	5,546,863	0	(9,342)	0	2.625	2.446	MS	46,120	144,375	11/16/2015	09/06/2024
3133XB-YM-1	FHLB 4.625%				1	12,879,537		101,2960	12,033,936	11,880,000	11,932,944	0	(115,252)	0	4.625	3.645	JD	28,999	549,450	06/24/2010	06/12/2020
544525-NZ-7	LOS ANGELES CALIF DEPT WTR			4	1FE	298,593		129,5040	323,760	250,000	296,103	0	(2,044)	0	6.008	4.407	JJ	7,510	15,020	10/11/2018	07/01/2039
646139-W3-5	NEW JERSEY ST TPK AUTH TPK			4	1FE	727,365		156,8660	807,860	515,000	718,771	0	(7,057)	0	7.414	4.345	JJ	19,091	38,182	10/11/2018	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK			4	1FE	576,537		152,5040	701,518	460,000	571,799	0	(3,891)	0	7.102	5.255	JJ	16,335	32,669	10/11/2018	01/01/2041
64971M-ZG-0	NEW YORK N Y CITY			4	1FE	605,657		124,2320	670,853	540,000	600,104	0	(4,676)	0	5.767	4.477	FA	12,976	31,142	10/11/2018	08/01/2036
677632-PA-3	TRANSITIONAL			1	1FE	486,548		126,7610	589,439	465,000	486,529	0	(15)	0	4.800	4.637	JD	1,860	22,320	10/11/2018	06/01/2111
67766W-0G-0	OHIO ST UNIV GEN RCPTS			4	1FE	212,484		116,7080	239,251	205,000	211,665	0	(673)	0	4.879	4.460	JD	833	10,002	10/11/2018	12/01/2034
68607D-NL-5	OHIO ST WTR DEV AUTH WTR			4	1FE	166,400		133,2490	199,874	150,000	165,262	0	(800)	0	5.834	4.923	MN	1,118	8,751	10/11/2018	11/15/2034
709223-A2-7	POLLU			4	1FE	90,000		132,0520	118,847	90,000	90,000	0	0	0	5.511	5.587	JD	413	4,960	08/31/2010	12/01/2045
759136-0P-2	OREGON ST DEPT TRANS HWY			4	1FE	295,829		145,0440	355,358	245,000	294,786	0	(858)	0	5.844	4.664	MN	2,386	14,318	10/11/2018	11/01/2050
915217-WX-7	REGIONAL TRANS DIST COLO			1,2	1FE	35,000		118,1090	41,338	35,000	35,000	0	0	0	4.179	4.223	MS	488	1,463	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					243,977,348	XXX	249,009,182	239,345,000	240,930,097	0	(464,177)	0	0	XXX	XXX	XXX	1,261,198	7,084,623	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																					
3128MJ-YR-5	FHLMC GIANT MBS GOLD COMB 30			4	1	579,744		99,5790	581,026	583,482	579,738	0	(6)	0	2.500	2.612	MON	1,216	0	12/11/2019	08/01/2046
3128MJ-YW-4	FHLMC GIANT MBS GOLD COMB 30			4	1	544,456		99,5790	544,205	546,505	544,454	0	(2)	0	2.500	2.571	MON	1,139	1,139	11/15/2019	09/01/2046
3128MJ-ZB-9	FHLMC GIANT MBS GOLD COMB 30			4	1	2,302,473		102,4820	2,307,354	2,251,464	2,302,430	0	(43)	0	3.000	2.644	MON	5,629	5,629	11/05/2019	12/01/2046
3132KF-B6-8	FHLMC MBS GOLD CI 15YR			4	1	643,299		103,1440	647,443	627,705	643,241	0	(58)	0	3.000	2.352	MON	1,569	1,569	11/13/2019	09/01/2030
3132WG-YK-7	FHLMC MBS GOLD PC 30YR			4	1	1,516,768		102,4820	1,525,343	1,488,396	1,520,018	0	3,249	0	3.000	2.666	MON	3,721	3,721	10/29/2019	10/01/2046
31306Y-3N-9	FHLMC PC GOLD 15 YR			4	1	105,895		101,5170	103,475	101,929	104,168	0	(297)	0	2.500	1.769	MON	212	2,548	03/04/2013	01/01/2028
31307E-ZF-4	FHLMC PC GOLD 15 YR			4	1	994,244		103,6370	1,030,600	994,435	992,061	0	88	0	3.000	3.086	MON	2,486	29,833	10/11/2018	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR			4	1	661,261		102,9110	690,106	670,587	662,078	0	695	0	3.000	3.399	MON	1,676	20,118	10/11/2018	12/01/2028
31292L-YA-7	FHLMC PC GOLD CASH 30			4	1	478,675		103,0780	515,436	500,044	479,175	0	445	0	3.000	3.789	MON	1,250	15,001	10/11/2018	11/01/2042
3132L7-S6-7	FHLMC PC GOLD CI 30YR			4	1	691,188		106,7770	712,578	667,349	691,422	0	(403)	0	4.000	3.218	MON	2,225	26,694	10/11/2018	01/01/2044
3128MD-56-4	FHLMC PC GOLD COMB 15			4	1	332,031		103,5410	331,462	320,126	328,586	0	(717)	0	3.000	2.256	MON	800	9,604	09/02/2014	08/01/2029
3128ME-RR-4	FHLMC PC GOLD COMB 15			4	1	371,229		103,3030	389,887	377,422	371,646	0	358	0	3.000	3.429	MON	944	11,323	10/11/2018	12/01/2030
3128MM-TJ-2	FHLMC PC GOLD COMB 15			4	1	207,597		103,0200	210,641	204,466	207,215	0	(208)	0	3.000	2.640	MON	511	6,134	01/12/2018	05/01/2030
3128LX-AU-4	FHLMC PC GOLD COMB 30			4	1	21,040		110,3400	22,761	20,628	20,972	0	(13)	0	4.500	4.097	MON	77	1,031	02/25/2009	06/01/2035
3128M4-RW-5	FHLMC PC GOLD COMB 30			4	1	6,623		111,0380	7,458	6,717	6,632	0	2	0	5.500	5.952	MON	31	369	05/10/2007	05/01/2037
3128M6-VH-8	FHLMC PC GOLD COMB 30			4	1	10,218		110,2460	11,060	10,032	10,198	0	(4)	0	5.000	4.627	MON	42	502	01/06/2009	09/01/2038
3128MJ-09-4	FHLMC PC GOLD COMB 30			4	1	1,139,907		105,4690	1,194,501	1,132,562	1,138,629	0	(188)	0	3.500	3.438	MON	3,303	39,640	10/11/2018	03/01/2042
3128MJ-V2-3	FHLMC PC GOLD COMB 30			4	1	929,383		104,4760	973,846	932,126	929,275	0	17	0	3.500	3.600	MON	2,719	32,624	10/11/2018	03/01/2045
3128MJ-XF-2	FHLMC PC GOLD COMB 30			4	1	582,589		106,0330	613,162	578,275	582,526	0	(64)	0	4.000	3.871	MON	1,928	23,131	10/11/2018	11/01/2045
3128MJ-XK-1	FHLMC PC GOLD COMB 30			4	1	1,930,953		104,5310	2,057,754	1,968,557	1,931,484	0	490	0	3.500	3.076	MON	5,742	68,899	10/11/2018	12/01/2045
312938-VC-4	FHLMC PC GOLD COMB 30			4	1	153,952		108,6780	161,070	148,209	153,801	0	(138)	0	4.500	3.702	MON	556	6,669	10/11/2018	01/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30			4	1	548,768		108,6380	571,663	526,206	547,871	0	(507)	0	4.500	3.600	MON	1,973	23,679	10/11/2018	07/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30			4	1	949,805		107,3160	996,120	928,212	948,400	0	(507)	0	4.000	3.569	MON	3,094	37,128	10/11/2018	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30			4	1	956,001		107,3100	1,009,563	940,794	955,339	0	(365)	0	4.000	3.702	MON	2,585	37,632	10/11/2018	12/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30			4	1	23,720		110,1980	27,189	27,858	27,858	0	0	0	5.000	0.000	MON	1,234	0	08/10/2004	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30			4	1	55,640		107,7110	61,970	57,534	55,868	0	43	0	5.500	0.000	MON	264	3,164	09/13/2004	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30			4	1	112,897		107,6680	112,511	104,498	112,575	0	(296)	0	5.500	3.342	MON	479	5,747	10/11/2018	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30			4	1	686,843		112,2160	719,632	641,292	685,266	0	(1,523)	0	5.500	3.049	MON	2,939	35,271	10/11/2018	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30			4	1	137,351		109,2940	141,923	129,855	137,078	0	(249)	0	5.000	3.620	MON	541	6,493	10/11/2018	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30			4	1	287,279		107,6380	293,560	272,728	286,875	0	(465)	0	5.500	2.512	MON	1,250	15,000	10/11/2018	05/01/2035
3132GK-MU-7	FHLMC PC GOLD PC 30YR			4	1	231,393		107,2440	232,158	216,476	230,258	0	(305)	0	4.000	2.740	MON	722	8,659	05/01/2015	11/01/2041
3132HM-KF-7	FHLMC PC GOLD PC 30YR			4	1	194,044		103,2550	190,820	184,804	192,984	0	(207)	0	3.000	2.264	MON	462	5,544	11/27/2012	09/01/2042
3132HP-G7-3	FHLMC PC GOLD PC 30YR			4	1	184,309		103,0750	181,173	175,768	183,359	0	(187)	0	3.000	2.289	MON	439	5,273	11/29/2012	11/01/2042

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132JB-04-8.	FHLMC PC GOLD PC 30YR			4.	1.	626,256	105.2800	656,841	623,897	625,753	0	(56)	0	0	3.500	3.480	MON	1,820	21,836	10/11/2018	07/01/2043
3132WK-B4-9.	FHLMC PC GOLD PC 30YR			4.	1.	373,030	105.9740	392,511	370,383	372,993	0	(38)	0	0	4.000	3.875	MON	1,235	14,815	10/11/2018	08/01/2046
3128K8-F5-0.	FHLMC PC GOLD COMB 30			4.	1.	14,589	110.2410	15,773	14,307	14,552	0	(8)	0	0	5.000	4.613	MON	60	715	03/11/2009	10/01/2035
312942-SZ-9.	FHLMC PC GOLD COMB 30			4.	1.	586,467	107.3070	629,898	587,003	586,774	0	(18)	0	0	4.000	4.053	MON	1,957	23,480	10/11/2018	09/01/2040
312946-MC-7.	FHLMC PC GOLD COMB 30			4.	1.	665,356	108.9630	712,690	654,063	664,387	0	(222)	0	0	4.500	4.181	MON	2,453	29,433	03/29/2011	03/01/2041
31296L-CF-6.	FHLMC PC GOLD COMB 30			4.	1.	228,298	110.2590	237,613	215,504	227,718	0	(517)	0	0	5.000	3.520	MON	898	10,775	10/11/2018	08/01/2033
3128MD-6C-2.	FHLMC PC GOLD COMB 15			4.	1.	245,886	104.1150	253,942	243,905	245,685	0	(156)	0	0	3.500	3.275	MON	711	8,537	08/07/2018	08/01/2029
3128ME-3X-7.	FHLMC PC GOLD COMB 15			4.	1.	288,665	104.0600	299,112	287,442	288,568	0	(89)	0	0	3.500	3.396	MON	838	10,060	10/11/2018	09/01/2031
3128MF-NW-4.	FHLMC PC GOLD COMB 15			4.	1.	730,688	104.0240	757,575	728,270	730,515	0	(158)	0	0	3.500	3.434	MON	2,124	25,489	10/11/2018	02/01/2033
3128MM-VM-2.	FHLMC PC GOLD COMB 15			4.	1.	1,049,863	101.3950	1,051,693	1,037,222	1,049,845	0	(19)	0	0	2.500	2.241	MON	2,161	2,161	11/20/2019	11/01/2031
3128MJ-2H-2.	FHLMC PC GOLD COMB 30			4.	1.	1,637,627	105.2000	1,672,218	1,589,567	1,637,506	0	(121)	0	0	4.000	3.285	MON	5,299	42,388	04/16/2019	08/01/2047
3128MJ-3A-6.	FHLMC PC GOLD COMB 30			4.	1.	1,321,702	104.1870	1,378,123	1,322,735	1,325,478	0	3,776	0	0	3.500	3.486	MON	3,858	38,580	01/16/2019	12/01/2047
3128MJ-Z9-4.	FHLMC PC GOLD COMB 30			4.	1.	886,645	105.2570	859,871	842,366	859,792	0	(79)	0	0	4.000	3.514	MON	2,808	30,887	01/17/2019	09/01/2031
3128MJ-ZF-0.	FHLMC PC GOLD COMB 30			4.	1.	1,310,905	102.4820	1,377,674	1,344,303	1,314,775	0	3,869	0	0	3.000	3.404	MON	3,361	33,608	01/16/2019	01/01/2047
312946-ZY-8.	FHLMC PC GOLD COMB 30			4.	1.	1,007,510	108.6660	1,053,348	969,342	1,006,658	0	(793)	0	0	4.500	3.663	MON	3,635	43,620	10/11/2018	04/01/2041
31335A-YT-9.	FHLMC PC GOLD COMB 30			4.	1.	1,357,022	102.6990	1,410,615	1,373,548	1,357,125	0	103	0	0	3.000	3.229	MON	3,434	27,471	04/16/2019	10/01/2046
31335B-O6-6.	FHLMC PC GOLD COMB 30			4.	1.	1,443,853	103.0770	1,515,026	1,469,804	1,447,947	0	4,094	0	0	3.000	3.325	MON	3,675	36,745	01/22/2019	08/01/2043
31320T-W8-5.	FHLMC PC GOLD PC 30YR			4.	1.	300,408	106.0340	316,176	298,184	300,376	0	(33)	0	0	4.000	3.870	MON	994	11,927	10/11/2018	10/01/2045
3137AW-2P-9.	FHLMC REMIC SERIES 4134			4.	1.	220,018	102.6360	220,235	214,579	219,788	0	(231)	0	0	3.500	2.366	MON	626	2,503	08/20/2019	04/15/2038
3137BX-CX-8.	FHLMC REMIC SERIES 4673			4.	1.	488,352	101.8360	487,667	478,876	487,986	0	(366)	0	0	3.500	2.588	MON	1,397	5,587	08/20/2019	08/15/2042
3137BX-6U-1.	FHLMC REMIC SERIES 4679			4.	1.	730,933	102.8580	737,415	716,926	730,378	0	(555)	0	0	3.500	2.589	MON	2,091	8,364	08/20/2019	07/15/2042
3137FN-OZ-6.	FHLMC REMIC SERIES 4916			4.	1.	1,620,234	101.5910	1,590,893	1,565,976	1,617,658	0	(2,576)	0	0	3.000	1.973	MON	3,915	15,660	08/22/2019	09/25/2049
3137BJ-P6-4.	FHLMC REMIC SERIES K-046			4.	1.	261,914	104.9570	262,392	250,000	260,917	0	(997)	0	0	3.205	2.278	MON	668	3,339	07/10/2019	03/25/2025
3137BT-UN-9.	FHLMC REMIC SERIES K-061			4.	1.	2,214,296	106.7000	2,207,204	2,068,605	2,211,401	0	(2,895)	0	0	3.439	2.344	MON	5,928	5,928	11/08/2019	11/25/2026
3137FL-MW-1.	FHLMC REMIC SERIES K-090			4.	1.	1,338,913	107.4550	1,396,916	1,300,000	1,334,164	0	(4,749)	0	0	3.492	2.818	MON	3,783	30,264	04/02/2019	03/25/2029
3137FD-ET-5.	FHLMC REMIC SERIES K-1504			4.	1.	1,433,504	107.0750	1,391,972	1,300,000	1,432,584	0	(920)	0	0	3.459	2.512	MON	3,747	3,747	11/25/2019	11/25/2032
3137FG-6S-9.	FHLMC REMIC SERIES K-1505			4.	1.	109,125	109.8310	109,831	100,000	108,979	0	(146)	0	0	3.750	1.962	MON	313	313	11/12/2019	11/25/2032
3137FJ-Y6-0.	FHLMC REMIC SERIES K-1508			4.	1.	1,024,148	101.2530	1,029,087	925,000	1,022,267	0	(1,882)	0	0	3.900	1.586	MON	3,006	3,006	11/12/2019	12/25/2030
35563P-KG-3.	FHLMC SCRIT SERIES 2019-2			4.	1.	711,336	103.9340	722,320	694,978	699,795	0	(11,541)	0	0	3.500	3.449	MON	2,027	16,233	05/28/2019	08/26/2058
35563P-LH-0.	FHLMC SCRIT SERIES 2019-3			4.	1.	223,892	103.9490	225,162	216,608	223,786	0	(106)	0	0	3.500	3.160	MON	632	605	08/27/2019	10/25/2058
35563P-ML-0.	FHLMC SCRIT SERIES 2019-4			4.	1.	393,621	101.9370	392,641	385,180	393,541	0	(80)	0	0	3.000	2.185	MON	963	1,926	11/06/2019	02/25/2059
3132A7-UX-7.	FHLMC SUPER 10Y FIXED			4.	1.	71,654	100.8870	71,712	71,082	71,624	0	(30)	0	0	2.500	1.792	MON	148	148	11/05/2019	01/01/2023
3132A9-SJ-7.	FHLMC SUPER 15Y FIXED			4.	1.	494,099	101.3400	494,616	488,074	494,125	0	26	0	0	2.500	2.203	MON	1,017	1,017	11/27/2019	09/01/2031
3132A9-U6-2.	FHLMC SUPER 15Y FIXED			4.	1.	422,195	103.8330	423,168	407,549	423,140	0	945	0	0	3.500	2.465	MON	1,189	0	11/15/2019	07/01/2033
3132CW-DJ-0.	FHLMC SUPER 15Y FIXED			4.	1.	635,979	100.9170	637,823	632,029	635,961	0	(18)	0	0	2.500	2.387	MON	1,317	0	12/02/2019	10/01/2034
3132D5-3T-7.	FHLMC SUPER 15Y FIXED			4.	1.	499,160	100.9170	499,714	495,175	499,128	0	(31)	0	0	2.500	2.354	MON	1,032	1,032	11/05/2019	10/01/2034
3132D5-4K-5.	FHLMC SUPER 15Y FIXED			4.	1.	503,125	100.9170	504,584	500,000	503,109	0	(16)	0	0	2.500	2.389	MON	1,042	0	12/01/2019	01/01/2035
3132A5-FW-0.	FHLMC SUPER 30Y FIXED			4.	1.	1,177,662	99.5180	1,183,632	1,189,370	1,177,670	0	8	0	0	2.500	2.653	MON	2,478	2,478	11/07/2019	10/01/2046
3132A5-GM-1.	FHLMC SUPER 30Y FIXED			4.	1.	1,492,208	104.0310	1,500,763	1,442,618	1,492,217	0	8	0	0	3.500	2.819	MON	4,208	4,208	11/05/2019	02/01/2047
3132A5-H7-3.	FHLMC SUPER 30Y FIXED			4.	1.	1,985,612	101.8280	1,988,654	1,952,961	1,985,609	0	(2)	0	0	3.000	2.697	MON	4,882	4,882	11/05/2019	02/01/2048
3132AC-YG-9.	FHLMC SUPER 30Y FIXED			4.	1.	2,467,597	102.9160	2,481,406	2,411,087	2,474,244	0	6,647	0	0	3.500	2.919	MON	7,032	28,129	07/26/2019	10/01/2048
3132AD-TZ-1.	FHLMC SUPER 30Y FIXED			4.	1.	796,669	103.0630	790,205	766,719	796,851	0	182	0	0	3.000	2.283	MON	1,917	7,667	08/28/2019	11/01/2046
3132DM-A6-2.	FHLMC SUPER 30Y FIXED			4.	1.	457,728	103.1900	452,974	438,968	457,658	0	(70)	0	0	3.000	2.259	MON	1,097	4,390	09/03/2019	12/01/2047
3132DM-A8-8.	FHLMC SUPER 30Y FIXED			4.	1.	70,936	102.9730	70,225	68,198	70,951	0	15	0	0	3.000	2.255	MON	170	682	08/29/2019	08/01/2046
3132DV-4N-2.	FHLMC SUPER 30Y FIXED			4.	1.	493,389	98.8980	494,443	499,951	493,381	0	(8)	0	0	2.500	2.695	MON	1,042	0	12/09/2019	12/01/2049
3132DV-KP-9.	FHLMC SUPER 30Y FIXED			4.	1.	722,444	104.3220	726,752	696,647	722,586	0	141	0	0	3.500	2.032	MON	2,032	6,096	09/13/2019	07/01/2049
3132DV-KQ-7.	FHLMC SUPER 30Y FIXED			4.	1.	1,534,868	104.9140	1,540,717	1,468,553	1,535,682	0	815	0	0	3.500	2.309	MON	4,283	12,850	09/24/2019	08/01/2049
3132D5-3H-3.	FHLMC SUPER15Y FIXED			4.	1.	650,300	102.5500	653,906	637,647	650,041	0	(259)	0	0	3.000	2.583	MON	1,594	7,971	07/10/2019	07/01/2034
31334X-KT-5.	FHLMC UMBS 30Y FIXED			4.	1.	64,407	102.6360	64,082	62,436	64,422	0	15	0	0	3.000	2.464	MON	156	624	08/29/2019	07/01/2049
31334X-S7-5.	FHLMC UMBS 30Y FIXED			4.	1.	2,016,571	104.7370	2,027,212	1,935,521	2,017,038	0	467	0	0	3.500	2.398	MON	5,645	22,581	08/13/2019	08/01/2049
31334Y-VF-1.	FHLMC UMBS 30Y FIXED			4.	1.	53,437	103.1920	53,174	51,529	53,452	0	15	0	0	3.000	2.373	MON	129	515	08/29/2019	09/01/2049
31334Y-VH-7.	FHLMC UMBS 30Y FIXED			4.	1.	95,402	102.9450	94,876	92,162	95,427	0	25	0	0	3.000	2.406	MON	230	922	08/29/2019	09/01/2049
3138NW-YB-9.	FNMA PASS-THRU INT 15 YEAR			4.	1.	885,104	101.5310	925,296	885,104	887,876	0	2,385	0	0	2.500	3.347	MON	1,899	22,784	10/11/2018	12/01/2027
3138WF-RS-7.	FNMA PASS-THRU INT 15 YEAR			4.	1.																

ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418C-BX-1	FNMA PASS-THRU INT 15 YEAR			4	1	198,747	104.0050	198,399	190,759	198,121	0	(537)	0	0	3.500	2.645	MON	556	6,677	06/30/2017	08/01/2031
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR			4	1	4,870	114.6100	5,501	4,800	4,855	0	(3)	0	0	6.000	0.000	MON	24	288	09/11/2003	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR			4	1	4,791	114.6080	5,417	4,726	4,777	0	(3)	0	0	6.000	0.000	MON	24	271	09/11/2003	10/01/2032
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,629	106.8330	2,924	2,737	2,646	0	4	0	0	5.000	0.000	MON	11	137	06/09/2005	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR			4	1	4,323	111.9690	4,760	4,251	4,300	0	(4)	0	0	6.000	0.000	MON	21	255	09/11/2003	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR			4	1	22,052	112.5250	24,021	21,348	21,862	0	(29)	0	0	6.500	0.000	MON	116	1,388	03/10/2005	04/01/2031
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR			4	1	16,198	114.6430	18,273	15,939	16,140	0	(11)	0	0	6.000	0.000	MON	80	626	09/11/2003	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR			4	1	9,034	114.6180	10,204	8,902	9,005	0	(6)	0	0	6.000	0.000	MON	45	534	09/11/2003	03/01/2033
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR			4	1	8,291	114.5950	9,362	8,170	8,264	0	(5)	0	0	6.000	0.000	MON	41	490	09/11/2003	04/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR			4	1	9,562	114.6410	10,786	9,409	9,527	0	(7)	0	0	6.000	0.000	MON	47	565	09/11/2003	07/01/2033
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR			4	1	14,015	113.0250	15,336	13,569	13,926	0	(14)	0	0	6.500	0.000	MON	74	882	08/10/2004	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	260	112.1870	282	251	258	0	0	0	0	6.500	0.000	MON	1	16	03/10/2005	03/01/2032
3138A8-RH-1	FNMA PASS-THRU LNG 30 YEAR			4	1	517,504	108.8780	543,246	498,949	515,696	0	(368)	0	0	4.500	3.749	MON	1,871	22,453	05/06/2011	02/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR			4	1	706,795	108.8440	740,215	680,071	706,190	0	(575)	0	0	4.500	3.641	MON	2,550	30,603	10/11/2018	04/01/2041
3138AE-KN-2	FNMA PASS-THRU LNG 30 YEAR			4	1	299,663	110.1730	302,022	274,135	298,476	0	(484)	0	0	5.000	2.988	MON	1,142	13,707	01/11/2017	04/01/2041
3138EO-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	490,101	105.3980	502,482	476,749	488,871	0	(308)	0	0	3.500	3.026	MON	1,391	16,686	07/07/2014	12/01/2041
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	692,736	107.1190	726,705	678,407	691,968	0	(309)	0	0	4.000	3.605	MON	2,261	27,136	10/11/2018	03/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR			4	1	1,295,420	107.0250	1,359,484	1,270,251	1,294,293	0	(537)	0	0	4.000	3.631	MON	4,234	50,810	10/11/2018	03/01/2042
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR			4	1	200,240	105.8060	208,390	196,955	199,861	0	(74)	0	0	3.500	3.227	MON	574	6,893	10/08/2013	06/01/2042
3138EJ-QL-5	FNMA PASS-THRU LNG 30 YEAR			4	1	614,193	105.5330	633,431	600,219	613,354	0	(314)	0	0	3.500	3.097	MON	1,751	21,008	03/06/2017	08/01/2042
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR			4	1	246,517	107.0260	256,134	239,319	246,445	0	(79)	0	0	4.500	3.784	MON	897	10,769	10/11/2018	10/01/2046
3138ET-QL-3	FNMA PASS-THRU LNG 30 YEAR			4	1	33,018	114.6710	33,031	28,805	32,753	0	(103)	0	0	6.000	2.470	MON	144	1,728	09/08/2016	07/01/2041
3138LQ-OG-2	FNMA PASS-THRU LNG 30 YEAR			4	1	478,643	105.8060	513,231	485,067	478,762	0	105	0	0	3.500	3.766	MON	1,415	16,977	10/11/2018	08/01/2042
3138M5-7H-6	FNMA PASS-THRU LNG 30 YEAR			4	1	203,640	103.0390	198,243	192,397	202,307	0	(265)	0	0	3.000	2.123	MON	481	5,772	09/27/2012	09/01/2042
3138MB-MB-9	FNMA PASS-THRU LNG 30 YEAR			4	1	571,867	103.0390	616,574	598,387	573,325	0	506	0	0	3.000	3.766	MON	1,496	17,952	10/11/2018	09/01/2042
3138MG-FU-4	FNMA PASS-THRU LNG 30 YEAR			4	1	258,564	103.1940	258,503	250,501	257,629	0	(173)	0	0	3.000	2.526	MON	626	7,515	02/19/2013	12/01/2042
3138MH-LY-7	FNMA PASS-THRU LNG 30 YEAR			4	1	266,707	105.3900	263,309	249,843	265,012	0	(338)	0	0	3.500	2.413	MON	729	8,745	12/19/2012	11/01/2042
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR			4	1	559,633	103.1950	548,600	531,616	556,220	0	(581)	0	0	3.000	2.242	MON	1,329	15,948	05/01/2013	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR			4	1	945,710	102.7980	1,010,025	982,530	946,678	0	673	0	0	3.000	3.655	MON	2,456	29,476	10/11/2018	05/01/2043
3138W9-HL-7	FNMA PASS-THRU LNG 30 YEAR			4	1	433,462	106.5970	459,956	431,491	433,414	0	(48)	0	0	4.000	3.914	MON	1,438	17,260	10/11/2018	08/01/2043
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,619,093	104.4370	1,692,723	1,620,803	1,618,574	0	(36)	0	0	3.500	3.545	MON	4,727	56,728	10/11/2018	05/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR			4	1	699,388	104.4110	743,574	712,157	699,566	0	163	0	0	3.500	3.873	MON	2,077	24,926	10/11/2018	06/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR			4	1	662,361	104.4050	704,163	674,454	662,529	0	154	0	0	3.500	3.873	MON	1,967	23,606	10/11/2018	09/01/2045
3138WJ-VY-4	FNMA PASS-THRU LNG 30 YEAR			4	1	285,819	104.8540	292,605	279,060	286,547	0	(88)	0	0	4.000	3.340	MON	930	11,162	02/23/2018	02/01/2047
3138XO-YX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	829,601	105.2700	886,724	842,336	829,812	0	189	0	0	3.500	3.802	MON	2,457	29,482	10/11/2018	07/01/2043
3138XF-KF-1	FNMA PASS-THRU LNG 30 YEAR			4	1	167,489	102.4230	176,010	171,846	167,862	0	70	0	0	3.000	3.408	MON	430	5,155	03/03/2014	11/01/2043
3138YW-JZ-1	FNMA PASS-THRU LNG 30 YEAR			4	1	361,274	105.9600	366,596	345,975	360,844	0	(208)	0	0	4.000	3.071	MON	1,153	13,839	01/01/2018	10/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR			4	1	4,860	110.0570	5,268	4,786	4,844	0	(3)	0	0	6.000	0.000	MON	24	287	09/11/2003	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR			4	1	724	110.9940	779	702	719	0	(1)	0	0	6.500	0.000	MON	4	46	03/10/2005	07/01/2032
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR			4	1	3,050	112.3270	3,318	2,954	3,030	0	(4)	0	0	6.500	0.000	MON	16	192	03/10/2005	05/01/2034
31402C-4G-4	FNMA PASS-THRU LNG 30 YEAR			4	1	277,955	112.5540	289,613	257,311	277,207	0	(681)	0	0	5.500	3.776	MON	1,179	14,152	10/11/2018	05/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR			4	1	196,280	114.5380	204,747	178,760	195,623	0	(623)	0	0	6.000	3.274	MON	894	10,726	10/11/2018	11/01/2033
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	340,807	110.2050	355,168	322,280	340,065	0	(670)	0	0	5.000	3.590	MON	1,343	16,114	10/11/2018	03/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR			4	1	1,677	113.8270	1,857	1,632	1,670	0	(1)	0	0	6.500	0.000	MON	9	106	03/10/2005	09/01/2034
31402D-6T-3	FNMA PASS-THRU LNG 30 YEAR			4	1	383,500	110.2230	398,902	361,906	382,638	0	(782)	0	0	5.000	3.522	MON	1,508	18,095	10/11/2018	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR			4	1	396,327	110.2040	412,377	374,195	395,585	0	(679)	0	0	5.000	3.598	MON	1,559	18,710	10/11/2018	05/01/2035
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR			4	1	306,489	110.1930	318,907	289,408	305,770	0	(649)	0	0	5.000	3.521	MON	1,206	14,470	10/11/2018	06/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR			4	1	471,804	110.1960	490,917	445,495	470,698	0	(1,000)	0	0	5.000	3.520	MON	1,856	22,275	10/11/2018	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR			4	1	4,057	113.5730	4,471	3,936	4,036	0	(3)	0	0	6.500	0.000	MON	21	256	03/10/2005	09/01/2033
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR			4	1	3,777	113.3460	4,155	3,666	3,757	0	(4)	0	0	6.500	0.000	MON	20	238	03/10/2005	01/01/2034
31404B-LU-4	FNMA PASS-THRU LNG 30 YEAR			4	1	56,345	107.5770	58,450	54,333	55,926	0	(113)	0	0	5.500	4.881	MON	249	2,988	01/08/2009	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR			4	1	17,771	113.7290	19,724	17,343	17,699	0	(12)	0	0	6.500	0.000	MON	94	1,127	03/10/2005	02/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,929	112.5600	2,110	1,875	1,922	0	(1)	0	0	6.500	0.000	MON	10	122	03/10/2005	08/01/2034
31406N-6Y-1	FNMA PASS-THRU LNG 30 YEAR			4	1	18,910	111.8330	20,513	18,343	18,807	0	(13)	0	0	6.500	0.000	MON	99	1,192	03/10/2005	03/01/2035
31410F-5E-1																					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Horizon Healthcare of New Jersey, Inc.

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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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31416X-WY-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	403,140	107.2670	426,491	397,596	402,979	0	(148)	0	0	4.000	3.720	MON	1,325	15,904	10/11/2018	03/01/2041
31416Y-3S-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	751,712	107.1570	794,926	741,830	751,451	0	(240)	0	0	4.000	3.740	MON	2,473	29,673	10/11/2018	09/01/2041
31417B-FU-6.	FNMA PASS-THRU LNG 30 YEAR			4	1	540,918	105.5350	578,517	548,177	541,054	0	121	0	0	3.500	3.766	MON	1,599	19,186	10/11/2018	03/01/2042
31417D-NB-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	332,910	103.0140	336,993	327,134	333,196	0	(157)	0	0	3.000	2.687	MON	818	9,814	11/10/2016	10/01/2042
31417E-S4-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	666,822	102.9980	717,594	696,704	667,485	0	592	0	0	3.000	3.769	MON	1,742	20,901	10/11/2018	01/01/2043
31417G-T5-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	253,503	105.3080	257,717	244,727	252,704	0	(165)	0	0	3.500	2.900	MON	714	8,565	06/19/2013	06/01/2043
31417K-SE-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	205,784	107.1970	217,828	203,204	205,700	0	(76)	0	0	4.000	3.747	MON	677	8,128	10/11/2018	08/01/2039
31417Y-7B-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	56,854	105.4120	59,191	56,152	56,759	0	(16)	0	0	3.500	3.303	MON	164	1,965	10/12/2011	10/01/2041
31418A-JV-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	175,301	103.0320	174,324	169,194	174,521	0	(139)	0	0	3.000	2.463	MON	423	5,076	09/11/2012	09/01/2042
31418C-CT-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,151,071	99.5180	1,213,556	1,219,439	1,152,280	0	1,090	0	0	2.500	3.977	MON	2,541	30,486	10/11/2018	10/01/2046
31418C-DN-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	171,053	105.4480	171,121	162,279	171,311	0	(113)	0	0	4.000	2.807	MON	541	6,491	09/26/2017	11/01/2046
31418C-R8-9.	FNMA PASS-THRU LNG 30 YEAR			4	1	343,512	103.9610	345,146	331,996	344,432	0	920	0	0	3.500	2.766	MON	968	0	11/25/2019	12/01/2047
31419B-7B-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	142,507	107.2560	146,903	122,136	141,990	0	(122)	0	0	4.000	3.237	MON	457	5,479	10/31/2011	10/01/2040
31419E-6N-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	542,867	107.2240	574,785	536,062	542,685	0	(169)	0	0	4.000	3.748	MON	1,787	21,442	10/11/2018	03/01/2041
31419E-EJ-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	436,207	108.8550	456,881	419,714	435,829	0	(352)	0	0	4.500	3.641	MON	1,574	18,887	10/11/2018	01/01/2041
31419F-C3-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	550,020	107.2540	552,939	515,543	548,804	0	(847)	0	0	4.000	2.667	MON	1,718	20,622	01/21/2016	09/01/2040
31419F-FW-1.	FNMA PASS-THRU LNG 30 YEAR			4	1	960,728	107.2520	1,023,157	953,974	960,684	0	(210)	0	0	4.000	3.863	MON	3,180	38,159	10/11/2018	11/01/2040
3138WJ-EN-4.	FNMA PASS-THRU INT 15 YEAR			4	1	961,901	101.5370	981,285	966,431	963,960	0	2,059	0	0	2.500	2.500	MON	2,013	12,080	05/17/2019	11/01/2031
3138WJ-EP-9.	FNMA PASS-THRU INT 15 YEAR			4	1	1,200,087	101.4670	1,245,123	1,227,123	1,204,029	0	3,941	0	0	2.500	2.939	MON	2,557	25,565	01/16/2019	11/01/2031
3140EW-WY-7.	FNMA PASS-THRU INT 15 YEAR			4	1	1,185,666	102.4690	1,203,660	1,174,653	1,185,197	0	(469)	0	0	3.000	2.756	MON	2,937	20,556	05/10/2019	02/01/2031
3138WJ-EX-2.	FNMA PASS-THRU INT 20 YEAR			4	1	1,378,415	102.6630	1,404,859	1,368,419	1,377,256	0	(470)	0	0	3.000	2.891	MON	3,421	41,053	10/11/2018	11/01/2036
3138WJ-Q2-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	2,278,115	103.8590	2,342,601	2,255,559	2,284,232	0	6,118	0	0	3.500	3.257	MON	6,579	46,051	04/16/2019	12/01/2046
3138WJ-TG-3.	FNMA PASS-THRU LNG 30 YEAR			4	1	2,555,540	102.4210	2,684,840	2,621,382	2,563,050	0	7,510	0	0	3.000	3.393	MON	6,553	65,535	01/16/2019	01/01/2047
3140J9-Z3-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,279,006	105.0500	1,313,228	1,250,097	1,282,894	0	3,888	0	0	4.000	3.134	MON	4,167	37,503	02/28/2019	01/01/2048
3140JA-Q4-3.	FNMA PASS-THRU LNG 30 YEAR			4	1	802,636	105.6960	820,658	776,432	802,660	0	23	0	0	4.000	2.877	MON	2,588	18,117	05/08/2019	01/01/2048
3140G9-MT-7.	FNMA PASS-THRU LNG 30 YEAR			4	1	897,438	105.5490	909,846	862,014	900,395	0	2,957	0	0	4.500	3.233	MON	3,233	22,628	04/25/2019	08/01/2048
31417B-P3-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	922,591	105.3820	978,895	928,905	922,408	0	88	0	0	3.500	3.650	MON	2,709	32,512	10/11/2018	04/01/2042
31417D-SW-4.	FNMA PASS-THRU LNG 30 YEAR			4	1	423,982	105.4120	436,292	413,894	424,968	0	985	0	0	3.500	3.011	MON	1,207	9,658	03/27/2019	11/01/2042
31418C-G6-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	462,211	102.4200	475,251	464,024	463,366	0	1,155	0	0	3.000	3.032	MON	1,160	6,960	05/17/2019	03/01/2047
31418C-KW-3.	FNMA PASS-THRU LNG 30 YEAR			4	1	511,377	105.8560	509,703	481,508	511,421	0	44	0	0	4.500	2.860	MON	1,806	1,806	11/08/2019	05/01/2047
31418C-NE-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	782,793	105.1310	789,028	750,522	782,568	0	(225)	0	0	4.000	2.956	MON	2,502	20,014	04/01/2019	08/01/2047
31418C-QA-5.	FNMA PASS-THRU LNG 30 YEAR			4	1	1,774,198	103.8130	1,811,554	1,745,023	1,774,161	0	(37)	0	0	3.500	3.170	MON	5,090	35,628	05/17/2019	10/01/2047
31418C-RC-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	2,599,547	104.0080	2,706,701	2,602,394	2,606,956	0	7,409	0	0	3.500	3.473	MON	7,590	75,903	01/16/2019	11/01/2047
31418C-Z9-8.	FNMA PASS-THRU LNG 30 YEAR			4	1	846,741	104.1610	856,415	822,204	849,289	0	2,547	0	0	4.000	2.929	MON	2,741	21,925	03/27/2019	09/01/2048
31418C-ZH-0.	FNMA PASS-THRU LNG 30 YEAR			4	1	4,665,087	103.9140	4,688,055	4,511,494	4,671,688	0	6,601	0	0	4.000	2.850	MON	15,038	50,838	11/05/2019	08/01/2048
3136AY-6U-2.	FNMA REMIC TRUST 2017-M15			4	1	530,313	103.5000	517,500	500,000	529,048	0	(1,264)	0	0	3.136	2.284	MON	1,307	5,277	08/27/2019	11/25/2027
3136AW-WF-0.	FNMA REMIC TRUST 2017-M5			4	1	544,386	105.2130	545,005	518,000	543,310	0	(1,076)	0	0	3.176	2.576	MON	1,371	5,589	07/30/2019	04/25/2029
3136B2-R7-9.	FNMA REMIC TRUST 2018-67			4	1	242,722	102.6490	243,831	237,539	242,422	0	(300)	0	0	3.500	2.542	MON	693	2,771	08/20/2019	04/25/2044
3136AY-7L-1.	FNMA REMIC TRUST 2018-M1			4	1	2,948,323	104.1920	3,229,964	3,100,000	2,965,871	0	14,262	0	0	2.985	3.674	MON	7,711	93,848	10/11/2018	12/25/2027
3136B5-NV-3.	FNMA REMIC TRUST 2019-M12			4	1	229,500	103.0230	231,801	225,000	229,043	0	(457)	0	0	2.885	2.481	MON	541	2,705	07/16/2019	06/25/2029
3136B7-AN-1.	FNMA REMIC TRUST 2019-M25			4	1	1,785,409	99.7600	1,781,133	1,785,409	1,785,409	0	0	0	0	2.050	12.286	MON	2,948	3,050	11/15/2019	12/28/2026
3136B7-BP-5.	FNMA REMIC TRUST 2019-M25			4	1	1,797,545	99.1660	1,782,555	1,797,545	1,797,545	0	0	0	0	2.142	2.150	MON	3,209	3,209	11/15/2019	12/28/2026
3138ET-RQ-1.	FNMA SUPER INT 15 YEAR			4	1	1,571,874	102.8760	1,575,479	1,531,434	1,571,713	0	(161)	0	0	3.000	2.319	MON	3,829	3,829	11/12/2019	05/01/2031
3138EG-BY-9.	FNMA SUPER LNG 30 YEAR			4	1	737,035	108.5760	737,124	678,904	737,073	0	38	0	0	4.500	2.652	MON	2,546	2,546	11/08/2019	02/01/2041
3138EN-GJ-3.	FNMA SUPER LNG 30 YEAR			4	1	1,390,788	107.9940	1,385,099	1,282,571	1,394,498	0	3,710	0	0	4.500	2.595	MON	4,810	0	11/15/2019	07/01/2044
3138EP-4C-5.	FNMA SUPER LNG 30 YEAR			4	1	2,768,450	108.2020	2,818,476	2,604,833	2,768,156	0	(294)	0	0	4.000	2.483	MON	8,683	43,414	07/10/2019	08/01/2045
3138ER-CJ-7.	FNMA SUPER LNG 30 YEAR			4	1	446,700	110.0730	445,163	404,425	446,901	0	201	0	0	5.000	1.489	MON	1,685	1,685	11/08/2019	07/01/2044
3140J9-3G-4.	FNMA SUPER LNG 30 YEAR			4	1	1,254,602	102.9980	1,268,631	1,231,700	1,254,483	0	(119)	0	0	3.000	2.650	MON	3,079	15,396	07/10/2019	09/01/2043
3140J9-YH-8.	FNMA SUPER LNG 30 YEAR			4	1	2,295,736	106.9060	2,295,397	2,147,116	2,300,746	0	5,010	0	0	4.000	1.737	MON	7,157	0	11/15/2019	03/01/2045
3140X4-3Z-7.	FNMA SUPER LNG 30 YEAR			4	1	2,735,356	102.4180	2,736,098	2,671,490	2,735,312	0	(44)	0	0	3.000	2.571	MON	6,679	6,679	11/05/2019	12/01/2045
3140X4-4B-9.	FNMA SUPER LNG 30 YEAR			4	1	5,115,050	105.3680	5,123,837	4,862,793	5,115,332	0	282	0	0	3.500	2.070	MON	14,183	14,183	11/05/2019	12/01/2045
3140X4-5D-4.	FNMA SUPER LNG 30 YEAR			4	1	3,975,599	102.9220	3,977,396	3,864,495	3,975,550	0	(49)	0	0	3.000	2.466	MON	9,661	9,661	11/06/2019	01/01/2047
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ANNUAL STATEMENT FOR THE YEAR 2019 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 re ig n	Bond CHAR	NAIC Designation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140X4-DJ-2	FNMA SUPER SHRT 10 YEAR			4	1	134,687	100.8880	134,798	133,612	134,638	0	(49)	0	0	2.500	1.846	MON	278	278	11/05/2019	10/01/2023
01F030-61-1	FNMA TBA 30YR TBA 03.000%				1	1,013,438	101.4220	1,014,219	1,000,000	1,013,438	0	0	0	0	0.000	(0.047)	N/A	0	0	12/04/2019	01/15/2048
3138W9-WH-9	FNMA UMBS LNG 30 YEAR			4	1	1,999,295	105.3210	2,001,827	1,900,696	2,003,909	0	4,615	0	0	3.500	2.500	MON	5,544	0	11/15/2019	10/01/2043
3138WJ-R8-3	FNMA UMBS INT 15 YEAR			4	1	1,378,759	102.7810	1,382,545	1,345,131	1,378,566	0	(193)	0	0	3.000	2.392	MON	3,363	3,363	11/08/2019	01/01/2032
3140F0-JX-3	FNMA UMBS INT 15 YEAR			4	1	797,993	101.3430	800,579	789,970	797,931	0	(61)	0	0	2.500	2.259	MON	1,646	1,646	11/08/2019	10/01/2031
314007-GX-9	FNMA UMBS INT 15 YEAR			4	1	365,459	103.0920	368,470	357,417	365,441	0	(18)	0	0	3.000	2.465	MON	894	894	11/13/2019	08/01/2032
31418C-GG-3	FNMA UMBS INT 15 YEAR			4	1	746,227	101.1570	746,345	737,811	746,165	0	(61)	0	0	2.500	2.236	MON	1,537	1,537	11/08/2019	02/01/2032
31418C-SF-2	FNMA UMBS INT 15 YEAR			4	1	995,406	101.1580	995,732	984,332	997,138	0	1,732	0	0	2.500	2.064	MON	2,051	0	11/15/2019	12/01/2032
31418C-TE-4	FNMA UMBS INT 15 YEAR			4	1	1,049,284	103.9980	1,052,426	1,011,968	1,049,264	0	(20)	0	0	3.500	2.516	MON	2,952	2,952	11/12/2019	01/01/2033
31418C-VF-8	FNMA UMBS INT 15 YEAR			4	1	533,131	103.9320	534,026	513,822	533,255	0	124	0	0	3.500	2.522	MON	1,499	1,499	11/22/2019	03/01/2033
31418D-HD-7	FNMA UMBS INT 15 YEAR			4	1	785,933	100.9170	786,806	779,659	785,885	0	(49)	0	0	2.500	2.355	MON	1,624	1,624	11/05/2019	11/01/2034
31418D-KJ-0	FNMA UMBS INT 15 YEAR			4	1	370,269	100.9170	371,342	367,969	370,257	0	(12)	0	0	2.500	2.388	MON	767	0	12/01/2019	12/01/2034
3138AF-C6-5	FNMA UMBS LNG 30 YEAR			4	1	467,482	110.2030	462,824	419,972	467,532	0	50	0	0	5.000	2.476	MON	1,750	1,750	11/08/2019	05/01/2041
3138WA-N9-4	FNMA UMBS LNG 30 YEAR			4	1	1,417,104	106.6900	1,415,680	1,326,915	1,420,625	0	3,521	0	0	4.000	2.525	MON	4,423	0	11/15/2019	12/01/2043
3138WE-RM-3	FNMA UMBS LNG 30 YEAR			4	1	3,186,113	105.2320	3,222,887	3,062,650	3,185,691	0	(421)	0	0	3.500	2.728	MON	8,933	44,664	07/10/2019	05/01/2045
3138WG-5R-1	FNMA UMBS LNG 30 YEAR			4	1	481,033	102.4810	480,395	468,765	480,979	0	(54)	0	0	3.000	2.573	MON	1,172	4,688	08/07/2019	05/01/2046
3138WJ-A4-0	FNMA UMBS LNG 30 YEAR			4	1	2,894,721	104.3530	2,899,314	2,778,377	2,894,717	0	(4)	0	0	3.500	2.695	MON	8,104	8,104	11/05/2019	10/01/2046
3140FP-C9-8	FNMA UMBS LNG 30 YEAR			4	1	4,122,946	103.8070	4,128,374	3,976,971	4,122,975	0	29	0	0	3.500	2.776	MON	11,600	11,600	11/08/2019	06/01/2047
3140JG-LW-3	FNMA UMBS LNG 30 YEAR			4	1	1,527,453	105.2740	1,529,156	1,452,556	1,527,649	0	196	0	0	4.500	2.837	MON	5,447	5,447	11/05/2019	12/01/2048
3140JX-RF-7	FNMA UMBS LNG 30 YEAR			4	1	493,133	98.8980	494,558	500,068	494,205	0	1,072	0	0	2.500	2.675	MON	0	0	12/11/2019	10/01/2049
3140JY-G2-6	FNMA UMBS LNG 30 YEAR			4	1	2,523,352	102.6360	2,521,703	2,456,938	2,523,404	0	52	0	0	3.000	2.544	MON	6,142	24,569	08/13/2019	08/01/2049
314007-FY-8	FNMA UMBS LNG 30 YEAR			4	1	1,494,698	104.7190	1,502,545	1,434,839	1,494,845	0	146	0	0	4.000	2.988	MON	4,783	4,783	11/07/2019	08/01/2047
31400B-JE-9	FNMA UMBS LNG 30 YEAR			4	1	799,219	104.5150	805,479	770,680	799,210	0	(9)	0	0	3.500	2.526	MON	2,248	6,743	09/13/2019	07/01/2049
31418C-4G-6	FNMA UMBS LNG 30 YEAR			4	1	1,565,246	105.5010	1,567,816	1,486,067	1,565,453	0	207	0	0	4.500	2.784	MON	5,573	5,573	11/05/2019	11/01/2048
31418C-4W-1	FNMA UMBS LNG 30 YEAR			4	1	2,388,605	104.0340	2,393,337	2,300,538	2,388,836	0	231	0	0	4.000	2.764	MON	7,668	7,668	11/05/2019	12/01/2048
31418C-6A-7	FNMA UMBS LNG 30 YEAR			4	1	382,816	105.1630	384,211	365,347	383,958	0	1,142	0	0	4.500	2.860	MON	1,370	5,480	07/18/2019	01/01/2049
31418C-7F-5	FNMA UMBS LNG 30 YEAR			4	1	350,686	105.1830	352,399	335,033	351,648	0	962	0	0	4.500	2.857	MON	1,256	5,026	07/12/2019	02/01/2049
31418C-DL-5	FNMA UMBS LNG 30 YEAR			4	1	3,505,010	102.4180	3,511,319	3,428,428	3,504,942	0	(68)	0	0	3.000	2.636	MON	8,571	8,571	11/05/2019	11/01/2046
31418C-FE-9	FNMA UMBS LNG 30 YEAR			4	1	714,085	103.8510	711,996	685,590	714,085	0	0	0	0	3.500	2.704	MON	2,000	2,000	11/05/2019	01/01/2047
31418C-MF-8	FNMA UMBS LNG 30 YEAR			4	1	2,940,333	103.7210	2,940,385	2,834,910	2,947,598	0	7,265	0	0	3.500	2.718	MON	8,268	0	11/15/2019	07/01/2047
31418C-RD-8	FNMA UMBS LNG 30 YEAR			4	1	4,541,528	105.1410	4,554,384	4,331,711	4,541,778	0	250	0	0	4.000	2.834	MON	14,439	14,439	11/05/2019	11/01/2047
31418C-YN-8	FNMA UMBS LNG 30 YEAR			4	1	464,451	105.3110	467,006	443,456	465,824	0	1,373	0	0	4.500	2.872	MON	1,663	8,315	06/18/2019	07/01/2048
31418C-Z8-0	FNMA UMBS LNG 30 YEAR			4	1	1,680,807	103.0900	1,684,443	1,633,958	1,680,850	0	43	0	0	3.500	2.864	MON	4,766	4,766	11/05/2019	09/01/2048
31418C-ZG-2	FNMA UMBS LNG 30 YEAR			4	1	6,530,080	103.2120	6,548,061	6,344,291	6,538,364	0	8,284	0	0	3.500	2.823	MON	18,504	9,969	11/26/2019	08/01/2048
31418D-ET-5	FNMA UMBS LNG 30 YEAR			4	1	3,104,499	102.8290	3,109,691	3,024,131	3,104,892	0	393	0	0	3.500	2.818	MON	8,820	0	12/09/2019	08/01/2049
31418D-FF-4	FNMA UMBS LNG 30 YEAR			4	1	479,576	98.8980	480,733	486,089	479,573	0	(2)	0	0	2.500	2.700	MON	1,013	0	12/06/2019	09/01/2049
31418D-HK-1	FNMA UMBS LNG 30 YEAR			4	1	2,708,964	98.8980	2,718,398	2,748,680	2,714,817	0	5,854	0	0	2.500	2.683	MON	0	0	11/08/2019	11/01/2049
31419E-JE-0	FNMA UMBS LNG 30 YEAR			4	1	502,777	110.0890	502,777	454,681	502,820	0	42	0	0	5.000	2.649	MON	1,895	1,895	12/18/2019	10/01/2040
01F032-61-7	TBA FNMA SINGLE FAMILY				1	1,026,328	102.8710	1,028,711	1,000,000	1,026,328	0	0	0	0	0.000	(0.092)	MON	0	0	12/11/2019	01/15/2048
01F022-41-0	TBA UMBS SINGLE FAMILY 15YR				1	504,395	100.9140	504,571	500,000	504,395	0	0	0	0	0.000	(0.058)	N/A	0	0	11/26/2019	01/25/2035
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					220,264,560	XXX	223,834,662	214,910,108	220,341,035	0	99,827	0	0	XXX	XXX	XXX	607,529	3,152,380	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					464,241,908	XXX	472,843,844	454,255,108	461,271,132	0	(364,349)	0	0	XXX	XXX	XXX	1,868,727	10,237,003	XXX	XXX
002824-BF-6	ABBOTT LABS			1,2	1FE	436,479	109.2650	478,581	438,000	436,725	0	158	0	0	3.750	3.834	MN	1,414	16,425	10/11/2018	11/30/2026
002824-BM-1	ABBOTT LABS			1	1FE	253,895	108.9290	255,983	235,000	252,618	0	(1,277)	0	0	3.875	2.416	MS	2,681	4,553	08/09/2019	09/15/2025
00287Y-AQ-2	ABBVIE INC			1,2	2FE	874,312	105.6470	950,827	900,000	878,434	0	3,481	0	0	3.600	4.146	MN	4,230	32,400	10/11/2018	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2FE	212,013	103.6290	217,621	210,000	211,894	0	(119)	0	0	3.200	3.060	MN	8,377	3,360	08/13/2019	05/14/2026
00287Y-BW-8	ABBVIE INC SR GLBL 144A			2	2FE	2,716,269	101.7350	2,762,117	2,715,000	2,716,254	0	(15)	0	0	3.200	3.220	MN	9,653	0	11/13/2019	11/21/2029
008117-AP-8	AETNA INC			1	2FE	195,384	101.6300	203,259													

ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
025816-BW-8	AMERICAN EXPRESS CO			2	1FE	330,781	105.1400	331,190	315,000	329,156	0	(1,625)	0	0	3.700	2.371	FA	4,792	2,590	08/13/2019	08/03/2023
026874-DD-6	AMERICAN INTL GROUP INC				2FE	736,743	107.0350	813,463	760,000	740,542	0	3,061	0	0	3.750	4.321	JJ	13,538	28,500	10/11/2018	07/10/2025
03027X-AH-3	AMERICAN TOWER CORP NEW			1,2	2FE	116,438	101.3600	116,564	115,000	115,993	0	(445)	0	0	3.300	2.469	FA	1,434	1,898	07/10/2019	02/15/2021
03073E-AL-9	AMERI SOURCEBERGEN CORP				2FE	1,513,380	104.0430	1,560,643	1,500,000	1,511,740	0	(1,640)	0	0	3.400	3.221	MN	6,517	25,500	05/17/2019	05/15/2024
031162-BM-1	AMGEN INC			1	2FE	422,822	103.1570	422,945	410,000	414,805	0	(2,461)	0	0	3.875	3.254	MN	2,030	15,888	10/11/2018	11/15/2021
031162-BN-9	AMGEN INC			1	2FE	290,041	103.3430	299,694	290,000	290,027	0	(11)	0	0	3.625	3.654	MN	1,343	10,513	10/11/2018	05/15/2022
036752-AJ-2	ANTHEM INC				2FE	174,846	99.8820	174,794	175,000	174,855	0	9	0	0	2.375	2.407	JJ	1,293	0	09/04/2019	01/15/2025
037389-BB-8	AON CORP				2FE	16,966	112.6640	16,900	15,000	16,893	0	(73)	0	0	4.500	2.874	JD	30	338	08/13/2019	12/15/2028
037411-AZ-8	APACHE CORP			1	2FE	347,491	101.8980	359,699	353,000	349,327	0	1,509	0	0	3.250	3.763	AO	2,422	11,473	10/11/2018	04/15/2022
037833-CJ-7	APPLE INC			1	1FE	190,094	106.5190	191,734	180,000	189,565	0	(528)	0	0	3.350	2.545	FA	2,379	1,591	08/08/2019	02/09/2027
037833-DK-3	APPLE INC				1FE	36,706	104.9150	36,720	35,000	36,631	0	(75)	0	0	3.000	2.342	MN	140	525	08/13/2019	11/13/2027
037833-DP-2	APPLE INC				1FE	512,981	98.1230	505,332	515,000	513,040	0	59	0	0	2.200	2.256	MS	3,462	0	09/04/2019	09/11/2029
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2FE	129,975	109.8430	137,304	125,000	128,948	0	(514)	0	0	4.011	3.509	JD	223	5,014	12/19/2017	12/15/2026
00206R-CN-0	AT&T INC			1,2	2FE	87,236	104.7270	89,018	85,000	87,060	0	(176)	0	0	3.400	2.909	MN	369	1,445	07/10/2019	05/15/2025
00206R-CT-7	AT&T INC			1,2	2FE	215,832	108.3940	216,787	200,000	214,903	0	(929)	0	0	4.125	2.763	FA	3,071	4,125	08/07/2019	02/17/2026
00206R-DB-5	AT&T INC			1	2FE	3,284,658	103.8010	3,373,524	3,250,000	3,264,344	0	(6,187)	0	0	3.800	3.624	MS	36,364	123,500	10/11/2018	03/15/2022
00206R-DN-9	AT&T INC				2FE	198,853	102.3740	199,630	195,000	198,156	0	(697)	0	0	3.200	2.414	MS	2,080	3,120	07/10/2019	03/01/2022
00206R-HJ-4	AT&T INC				2FE	1,134,391	111.2510	1,134,391	1,140,000	1,134,791	0	400	0	0	4.350	4.400	MS	16,530	26,448	02/13/2019	03/01/2029
00206R-HW-5	AT&T INC				2FE	78,976	106.6030	79,952	75,000	78,787	0	(189)	0	0	3.800	3.004	FA	1,077	0	08/13/2019	02/15/2027
049560-AR-6	ATMOS ENERGY CORP				1FE	424,745	100.9660	429,106	425,000	424,751	0	6	0	0	2.625	2.649	MS	2,758	0	09/25/2019	09/15/2029
052769-AE-6	AUTODESK INC			1,2	2FE	77,683	104.8470	78,635	75,000	77,558	0	(125)	0	0	3.500	2.993	JD	117	1,313	08/09/2019	06/15/2027
053332-AW-2	AUTOZONE INC				2FE	723,021	105.9240	767,947	725,000	723,143	0	122	0	0	3.750	3.819	AO	5,513	13,594	04/04/2019	04/18/2029
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE			1,2	1FE	42,277	104.4230	41,769	40,000	42,177	0	(100)	0	0	3.200	2.444	JJ	590	0	08/09/2019	01/15/2028
05351W-AA-1	AVANGRID INC				2FE	1,084,160	103.2440	1,135,686	1,100,000	1,086,067	0	1,907	0	0	3.150	3.462	JD	2,888	34,650	04/04/2019	12/01/2024
05463H-AA-9	AXIS SPECIALTY FINANCE LLC			1	2FE	770,920	101.5750	751,652	740,000	745,850	0	(13,660)	0	0	5.875	3.988	JD	3,623	43,475	10/11/2018	06/01/2020
059165-EF-3	BALTIMORE GAS & ELEC CO			1	1FE	69,970	103.7030	72,592	70,000	69,988	0	3	0	0	3.350	3.383	JJ	1,173	2,345	06/12/2013	07/01/2023
059165-EG-1	BALTIMORE GAS & ELEC CO			1,2	1FE	661,663	99.2880	724,805	730,000	671,032	0	7,697	0	0	2.400	3.827	FA	6,619	17,520	10/11/2018	08/15/2026
06051G-EU-9	BANK AMER CORP				1FE	544,715	103.3880	573,805	555,000	547,509	0	2,293	0	0	3.300	3.812	JJ	8,649	18,315	10/11/2018	01/11/2023
06051G-FB-0	BANK AMER CORP				1FE	333,955	107.4940	354,729	330,000	333,109	0	(695)	0	0	4.125	3.909	JJ	6,012	13,613	10/11/2018	01/22/2024
06051G-FL-8	BANK AMER CORP				2FE	618,096	109.0810	654,486	600,000	616,687	0	(1,409)	0	0	4.250	3.819	AO	4,888	12,750	05/02/2019	10/22/2026
06051G-FP-9	BANK AMER CORP				2FE	686,554	106.7960	752,910	705,000	690,800	0	2,328	0	0	3.950	4.428	AO	5,415	27,848	10/11/2018	04/21/2025
06051G-FU-8	BANK AMER CORP				2FE	1,139,308	109.8310	1,224,615	1,115,000	1,138,147	0	(1,240)	0	0	4.450	4.123	MS	16,264	42,164	08/13/2019	03/03/2026
06051G-GF-0	BANK AMER CORP			1,2	1FE	2,155,113	107.3700	2,388,990	2,225,000	2,162,135	0	6,248	0	0	3.824	4.288	JJ	38,051	58,316	01/17/2019	01/20/2028
06051G-GR-4	BANK AMER CORP			1,2	1FE	936,955	106.0080	1,060,078	1,000,000	943,454	0	5,339	0	0	3.593	4.441	JJ	15,969	35,930	10/11/2018	07/21/2028
06051G-HD-4	BANK AMER CORP			1,2	1FE	104,395	105.0140	105,014	100,000	104,215	0	(180)	0	0	3.419	2.845	JD	104	1,710	08/13/2019	12/20/2028
06051G-HF-9	BANK AMER CORP			1	1FE	1,188,588	103.7850	1,245,425	1,200,000	1,190,545	0	1,957	0	0	3.550	3.791	MS	13,727	42,600	01/18/2019	03/05/2024
06051G-HL-6	BANK AMER CORP			1,2	1FE	370,241	105.2380	368,334	350,000	368,280	0	(1,960)	0	0	3.864	2.341	JJ	5,936	0	08/07/2019	07/23/2024
06051G-HV-4	BANK AMER CORP				1FE	425,000	103.4580	439,698	425,000	425,000	0	0	0	0	3.194	3.220	JJ	5,958	0	07/18/2019	07/23/2030
06406R-AG-2	BANK NEW YORK MELLON CORP				1FE	109,322	104.9150	110,161	105,000	108,802	0	(519)	0	0	3.500	2.375	AO	643	1,838	07/10/2019	04/28/2023
06406H-DA-4	BANK NEW YORK MTN BK ENT				1FE	155,202	104.0120	156,019	150,000	154,846	0	(356)	0	0	3.000	2.334	FA	1,588	2,250	08/08/2019	02/24/2025
07177M-AB-9	BAXALTA INC			1,2	2FE	208,310	107.7620	210,135	195,000	207,366	0	(944)	0	0	4.000	2.710	JD	573	3,900	08/09/2019	06/23/2025
07274N-AC-7	BAYER US FIN II LLC 144A				2FE	245,625	100.3160	245,773	245,000	245,294	0	(359)	0	0	2.577	2.556	MUSD	123	7,688	10/11/2018	06/25/2021
05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS				1FE	153,837	103.3210	154,982	150,000	153,558	0	(279)	0	0	2.850	2.332	AO	772	2,138	08/09/2019	02/26/2024
075887-BF-5	BECTON DICKINSON & CO			1	2FE	35,000	106.0180	37,106	35,000	35,000	0	0	0	0	3.734	3.769	JD	58	1,307	12/04/2014	12/15/2024
084423-AR-3	BERKLEY W R CORP			1	2FE	620,557	102.2370	618,536	605,000	610,911	0	(8,110)	0	0	5.375	4.002	MS	9,575	32,519	10/11/2018	09/15/2020
084670-BR-8	BERKSHIRE HATHAWAY INC DEL			1,2	2FE	374,530	102.5420	394,788	385,000	377,263	0	2,246	0	0	2.750	3.446	MS	3,117	10,588	10/11/2018	03/15/2023
092113-AR-0	BLACK HILLS CORP				2FE	149,484	99.6420	149,464	150,000	149,496	0	12	0	0	3.050	3.114	AO	1,118	0	09/26/2019	10/15/2029
05565E-AU-9	BMW US CAP LLC 144A			1	2FE	129,922	101.5010	131,952	130,000	129,966	0	26	0	0	3.100	3.145	AO	884	4,030	04/05/2018	04/12/2021
097023-CM-5	BOEING CO				1FE	1,153,783	101.3910	1,155,856	1,140,000	1,153,410	0	(372)	0	0	2.700	2.530	FA	12,911	0	10/22/2019	02/01/2027
101137-AV-9	BOSTON SCIENTIFIC CORP				2FE	799,520	104.6350	837,081	800,000	799,596	0	76	0	0	3.450	3.493	MS	9,200	14,260	02/21/2019	03/01/2024
110122-BF-4	BRISTOL MYERS SQUIBB CO 144A				1FE	531,990	100.6250	533,314	530,000	531,867	0	(123)	0	0	2.250	2.038	FA	4,505	0	11/22/2019	08/15/2021
110122-BM-9	BRISTOL MYERS SQUIBB CO 144A				1FE	1,341,162	105.6900	1,347,544	1,275,000	1,339,554	0	(1,608)	0	0	3.625	2.344	MN	5,906	0	11/22/2019	05/15/2024
110122-BN-7	BRISTOL MYERS SQUIBB CO 144A				1FE	134,111	108.1020	135,128	125,000	133,943	0	(169)	0	0	3.875	2.461	FA	1,830	0	11/22/2019	08/15/2025
110122-CB-2	BRISTOL MYERS SQUIBB CO 144A				1FE	1,167,278	107.0220	1,246,810	1,165,000	1,167,340	0	62	0	0	3.400	3.406	JJ	24,7			

ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11135F-AC-5	BROADCOM INC 144A				2FE	442,966		101,880	445,000	443,380	0	413	0	0	3.125	3.289	AO	2,936	7,339	03/29/2019	10/15/2022
138616-AE-7	CANTOR FITZGERALD 144A				2FE	790,903		106,6540	785,000	790,223	0	(680)	0	0	4.875	4.756	MN	6,378	19,347	05/17/2019	05/01/2024
14040H-BP-9	CAPITAL ONE FINL CORP			2	2FE	320,683		100,1320	325,000	324,095	0	2,428	0	0	2.500	3.302	MN	1,106	8,125	10/11/2018	05/12/2020
14040H-BZ-7	CAPITAL ONE FINL CORP			2	2FE	178,261		108,8820	165,000	177,420	0	(841)	0	0	4.250	2.720	AO	1,188	3,506	08/13/2019	04/30/2025
14042E-3Y-4	CAPITAL ONE NATL ASSN VA			2	2FE	407,535		101,4380	415,000	410,721	0	2,616	0	0	2.950	3.668	JJ	5,373	12,243	10/11/2018	07/23/2021
14042R-BT-7	CAPITAL ONE NATL ASSN VA			2	2FE	1,516,709		100,4520	1,570,000	1,537,447	0	18,197	0	0	2.250	3.551	MS	10,598	35,325	12/17/2018	09/13/2021
14042R-NW-7	CAPITAL ONE NATL ASSN VA				2FE	249,885		100,1700	250,000	249,897	0	12	0	0	2.150	2.178	MS	1,717	0	09/03/2019	09/06/2022
124857-AM-5	CBS CORP NEW				2FE	660,615		105,8230	650,000	659,420	0	(1,195)	0	0	3.700	3.369	FA	9,086	12,025	05/24/2019	08/15/2024
124857-AS-2	CBS CORP NEW			1,2	2FE	657,143		100,6340	700,000	668,453	0	9,294	0	0	2.500	4.092	FA	6,611	17,500	10/11/2018	02/15/2023
15189T-AW-7	CENTERPOINT ENERGY INC				2FE	189,677		100,1440	190,000	189,700	0	23	0	0	2.500	2.552	MS	1,808	0	08/12/2019	09/01/2024
161175-AZ-7	CHARTER COMMUNICATIONS OPER			1,2	2FE	338,305		125,8650	325,000	337,698	0	(501)	0	0	6.384	6.083	AO	3,919	20,748	10/11/2018	10/23/2035
161175-BA-1	CHARTER COMMUNICATIONS OPER			1,2	2FE	542,045		123,9730	516,000	541,292	0	(429)	0	0	6.484	6.204	AO	6,320	33,457	10/11/2018	10/23/2045
161175-BB-9	CHARTER COMMUNICATIONS OPER			1,2	2FE	210,760		105,1170	200,000	209,265	0	(1,495)	0	0	4.464	2.476	JJ	3,918	0	08/07/2019	07/23/2022
161175-BQ-6	CHARTER COMMUNICATIONS OPER				2FE	68,944		107,6230	65,000	68,551	0	(394)	0	0	4.500	3.063	FA	1,219	1,463	07/10/2019	02/01/2024
125523-AF-7	CIGNA CORP NEW				2FE	1,015,029		104,8800	967,000	1,010,848	0	(4,181)	0	0	3.750	2.390	JJ	16,721	0	08/27/2019	07/15/2023
125523-AH-3	CIGNA CORP NEW				2FE	554,372		110,7890	495,000	552,338	0	(2,034)	0	0	4.375	2.858	AO	4,572	10,828	08/27/2019	10/15/2028
125523-AN-0	CIGNA CORP NEW 144A				2FE	634,975		103,2520	615,000	632,903	0	(2,072)	0	0	4.000	2.416	FA	9,293	0	10/11/2019	02/15/2022
125523-AU-4	CIGNA CORP NEW 144A				2FE	118,048		103,7110	115,000	117,929	0	(120)	0	0	3.250	2.724	AO	789	1,869	10/11/2019	04/15/2025
125523-BL-3	CIGNA CORP NEW 144A				2FE	25,312		101,2790	25,000	25,259	0	(53)	0	0	3.300	2.328	FA	289	0	10/11/2019	02/25/2021
125523-BY-5	CIGNA CORP NEW 144A				2FE	102,952		109,7380	95,000	102,700	0	(252)	0	0	4.500	3.068	FA	1,496	0	10/11/2019	02/25/2026
125523-CA-6	CIGNA CORP NEW 144A				2FE	610,929		103,9400	600,000	610,636	0	(293)	0	0	3.400	3.146	MS	5,800	0	10/11/2019	03/01/2027
125509-BN-8	CIGNA CORPORATION			1	2FE	218,737		101,6560	215,000	216,675	0	(1,693)	0	0	4.375	3.570	JD	418	9,406	10/11/2018	12/15/2020
17325F-AN-8	CITIBANK NA NY			1,2	1FE	1,705,903		100,3010	1,715,145	1,709,111	0	2,604	0	0	3.050	3.233	MN	8,693	52,155	10/11/2018	05/01/2020
172967-JT-9	CITIGROUP INC				2FE	105,878		108,7090	100,000	103,922	0	(642)	0	0	4.400	3.632	JD	257	4,400	10/31/2016	06/10/2025
172967-KA-8	CITIGROUP INC				2FE	523,177		110,1780	535,000	524,509	0	1,097	0	0	4.450	4.812	MS	6,084	23,808	10/11/2018	09/29/2027
172967-KG-5	CITIGROUP INC				1FE	1,630,892		106,6630	1,680,000	1,637,397	0	5,948	0	0	3.700	4.224	JJ	29,181	43,660	01/16/2019	01/12/2026
172967-KN-0	CITIGROUP INC				1FE	1,041,045		105,0670	1,070,000	1,044,283	0	3,450	0	0	3.400	3.876	MN	6,063	36,380	10/11/2018	05/01/2026
172967-KY-6	CITIGROUP INC				1FE	1,309,522		103,7590	1,330,000	1,311,244	0	1,722	0	0	3.200	3.464	AO	8,276	21,280	08/07/2019	10/21/2026
172967-LG-4	CITIGROUP INC			1,2	1FE	502,648		101,6020	523,252	515,000	0	3,326	0	0	2.750	3.503	AO	2,596	14,163	10/11/2018	04/25/2022
172967-LP-4	CITIGROUP INC			1,2	1FE	240,297		106,6140	250,543	240,256	0	(169)	0	0	3.668	3.357	JJ	3,759	4,493	08/13/2019	07/24/2028
172967-LZ-2	CITIGROUP INC				1FE	291,121		105,7930	275,000	289,521	0	(1,600)	0	0	4.044	2.439	JD	927	5,561	08/13/2019	06/01/2024
17308C-C5-3	CITIGROUP INC NEW				1FE	650,000		101,5560	650,000	650,000	0	0	0	0	2.976	2.998	MN	3,009	0	10/28/2019	11/05/2030
17401Q-AG-6	CITIZENS BANK N A			2	2FE	1,085,151		100,0080	1,100,084	1,098,262	0	10,017	0	0	2.250	3.213	MS	8,181	24,750	10/11/2018	03/02/2020
17461Q-AR-6	CITIZENS FINL GROUP INC				2FE	164,667		101,9090	165,000	164,686	0	19	0	0	2.850	2.903	JJ	2,038	0	07/22/2019	07/27/2026
125896-BR-0	CMS ENERGY CORP			1,2	2FE	119,581		101,0720	121,286	119,697	0	38	0	0	2.950	3.012	FA	1,337	3,540	10/31/2016	02/15/2027
125896-BS-8	CMS ENERGY CORP			1,2	2FE	75,920		104,6550	75,000	75,716	0	(84)	0	0	3.450	3.330	FA	978	2,588	07/13/2017	08/15/2027
126117-AS-9	CNA FINL CORP				2FE	1,398,012		106,8780	1,400,000	1,398,328	0	316	0	0	3.950	4.020	MN	7,066	55,300	02/01/2019	05/15/2024
196500-AA-0	COLORADO INTST GAS CO 144A			1,2	2FE	874,741		105,0530	895,000	877,790	0	2,180	0	0	4.150	4.540	FA	14,032	37,143	10/11/2018	08/15/2026
20030N-BN-0	COMCAST CORP NEW				1FE	250,104		106,1430	260,000	251,575	0	1,310	0	0	3.375	4.065	FA	3,315	8,775	11/16/2018	08/15/2025
202795-JN-1	COMMONWEALTH EDISON CO			1,2	1FE	495,295		109,4080	500,000	495,792	0	405	0	0	3.700	3.852	FA	6,989	18,551	10/11/2018	08/15/2028
212015-AN-1	CONTINENTAL RESOURCES INC COX COMMUNICATIONS INC NEW			1,2	2FE	976,040		103,4290	1,000,000	979,865	0	3,825	0	0	3.800	4.352	JD	3,167	38,000	01/22/2019	06/01/2024
224044-CJ-4	144A			1,2	2FE	2,097,820		104,3420	2,000,000	2,097,093	0	(727)	0	0	3.500	2.787	FA	26,444	0	12/09/2019	08/15/2027
22822V-AB-7	CROWN CASTLE INTL CORP NEW			1,2	2FE	54,693		109,5580	50,000	54,429	0	(264)	0	0	4.450	2.824	FA	841	0	08/13/2019	02/15/2026
22822V-AD-3	CROWN CASTLE INTL CORP NEW			1,2	2FE	114,534		100,2910	115,000	114,635	0	101	0	0	2.250	2.460	MS	863	1,294	07/10/2019	09/01/2021
22822V-AG-6	CROWN CASTLE INTL CORP NEW				2FE	199,175		103,4460	185,000	189,779	0	(397)	0	0	3.200	2.605	MS	1,973	2,960	08/09/2019	09/01/2024
22822V-AJ-0	CROWN CASTLE INTL CORP NEW				2FE	852,303		103,1890	875,000	856,688	0	4,385	0	0	3.150	3.823	JJ	12,709	13,781	01/29/2019	07/15/2023
126650-BP-4	CVS CAREMARK CORP 6.036% BDS			2	2FE	447,048		111,3570	475,274	462,253	0	548	0	0	6.036	3.791	MON	1,673	28,688	10/11/2018	12/10/2028
126650-CF-5	CVS HEALTH CORP			1,2	2FE	206,732		104,0960	200,000	206,220	0	(512)	0	0	3.375	2.634	FA	2,606	0	08/13/2019	08/12/2024
126650-CL-2	CVS HEALTH CORP			1,2	2FE	51,001		106,5110	50,000	50,610	0	(102)	0	0	3.875	3.653	JJ	866	1,938	12/23/2015	07/20/2025
126650-CU-2	CVS HEALTH CORP				2FE	29,378		101,4670	30,000	29,416	0	39	0	0	2.875	3.239	JD	72	431	07/10/2019	06/01/2026

ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
233851-DJ-0.	DAIMLER FINANCE NORTH AMER																						
23311R-AD-8.	144A			1	1FE	592,147		101,5600	595,000	593,487	0	1,081	0	0	3,350	3,577	MN	3,156	19,933	10/11/2018	05/04/2021		
247361-ZK-7.	DCP MIDSTREAM LLC 144A			1	3FE	165,390		100,5000	150,750	150,501	2,310	(2,371)	0	0	5,350	3,747	MS	2,363	8,025	01/04/2013	03/15/2020		
247361-ZP-6.	DELTA AIR LINES INC DEL			1	2FE	114,686		100,0160	115,000	114,978	0	107	0	0	2,875	2,993	MS	992	3,306	03/09/2017	03/13/2020		
25278X-AL-3.	DIAMONDBACK ENERGY INC			1,2	2FE	128,379		103,7650	129,707	127,965	0	(414)	0	0	3,800	3,044	AO	950	2,375	07/10/2019	04/19/2023		
25466A-AB-7.	DISCOVER BK			2	2FE	199,918		101,1680	202,335	199,920	0	2	0	0	2,875	2,905	JD	415	0	11/20/2019	12/01/2024		
254709-AJ-7.	DISCOVER FINL SVCS SR NT			1	2FE	427,621		101,3420	410,000	413,466	0	(11,643)	0	0	7,000	4,081	AO	6,059	28,700	10/11/2018	04/15/2020		
25470D-BF-5.	DISCOVERY COMMUNICATIONS LLC			1	2FE	871,303		104,5470	880,000	873,734	0	1,998	0	0	3,850	4,157	MN	3,764	33,880	10/11/2018	11/21/2022		
254687-DV-5.	DISNEY WALT CO.			1	1FE	833,581		108,0850	902,512	835,000	0	73	0	0	4,125	4,189	MN	4,401	16,648	05/16/2019	05/15/2029		
256746-AE-8.	DOLLAR TREE INC			2	2FE	305,343		141,2190	331,864	302,315	0	(3,028)	0	0	6,550	3,811	MS	4,532	7,482	03/20/2019	03/15/2033		
25746U-CE-7.	DOMINION ENERGY INC			1,2	2FE	306,050		100,0190	305,057	305,000	0	(595)	0	0	2,702	2,771	JAJO	1,740	9,979	10/11/2018	04/17/2020		
25746U-BT-5.	DOMINION RES INC VA NEW			2	2FE	1,332,912		107,4450	1,350,000	1,335,055	0	2,220	0	0	3,900	4,160	AO	13,163	52,650	10/11/2018	10/01/2025		
260543-CN-1.	DOW CHEM CO			2	2FE	829,679		102,4920	820,000	840,431	0	(3,823)	0	0	4,104	3,637	AO	8,413	33,653	10/11/2018	04/01/2021		
260543-CX-9.	DOW CHEM CO			2	2FE	619,374		110,5020	620,000	619,459	0	78	0	0	4,550	4,619	MN	2,429	28,210	11/28/2018	11/30/2025		
26078J-AA-8.	DOWDUPONT INC			2	2FE	430,169		105,2380	430,000	430,155	0	(14)	0	0	3,625	3,651	MN	1,992	7,577	05/16/2019	05/15/2026		
26078J-AC-4.	DOWDUPONT INC			2	2FE	125,000		101,3860	125,000	125,000	0	0	0	0	3,766	3,801	MN	602	4,538	11/14/2018	11/15/2020		
263331-BA-4.	DTE ENERGY CO			1,2	2FE	149,383		110,1390	135,000	148,514	0	(869)	0	0	4,493	2,611	MN	775	3,033	08/08/2019	11/15/2025		
26442C-AX-2.	DUKE ENERGY CAROLINAS LLC			1	1FE	869,026		104,3980	870,000	869,215	0	189	0	0	3,700	3,762	FA	13,413	31,743	01/23/2019	08/01/2023		
26441C-AS-4.	DUKE ENERGY CORP NEW			2	2FE	78,099		111,0860	70,000	77,790	0	(309)	0	0	3,950	2,523	MN	353	1,383	08/13/2019	11/15/2028		
26442U-AG-9.	DUKE ENERGY PROGRESS LLC			2	1FE	100,081		100,4870	100,000	100,077	0	(4)	0	0	2,650	2,654	MS	883	1,325	08/08/2019	09/01/2026		
285512-AC-3.	ELECTRONIC ARTS INC			1,2	2FE	963,589		109,1180	980,000	965,288	0	1,396	0	0	3,700	3,945	MS	12,087	38,476	10/11/2018	09/01/2028		
29278N-AG-8.	ENERGY TRANSFER OPERATING LP			2	2FE	461,852		101,8710	460,000	460,932	0	(833)	0	0	3,700	3,538	MS	5,673	17,020	10/11/2018	03/01/2021		
29278N-AF-0.	ENERGY TRANSFER PARTNERS LP			2	2FE	506,345		112,3710	500,000	505,865	0	(480)	0	0	5,250	5,151	AO	5,542	19,688	01/16/2019	04/15/2029		
29273R-BD-0.	ENERGY TRANSFER PRTRNS L P			2	2FE	524,739		109,5820	525,000	524,771	0	21	0	0	4,950	5,018	JD	1,155	25,988	10/11/2018	06/15/2028		
29336U-AD-9.	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	141,288		105,1380	135,000	140,891	0	(397)	0	0	4,050	3,160	MS	1,610	2,734	08/13/2019	03/15/2025		
29336U-AG-2.	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	44,812		79,0000	50,000	39,500	350	86	0	0	5,050	5,903	AO	631	2,525	05/16/2018	04/01/2045		
29364G-AF-0.	ENTERGY CORP NEW			1,2	2FE	52,722		80,7500	50,000	40,375	(16)	(45)	0	0	5,450	5,153	JD	227	2,725	01/03/2018	06/01/2047		
29364W-AZ-1.	ENTERGY LA LLC			1,2	1FE	328,848		101,3670	300,000	303,190	0	(6,838)	0	0	5,125	2,788	MS	4,527	15,375	02/09/2016	09/15/2020		
29379V-BL-6.	ENTERPRISE PRODS OPER LLC			2	2FE	1,035,767		103,7850	1,040,000	1,008,093	0	3,550	0	0	3,120	3,614	MS	10,816	32,448	10/11/2018	09/01/2027		
26875P-AE-1.	EOG RES INC			1	1FE	135,254		107,9610	125,000	134,748	0	(506)	0	0	3,950	2,718	FA	1,865	2,469	08/09/2019	02/15/2027		
294429-AK-1.	EQUIFAX INC			1,2	2FE	1,336,073		100,9930	1,300,000	1,306,827	0	(16,010)	0	0	4,400	3,148	JD	4,767	57,200	10/11/2018	06/01/2020		
26884T-AP-7.	ERAC USA FINANCE COMPANY 144A			1,2	2FE	84,959		100,3040	85,000	84,988	0	8	0	0	2,300	2,323	JD	163	1,955	05/05/2016	06/01/2021		
26884T-AT-9.	ERAC USA FINANCE COMPANY 144A			2	2FE	470,541		106,4250	480,000	472,137	0	1,166	0	0	3,800	4,162	MN	3,040	18,240	10/11/2018	11/01/2025		
26884T-AH-5.	ERAC USA FINANCE COMPANY LLC			1	2FE	852,852		101,2210	870,000	855,298	0	2,446	0	0	2,700	3,197	MN	3,915	23,490	04/24/2019	11/01/2023		
26884A-BD-4.	ERP OPER LTD PARTNERSHIP			1	1FE	555,450		102,8890	565,000	558,220	0	2,253	0	0	3,300	3,794	AO	3,936	18,645	10/11/2018	10/15/2022		
30040W-AE-8.	EVERSOURCE ENERGY			1,2	2FE	89,672		105,1070	85,000	89,368	0	(304)	0	0	3,375	2,328	JD	239	1,434	08/13/2019	06/01/2025		
30161N-AT-8.	EXELON CORP			1,2	2FE	74,949		103,0610	75,000	74,958	0	5	0	0	3,300	3,335	JJ	1,141	2,475	01/03/2018	01/15/2028		
302491-AU-9.	F M C CORP			2	2FE	109,974		100,4540	110,000	109,993	0	5	0	0	2,450	2,470	AO	569	2,695	04/04/2016	04/15/2021		
31428X-AV-8.	FEDEX CORP			1	2FE	694,993		103,3980	695,000	694,993	0	0	0	0	3,450	3,480	AO	6,727	0	09/17/2019	10/01/2029		
31428X-BV-7.	FEDEX CORP			2	2FE	69,811		101,4470	70,000	69,932	0	19	0	0	2,700	2,750	AO	399	1,890	04/08/2013	04/15/2023		
31620M-AQ-9.	FIDELITY NATL INFORMATION SVCS			2	2FE	164,449		99,9290	165,000	164,470	0	21	0	0	3,100	3,164	FA	2,231	0	07/22/2019	08/05/2029		
31620M-AT-3.	FIDELITY NATL INFORMATION SVCS			2	2FE	159,701		106,2320	150,000	158,462	0	(1,238)	0	0	4,500	2,286	AO	1,425	3,375	08/08/2019	10/15/2022		
316773-CX-6.	FIFTH THIRD BANCORP			2	2FE	102,122		103,4800	100,000	102,001	0	(121)	0	0	3,000	2,675	FA	1,133	1,500	08/08/2019	08/15/2026		
337738-AN-8.	FISERV INC			1,2	2FE	1,237,694		1,308,843	1,240,000	1,238,094	0	401	0	0	3,650	3,625	JJ	19,613	22,630	01/23/2019	01/25/2024		
337738-AQ-1.	FISERV INC			2	2FE	700,760		100,2480	700,000	699,312	0	1,344	0	0	2,700	2,924	JD	1,575	18,900	10/11/2018	06/01/2020		
302445-AD-3.	FLIR SYS INC			1,2	2FE	211,370		105,6350	200,000	210,312	0	(1,058)	0	0	3,800	2,339	AO	1,900	3,800	08/09/2019	10/01/2023		
345397-VM-2.	FORD MOTOR CREDIT CO LLC			3	3FE	49,617		100,8120	50,000	49,818	0	120	0	0	3,125	3,412	JD	69	1,563	04/19/2018	06/15/2021		
345397-VU-4.	FORD MOTOR CREDIT CO LLC			3	3FE	632,232		100,1870	600,000	601,024	0	(25,621)	0	0	8,125	3,763	JJ	22,479	48,750	10/11/2018	01/15/2020		
345397-ZU-0.	FORD MOTOR CREDIT CO LLC			2	2FE	213,220		104,6930	200,000	206,566	0	(3,945)	0	0	5,875	3,760	FA	4,863	11,750	04/16/2018	08/02/2021		
361448-AW-3.	GATX CORP			2	2FE	1,184,384		101,0170	1,185,000	1,184,460	0	76	0	0	3,350	3,395	MN	6,616	9,924	07/29/2019	11/01/2022		
369550-AX-6.	GENERAL DYNAMICS CORP			1	1FE	102,299																	

ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
370334-CF-9	GENERAL MLS INC				2FE	161,426		108,162	150,000	160,656	0	(770)	0	0	4.000	2.531	AO	1,233	3,000	08/08/2019	04/17/2025
37045X-AS-5	GENERAL MTRS FINL CO INC			1,2	2FE	153,660		105,1230	150,000	153,402	0	(258)	0	0	4.000	3.512	JJ	2,767	0	08/08/2019	01/15/2025
37045X-BG-0	GENERAL MTRS FINL CO INC			1,2	2FE	678,342		110,9020	670,000	677,117	0	(1,008)	0	0	5.250	5.104	MS	11,725	35,175	10/11/2018	03/01/2026
37045X-BK-1	GENERAL MTRS FINL CO INC			1,2	2FE	510,462		103,0990	541,270	525,000	514,064	2,963	0	0	3.700	4.422	MN	2,806	19,425	10/11/2018	05/09/2023
37045X-BW-5	GENERAL MTRS FINL CO INC				2FE	61,508		104,5450	60,000	61,363	0	(146)	0	0	3.950	3.383	AO	514	1,185	07/10/2019	04/13/2024
37045X-CG-9	GENERAL MTRS FINL CO INC			1,2	2FE	104,759		102,0360	105,000	104,800	0	21	0	0	3.850	3.916	JJ	1,976	4,043	01/02/2018	01/05/2028
37045X-CH-7	GENERAL MTRS FINL CO INC			1	2FE	240,450		100,1970	240,000	240,219	0	(192)	0	0	2.862	2.818	JAJO	1,565	8,214	10/11/2018	04/09/2021
37045X-CJ-3	GENERAL MTRS FINL CO INC			1	2FE	44,982		101,8950	45,853	44,992	0	6	0	0	3.550	3.596	AO	364	1,598	04/05/2018	04/09/2021
375558-AW-3	GILEAD SCIENCES INC				1FE	126,395		106,0530	120,000	125,785	0	(609)	0	0	3.700	2.513	AO	1,110	2,220	07/10/2019	04/01/2024
37940X-AA-0	GLOBAL PMTS INC				2FE	49,988		100,4550	50,000	49,988	0	1	0	0	2.650	2.673	FA	504	0	08/07/2019	02/15/2025
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	1,689,977		1,07,3520	1,570,000	1,634,769	0	(29,751)	0	0	5.750	3.696	JJ	39,370	90,275	10/11/2018	01/24/2022
38141G-VR-2	GOLDMAN SACHS GROUP INC				2FE	406,267		108,6240	415,000	407,591	0	1,090	0	0	4.250	4.657	AO	3,430	17,638	10/11/2018	10/21/2025
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	1FE	106,4550		106,4550	846,316	773,113	0	2,580	0	0	3.850	4.354	JJ	13,178	30,608	10/11/2018	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2	1FE	379,756		103,5300	414,122	382,903	0	2,588	0	0	3.272	4.157	MS	3,345	13,088	10/11/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2	1FE	391,357		107,2880	410,000	393,208	0	0	0	0	3.814	4.403	AO	2,954	14,398	07/10/2019	04/23/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	1FE	527,595		104,9810	520,000	525,462	0	(1,032)	0	0	3.500	3.289	JJ	7,988	18,200	01/03/2018	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	1FE	263,778		106,1550	250,000	262,390	0	(888)	0	0	3.750	2.730	MN	1,016	4,688	08/08/2019	05/22/2025
38141E-A6-6	GOLDMAN SACHS GRP INC MTN BE GULFSTREAM NAT GAS SYS LLC				1FE	262,173		101,7650	590,000	595,347	0	(11,425)	0	0	6.000	4.019	JD	1,573	35,400	10/11/2018	06/15/2020
402740-AE-4	HARRIS CORP DEL			1	2FE	331,647		117,4170	300,000	330,612	0	(553)	0	0	5.950	5.294	AO	3,768	17,850	10/11/2018	10/15/2045
413875-AW-5	HARTFORD FINL SVCS GROUP INC			1,2	2FE	148,229		111,4910	135,000	147,593	0	(636)	0	0	4.400	3.128	JD	264	2,970	07/10/2019	06/15/2028
416515-BE-3	HCP INC				2FE	99,680		101,1690	100,000	99,691	0	11	0	0	2.800	2.857	FA	1,027	0	08/08/2019	08/19/2029
40414L-AR-0	HEALTHPEAK PPTYS INC				2FE	164,294		104,3120	165,000	164,325	0	31	0	0	3.500	3.582	JJ	2,823	0	06/20/2019	07/15/2029
42250P-AA-1	HELMERICH & PAYNE INC 4.65%25				2FE	627,732		100,3950	630,000	627,761	0	29	0	0	3.000	3.064	JJ	2,100	0	11/06/2019	01/15/2030
423452-AC-5	HOST HOTELS & RESORTS LP			1,2	2FE	1,203,522		1,09,2440	1,135,000	1,198,235	0	(5,262)	0	0	4.650	3.461	MS	15,540	30,616	08/05/2019	03/15/2025
44107T-AU-0	HUNTINGTON NB COLUMBUS OH				1FE	1,013,636		1,04,6270	1,030,000	1,016,789	0	3,075	0	0	3.750	4.160	AO	8,154	38,625	10/11/2018	10/15/2023
44644A-AE-7	INTERNATIONAL BUSINESS MACHS				1FE	872,830		104,9150	875,000	873,235	0	405	0	0	3.550	3.640	AO	7,334	31,063	01/22/2019	10/06/2023
459200-JZ-5	INTERPUBLIC GROUP COS INC				1FE	209,986		105,5660	200,000	209,449	0	(537)	0	0	3.300	2.509	MN	843	3,300	08/09/2019	05/15/2026
460690-BP-4	JEFFERIES GROUP INC NEW				2FE	143,463		112,5800	130,000	142,877	0	(586)	0	0	4.650	3.332	AO	1,511	3,023	08/13/2019	10/01/2028
472319-AH-5	JERSEY CENT PWR & LT CO 144A			1	2FE	597,477		105,8060	555,000	573,396	0	(13,605)	0	0	6.875	4.255	AO	8,055	38,156	10/11/2018	04/15/2021
476556-DB-8	JP MORGAN CHASE BANK NA			1,2	1FE	1,142,494		1,09,0530	1,165,775	1,069,000	0	(8,766)	0	0	4.700	3.191	AO	12,561	25,122	05/17/2019	04/01/2024
46647P-AM-8	JP MORGAN CHASE BANK NA			1,2	1FE	333,611		106,2920	350,000	335,171	0	1,314	0	0	3.509	4.120	JJ	5,390	12,282	10/25/2018	01/23/2029
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1FE	495,909		109,8430	510,000	497,273	0	1,087	0	0	4.005	4.381	AO	3,858	20,426	10/11/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK NA			1,2	1FE	166,578		111,6290	150,000	165,923	0	(655)	0	0	4.203	2.820	JJ	2,767	0	08/07/2019	07/23/2029
46647P-BD-7	JP MORGAN CHASE BANK NA				1FE	320,000		107,7380	320,000	320,000	0	0	0	0	3.702	3.736	MN	1,810	5,923	04/29/2019	05/06/2030
46625H-HA-1	JPMORGAN CHASE & CO			2	2FE	169,130		100,9000	154,000	153,910	0	(72)	0	0	5.406	5.519	JAJO	1,435	9,366	04/14/2011	12/29/2099
46625H-HU-7	JPMORGAN CHASE & CO				1FE	320,500		101,7770	315,000	317,204	0	(2,709)	0	0	4.250	3.373	AO	2,826	13,388	10/11/2018	10/15/2020
46625H-JH-4	JPMORGAN CHASE & CO				1FE	166,918		103,2040	170,000	167,882	0	642	0	0	3.200	3.666	JJ	2,357	5,440	06/25/2018	01/25/2023
46625H-JY-7	JPMORGAN CHASE & CO				1FE	143,038		107,0570	135,000	142,468	0	(570)	0	0	3.875	2.632	MS	1,613	2,616	08/13/2019	09/10/2024
46625H-NJ-5	JPMORGAN CHASE & CO				1FE	1,076,394		1,10,7180	1,075,000	1,074,208	0	15	0	0	4.250	4.315	AO	11,422	45,688	10/11/2018	10/01/2027
46625H-QW-3	JPMORGAN CHASE & CO				1FE	313,254		105,2650	300,000	312,487	0	(767)	0	0	3.300	2.475	AO	2,475	4,950	08/07/2019	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1FE	84,234		103,0600	85,000	84,454	0	72	0	0	2.950	3.079	AO	627	2,508	11/03/2016	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1FE	2,241,208		107,8380	2,285,000	2,246,674	0	4,717	0	0	3.782	4.063	FA	36,008	77,531	08/13/2019	02/01/2028
48126H-AC-4	JPMORGAN CHASE & CO			2	2FE	483,672		109,1300	475,000	475,000	0	0	0	0	6.100	6.193	AO	7,244	28,975	10/11/2018	10/01/2024
483050-AC-7	KAISER FNDTN HOSP/HLTH MTN BE			1,2	1FE	84,690		104,4630	85,000	84,763	0	28	0	0	3.150	3.218	MN	446	2,678	04/25/2017	05/01/2027
49271V-AE-0	KEURIG DR PEPPER INC				2FE	71,203		102,1360	70,000	70,860	0	(342)	0	0	3.551	2.669	MN	249	1,243	06/05/2019	05/25/2021
49326E-ED-1	KEYCORP MEDIUM TERM NTS BE				2FE	381,371		103,7810	370,000	375,851	0	(4,571)	0	0	5.100	3.814	MS	5,084	18,870	10/11/2018	03/24/2021
494550-BS-4	KINDER MORGAN ENERGY PARTNRS			1,2	2FE	131,973		106,0560	125,000	131,372	0	(601)	0	0	4.150	2.759	FA	2,161	0	08/13/2019	02/01/2024
49456B-AM-3	KINDER MORGAN INC DEL			1,2	2FE	121,926		102,2710	120,000	121,670	0	(256)	0	0	3.150	2.675	JJ	1,743	1,890	07/10/2019	01/15/2023
50077L-AU-0	KRAFT HEINZ FOODS CO 144A				2FE	1,720,671		103,0470	1,710,000	1,720,530	0	(141)	0	0	3.750	3.710	AO	17,100	0	10/30/2019	04/01/2030
501044-CS-8	KROGER CO			1	2FE	4,998		105,7800	5,000	4,999	0	0	0	0							

ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
532457-BY-9	LILLY ELI & CO.				1FE	823,730		107,7120	888,622	825,000	823,822	0	93	0	3.375	3.422	MS	8,198	15,701	02/20/2019	03/15/2029
534187-AY-5	LINCOLN NATL CORP IND.			1	2FE	440,881		100,4610	426,961	425,000	426,482	0	(11,824)	0	6.250	3.414	FA	10,035	26,563	10/11/2018	02/15/2020
548661-DW-6	LOWES COS INC				2FE	99,596		100,6750	100,675	100,000	99,618	0	22	0	2.500	2.583	AO	528	1,250	08/09/2019	04/15/2026
55616X-AF-4	MACYS RETAIL HLDGS INC.			1	2FE	13,886		101,9170	14,268	14,000	13,973	0	12	0	3.875	4.013	JJ	250	543	01/10/2012	01/15/2022
571676-AF-2	MARS INC DEL 144A				1FE	412,543		113,2000	469,780	415,000	412,576	0	33	0	3.950	4.024	AO	4,098	8,287	03/26/2019	04/01/2049
571748-AZ-5	MARSH & MCLENNAN COS INC.			1,2	1FE	53,761		107,4740	53,737	50,000	53,549	0	(211)	0	3.750	2.476	MS	557	938	08/13/2019	03/14/2026
58013M-EU-4	MCDONALDS CORP MED TERM NT BE				2FE	132,148		105,8000	132,251	125,000	131,681	0	(467)	0	3.375	2.283	MN	410	2,109	08/13/2019	05/26/2025
58933Y-AR-6	MERCK & CO INC.			1,2	1FE	122,827		103,7600	124,513	120,000	122,589	0	(238)	0	2.750	2.291	FA	1,293	1,650	07/10/2019	02/10/2025
617446-7Y-9	MORGAN STANLEY				2FE	1,397,689		109,3880	1,525,968	1,395,000	1,395,437	0	126	0	4.350	4.399	MS	19,048	59,378	07/10/2019	09/08/2026
617446-8J-1	MORGAN STANLEY				1FE	125,000		101,2640	126,580	125,000	125,000	0	0	0	2.720	2.738	JJ	1,492	0	07/18/2019	07/22/2025
61744Y-AK-4	MORGAN STANLEY			1,2	1FE	73,772		106,3310	74,432	70,000	73,609	0	(163)	0	3.591	2.849	JJ	1,110	0	08/13/2019	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1,2	1FE	176,589		107,6450	193,762	180,000	177,049	0	265	0	3.772	4.029	JJ	2,961	6,790	03/28/2018	01/24/2029
61744Y-AQ-1	MORGAN STANLEY				1FE	524,170		104,4900	522,449	500,000	521,668	0	(2,502)	0	3.737	2.384	AO	3,477	9,343	08/07/2019	02/10/2024
61746B-DJ-2	MORGAN STANLEY			1	1FE	66,280		104,7210	68,069	65,000	66,034	0	(237)	0	3.750	3.242	FA	853	1,500	04/02/2019	02/25/2023
61746B-DZ-6	MORGAN STANLEY			1	1FE	732,247		107,4090	794,829	740,000	732,829	0	987	0	3.875	4.104	JJ	12,267	28,675	10/11/2018	01/27/2026
61747W-AL-3	MORGAN STANLEY			1	1FE	691,866		105,3430	689,996	655,000	673,012	0	(10,907)	0	5.500	3.722	JJ	15,311	36,025	10/11/2018	07/28/2021
61761J-3R-8	MORGAN STANLEY			1	1FE	2,384,175		103,2540	2,581,352	2,500,000	2,396,064	0	11,889	0	3.125	3.888	JJ	33,420	58,594	05/02/2019	07/27/2026
61945C-AD-5	MOSAIC CO NEW			1	2FE	254,533		113,5190	283,797	250,000	254,310	0	(207)	0	5.450	5.343	MN	1,741	13,625	10/11/2018	11/15/2033
620076-BC-2	MOTOROLA SOLUTIONS INC.			1	2FE	1,042,587		103,2900	1,110,372	1,075,000	1,051,335	0	6,839	0	3.500	4.295	MS	12,542	37,625	10/11/2018	03/01/2023
55336V-BE-9	MPLX LP 144A				2FE	88,545		105,2910	89,498	85,000	88,439	0	(106)	0	4.250	3.674	JD	301	1,806	09/23/2019	12/01/2027
628530-BK-2	MYLAN INC SR NT 4.55%28			1,2	2FE	458,260		107,6570	462,924	430,000	457,519	0	(741)	0	4.550	3.658	AO	4,130	9,783	09/30/2019	04/15/2028
63946B-AE-0	NBCUNIVERSAL MEDIA LLC.			1	1FE	459,525		103,1360	464,114	450,000	454,921	0	(3,784)	0	4.375	3.504	AO	4,922	19,688	10/11/2018	04/01/2021
651229-AW-6	NEWELL RUBBERMAID INC.			1,2	3FE	59,879		104,2750	62,565	60,000	59,919	0	11	0	4.200	4.270	AO	630	2,520	03/18/2016	04/01/2026
651290-AP-3	NEWFIELD EXPL CO.				2FE	85,535		106,3070	85,045	80,000	84,131	0	(1,404)	0	5.750	3.191	JJ	1,929	2,300	04/05/2019	01/30/2022
651290-AR-9	NEWFIELD EXPL CO.				2FE	555,395		108,4610	553,153	510,000	552,273	0	(3,123)	0	5.375	3.794	JJ	13,706	0	07/09/2019	01/01/2026
651639-AX-4	NEWMONT GOLDCORP CORPORATION.				2FE	59,506		109,0760	59,446	60,000	59,519	0	14	0	2.800	2.916	AO	490	0	09/05/2019	10/01/2029
65339K-AG-5	NEXTERA ENERGY CAP HLDGS INC.			1	2FE	1,633,923		104,5660	1,725,335	1,650,000	1,637,850	0	3,224	0	3.625	3.892	JD	2,658	59,813	10/11/2018	06/15/2023
655044-AH-8	NOBLE ENERGY INC.			1,2	2FE	127,989		105,7140	132,143	125,000	126,872	0	(366)	0	3.900	3.577	MN	623	4,875	11/01/2016	11/15/2024
655664-AP-5	NORDSTROM INC.			1	2FE	19,966		102,6380	20,528	20,000	19,993	0	4	0	4.000	4.061	AO	169	800	10/05/2011	10/15/2021
655844-BS-6	NORFOLK SOUTHERN CORP				2FE	205,122		103,1270	206,254	200,000	204,835	0	(287)	0	2.900	2.493	JD	258	2,900	08/07/2019	06/15/2026
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	248,923		104,3670	250,481	240,000	248,517	0	(406)	0	3.250	2.761	JJ	3,597	1,625	08/13/2019	01/15/2028
674599-CP-8	OCCIDENTAL PETE CORP.				2FE	44,952		101,0390	45,468	45,000	44,958	0	6	0	2.700	2.756	FA	483	0	08/06/2019	08/15/2022
674599-CZ-6	OCCIDENTAL PETE CORP.				2FE	82,521		103,0080	82,406	80,000	82,018	0	(503)	0	4.850	2.574	MS	1,142	0	09/18/2019	03/15/2021
674599-DB-8	OCCIDENTAL PETE CORP.				2FE	468,590		117,8100	471,240	400,000	464,753	0	(3,837)	0	6.950	3.094	JJ	13,900	0	09/18/2019	07/01/2024
674599-DG-7	OCCIDENTAL PETE CORP.			@	2FE	476,014		50,2340	502,337	1,000,000	481,960	0	5,947	0	0.000	4.447	N/A	0	0	09/18/2019	10/10/2036
68233J-BH-6	ONCOR ELEC DELIVERY CO LLC.			1,2	1FE	1,130,363		109,4680	1,247,932	1,140,000	1,131,345	0	806	0	3.700	3.838	MN	5,390	42,180	10/11/2018	11/15/2028
682680-AS-2	ONEOK INC NEW			1,2	2FE	101,631		106,5070	106,507	100,000	101,327	0	(155)	0	4.000	3.826	JJ	1,867	4,000	01/03/2018	07/13/2027
682680-AU-7	ONEOK INC NEW				2FE	742,136		110,0130	753,588	685,000	741,156	0	(980)	0	4.550	3.436	JJ	14,372	0	11/01/2019	07/15/2028
68268N-AJ-2	ONEOK PARTNERS LP				2FE	687,085		102,9190	720,436	700,000	690,246	0	3,161	0	3.375	3.952	AO	5,906	23,625	01/16/2019	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP			1	2FE	667,336		108,5040	705,279	650,000	663,386	0	(3,276)	0	5.000	4.444	MS	9,569	32,500	10/11/2018	09/15/2023
68389X-BM-6	ORACLE CORP			1,2	1FE	152,691		102,2990	153,448	150,000	152,543	0	(148)	0	2.650	2.732	JJ	1,833	0	08/08/2019	07/15/2026
695156-AQ-2	PACKAGING CORP AMER.			1	2FE	254,746		107,4490	268,622	250,000	253,729	0	(884)	0	4.500	4.119	MN	1,875	11,250	10/11/2018	11/01/2023
70450Y-AC-7	PAYPAL HLDGS INC.				2FE	85,838		100,9860	85,838	85,000	84,951	0	3	0	2.400	2.427	AO	538	0	09/19/2019	10/01/2024
709599-AX-2	PENSKE TRUCK LEASING CO 144A			1,2	2FE	26,589		107,2410	26,810	25,000	26,513	0	(76)	0	4.200	3.253	AO	263	525	08/09/2019	04/01/2027
709599-AU-8	PENSKE TRUCK LEASING CO L P			1,2	2FE	870,319		100,4290	878,754	875,000	873,687	0	2,371	0	3.200	3.514	JJ	12,911	28,000	10/11/2018	07/15/2020
709599-AZ-7	PENSKE TRUCK LEASING CO L P				2FE	100,200		106,2490	100,936	95,000	99,823	0	(377)	0	3.950	2.879	MS	1,157	1,876	08/12/2019	03/10/2025
709599-BD-5	PENSKE TRUCK LEASING CO L P				2FE	349,759		102,3090	358,081	350,000	349,846	0	88	0	3.650	3.713	JJ	5,394	6,388	01/22/2019	07/29/2021
712704-AA-3	PEOPLES UNITED FINANCIAL INC.			1	2FE	94,685		103,8770	98,683	95,000	94,895	0	33	0	3.650	3.724	JD	241	3,468	12/03/2012	12/06/2022
720186-AL-9	PIEDMONT NAT GAS INC.				1FE	234,408		106,9460	251,323	235,000	234,438	0	30	0	3.500	3.561	JD	685	4,272	05/21/2019	06/01/2029
723787-AB-3	PIONEER NAT RES CO.			1	2FE	713,447		126,8660	761,196	600,000	696,099	0	(9,600)	0	7.200	4.834	JJ	19,920	43,200	10/11/2018	01/15/2028
693475-AW-5	PNC FINL SVCS GROUP INC				1FE	1,198,080		106,7390	1,280,867	1,200,000	1,198,195	0	115	0	3.450	3.499	AO	7,820	20,815	04/16/2019	04/23/2029
693475-AX-3	PNC FINL SVCS GROUP INC				1FE	278,944		101,2760	278,508	275,000	278,730	0	(214)	0	2.600	2.384	JJ	3,138	0	08/08/2019	07/23/2026
69352P-AE-3	PPL CAP FDG INC.			1	2FE	59,906		103,4920	62,095	60,000	59,969	0	10	0	3.500	3.549	JD	175	2,100	10/10/2012	12/01/2022
69352P-AK-9	PPL CAP FDG INC.				2FE	196,663		105,2870	194,781	185,000	195,731	0	(933)	0	3.950	2.419	MS	2,152	3,654	08/21/2019	03/15/2024

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
744560-BX-3	PUBLIC SVC ELEC GAS CO MTN BE			1FE	597,757	109.0790	659,928	605,000	598,512	0	620	0	0	3.650	3.833	MS	7,361	21,714	10/11/2018	09/01/2028	
744573-AN-6	PUBLIC SVC ENTERPRISE GRP INC			2FE	589,723	102.2320	603,168	590,000	589,753	0	30	0	0	2.875	2.906	JD	754	8,952	06/03/2019	06/15/2024	
747525-AU-7	QUALCOMM INC			1FE	122,461	105.2550	126,306	120,000	122,323	0	(138)	0	0	3.250	2.969	MN	444	1,950	07/10/2019	05/20/2027	
74834L-AX-8	QUEST DIAGNOSTICS INC			2FE	975,823	105.3690	990,466	940,000	973,267	0	(2,556)	0	0	3.500	2.756	MS	8,316	16,450	08/02/2019	03/30/2025	
75886A-AJ-7	REGENCY ENERGY PARTNERS LP			2FE	79,503	105.9550	79,467	75,000	79,090	0	(413)	0	0	4.500	2.909	MN	563	1,688	08/13/2019	11/01/2023	
7591EP-AP-5	REGIONS FINL CORP NEW			2FE	1,039,511	105.8660	1,101,008	1,040,000	1,039,605	0	94	0	0	3.800	3.848	FA	15,040	39,630	01/23/2019	08/14/2023	
760759-AS-9	REPUBLIC SVCS INC		1,2	2FE	74,325	105.7760	74,043	70,000	74,131	0	(193)	0	0	3.375	2.535	MN	302	1,181	08/09/2019	11/15/2027	
78355H-KN-8	RYDER SYS MTN BE			2FE	210,337	100.4720	210,991	210,000	210,312	0	(25)	0	0	2.500	2.481	MS	2,085	0	08/09/2019	09/01/2024	
785592-AM-8	SABINE PASS LIQUEFACTION LLC		1,2	2FE	94,892	112.6310	95,736	85,000	94,089	0	(804)	0	0	5.625	3.281	MS	1,594	2,391	07/10/2019	03/01/2025	
844741-BB-3	SOUTHWEST AIRLS CO		1,2	1FE	894,249	100.5320	904,785	900,000	896,932	0	3,454	0	0	2.650	3.079	MN	3,710	23,850	10/11/2018	11/05/2020	
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		1	2FE	719,283	108.8930	773,141	710,000	717,940	0	(1,693)	0	0	4.750	4.507	MS	9,930	34,435	10/11/2018	03/15/2024	
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		2	2FE	90,136	100.8900	90,486	89,688	90,191	0	56	0	0	3.360	3.214	MJSD	92	1,507	07/10/2019	03/20/2023	
857477-AW-3	STATE STR CORP		1	1FE	152,931	101.7920	152,688	150,000	152,772	0	(159)	0	0	2.650	2.350	MN	464	1,988	08/08/2019	05/19/2026	
867914-BM-4	SUNTRUST BKS INC		2	1FE	565,248	101.3840	588,026	580,000	570,541	0	4,315	0	0	2.700	3.555	JJ	6,699	15,660	10/11/2018	01/27/2022	
867914-BS-1	SUNTRUST BKS INC		1,2	1FE	161,495	108.4300	162,644	150,000	160,731	0	(764)	0	0	4.000	2.531	MN	1,000	3,000	08/09/2019	05/01/2025	
87165B-AE-3	SYNCHRONY FINL		1	2FE	74,274	100.0340	75,026	75,000	74,964	0	397	0	0	2.700	3.271	FA	833	2,025	03/29/2018	02/03/2020	
878091-BC-0	TEACHERS INS & ANNUITY ASSN		1	1FE	12,983	145.5780	18,925	13,000	12,986	0	0	0	0	6.850	6.978	JD	37	891	12/11/2009	12/16/2039	
883203-CA-7	TEXTRON INC			2FE	959,146	106.8550	1,025,806	960,000	959,191	0	45	0	0	3.900	3.949	MS	10,816	13,520	04/30/2019	09/17/2029	
883556-BR-2	THERMO FISHER SCIENTIFIC INC			2FE	153,618	102.8400	154,259	150,000	153,426	0	(192)	0	0	2.950	2.581	MS	1,254	2,213	08/08/2019	09/19/2026	
88732J-AX-6	TIME WARNER CABLE INC		1,2	2FE	369,390	101.6190	355,665	350,000	354,041	0	(4,507)	0	0	4.125	2.798	FA	5,454	14,438	06/22/2016	02/15/2021	
891906-AE-9	TOTAL SYS SVCS INC		1,2	2FE	93,983	105.2180	94,696	90,000	93,508	0	(474)	0	0	4.000	2.787	JD	300	1,800	07/10/2019	06/01/2023	
891906-AB-5	TOTAL SYS SVCS INC SR NT			2FE	520,070	104.1620	546,853	525,000	521,046	0	976	0	0	3.750	4.028	JD	1,641	19,688	01/30/2019	06/01/2023	
893574-AM-5	TRANSCONTINENTAL GAS		1,2	2FE	98,988	109.6620	109,662	100,000	99,017	0	17	0	0	4.600	4.717	MS	1,354	4,600	03/09/2018	03/15/2048	
896239-AA-8	TRIMBLE INC			2FE	1,498,070	108.0330	1,512,459	1,400,000	1,489,327	0	(8,743)	0	0	4.750	3.292	JD	5,542	33,250	07/02/2019	12/01/2024	
902494-BJ-1	TYSON FOODS INC			2FE	107,729	108.2490	108,249	100,000	107,290	0	(439)	0	0	4.000	2.695	MS	1,333	2,133	08/09/2019	03/01/2026	
907818-EH-7	UNION PAC CORP			1FE	168,061	102.4900	169,109	165,000	167,882	0	(179)	0	0	2.750	2.446	MS	1,513	2,269	08/08/2019	03/01/2026	
907818-EY-0	UNION PACIFIC CORP			2FE	33,264	110.5010	33,150	30,000	33,137	0	(127)	0	0	3.950	2.581	MS	365	593	08/13/2019	09/10/2028	
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202			1FE	165,000	100.4190	165,691	165,000	165,000	0	0	0	0	2.900	2.921	MN	1,436	0	09/03/2019	11/01/2029	
911312-BT-2	UNITED PARCEL SERVICE INC			1FE	49,957	100.5710	50,286	50,000	49,960	0	3	0	0	2.200	2.230	MS	413	0	08/13/2019	09/01/2024	
913017-CY-3	UNITED TECHNOLOGIES CORP		1,2	2FE	112,156	112.5090	112,509	100,000	111,675	0	(481)	0	0	4.125	2.622	MN	516	2,063	08/07/2019	11/16/2028	
91324P-CP-5	UNITEDHEALTH GROUP INC		1	1FE	81,418	108.0260	86,421	80,000	81,093	0	(176)	0	0	3.750	3.507	JJ	1,383	3,000	02/16/2018	07/15/2025	
91324P-CV-2	UNITEDHEALTH GROUP INC			1FE	156,512	104.7490	157,124	150,000	156,151	0	(361)	0	0	3.100	2.400	MS	1,369	2,325	08/09/2019	03/15/2026	
91529Y-AH-9	UNUM GROUP		1	2FE	59,927	102.5670	61,540	60,000	59,993	0	9	0	0	5.625	5.721	MS	994	3,375	09/08/2010	09/15/2020	
92277G-AN-7	VENTAS RLTY LTD PARTNERSHIP		1,2	2FE	393,470	110.0590	440,237	400,000	394,098	0	516	0	0	4.400	4.654	JJ	8,116	16,133	10/11/2018	01/15/2029	
92343V-BY-9	VERIZON COMMUNICATIONS INC			2FE	279,027	107.8640	280,446	260,000	277,083	0	(1,944)	0	0	4.150	2.414	MS	3,177	5,395	07/10/2019	03/15/2024	
92343V-DY-7	VERIZON COMMUNICATIONS INC			2FE	329,775	111.0240	333,072	300,000	328,366	0	(1,409)	0	0	4.125	2.692	MS	3,609	6,188	08/13/2019	03/16/2027	
92343V-EA-8	VERIZON COMMUNICATIONS INC		1	2FE	84,760	116.7310	89,221	85,000	84,786	0	11	0	0	4.500	4.576	FA	1,498	3,825	08/01/2017	08/10/2033	
92553P-AT-9	VIACOM INC NEW		1,2	2FE	974,060	106.5070	1,038,448	975,000	974,305	0	171	0	0	4.250	4.317	MS	13,813	41,438	10/11/2018	09/01/2023	
92553P-AW-2	VIACOM INC NEW		1,2	2FE	46,103	116.0440	52,220	45,000	46,034	0	(22)	0	0	5.250	5.147	AO	591	2,363	09/08/2016	04/01/2044	
927804-FV-1	VIRGINIA ELEC & PWR CO		1,2	1FE	91,490	103.6530	93,288	90,000	91,398	0	(91)	0	0	2.950	2.710	MN	339	1,328	07/10/2019	11/15/2026	
927804-FX-7	VIRGINIA ELEC & PWR CO			1FE	106,116	106.9790	106,979	100,000	105,816	0	(300)	0	0	3.500	2.598	MS	1,031	1,750	08/09/2019	03/15/2027	
927804-GB-4	VIRGINIA ELEC & PWR CO			1FE	684,760	102.4750	701,955	685,000	684,770	0	10	0	0	2.875	2.900	JJ	9,355	0	07/08/2019	07/15/2029	
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A			2FE	384,598	101.3020	384,524	380,000	384,524	0	(74)	0	0	3.550	3.287	JJ	7,494	0	12/03/2019	07/15/2024	
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A			2FE	768,375	99.3670	765,124	770,000	768,405	0	30	0	0	3.700	3.768	JJ	3,640	0	11/06/2019	01/30/2027	
928668-AN-2	VOLKSWAGEN GROUP AMER FIN LLC			2FE	234,821	101.6330	238,837	235,000	234,921	0	87	0	0	3.875	3.953	MN	1,214	9,109	11/07/2018	11/13/2020	
928668-AP-7	VOLKSWAGEN GROUP AMER FIN LLC			2FE	298,854	103.4280	310,285	300,000	299,274	0	367	0	0	4.000	4.179	MN	1,633	11,967	11/07/2018	11/12/2021	
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC			2FE	221,246	110.7160	221,432	200,000	220,012	0	(1,234)	0	0	4.625	2.785	MN	1,233	4,626	08/09/2019	11/13/2025	
931142-DP-5	WAL-MART STORES INC		1	1FE	39,845	105.1740	42,070	40,000	39,927	0	16	0	0	3.300	3.374	AO	253	1,320	04/15/2014	04/22/2024	
949746-SH-5	WELLS FARGO & CO NEW			1FE	96,702	102.4900	97,366	95,000	96,614	0	(88)	0	0	3.000	2.744	AO	538	1,425	08/07/2019	10/23/2026	
94974B-EV-8	WELLS FARGO CO MTN BE			1FE	189,813	103.2450	191,004	185,000	187,487	0	(1,912)	0	0	4.600	3.523	AO	2,128	8,510	10/11/2018	04/01/2021	
94974B-FC-9	WELLS FARGO CO MTN BE																				

ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
958254-AB-0.	WESTERN GAS PARTNERS LP			1.	2FE	604,199		102,5060	604,787	590,000	600,228	(2,718)	0	0	4.000	3.299	JJ	11,800	12,600	04/26/2019	07/01/2022
962166-BW-3.	WEYERHAEUSER CO.			1.	2FE	1,042,280		107,6350	1,092,494	1,015,000	1,034,065	(4,679)	0	0	4.625	4.116	MS	13,822	46,944	10/11/2018	09/15/2023
96950F-AJ-3.	WILLIAMS PARTNERS L P			1,2	2FE	2,453,796		102,4630	2,571,824	2,510,000	2,469,978	13,998	0	0	3.350	4.035	FA	31,765	84,085	10/11/2018	08/15/2022
96950F-AL-8.	WILLIAMS PARTNERS L P				2FE	106,909		107,0960	107,096	100,000	106,147	(762)	0	0	4.500	2.726	MN	575	2,250	07/10/2019	11/15/2023
970648-AG-6.	WILLIS NORTH AMER INC				2FE	27,613		110,2780	27,569	25,000	27,511	(102)	0	0	4.500	3.163	MS	331	563	08/09/2019	09/15/2028
976826-BL-0.	WISCONSIN PWR & LT CO.			2.	1FE	368,733		103,8260	404,922	390,000	371,215	2,030	0	0	3.050	3.808	AO	2,511	11,895	10/11/2018	10/15/2027
98978V-AJ-2.	ZOETIS INC.			1,2	2FE	401,248		101,0790	404,316	400,000	400,498	(616)	0	0	3.450	3.315	MN	1,840	13,800	10/11/2018	11/13/2020
06367W-JM-6.	BANK OF MONTREAL				C.	269,314		101,9580	275,288	270,000	269,485	171	0	0	2.900	3.011	MS	2,066	3,915	03/21/2019	03/26/2022
136385-AW-1.	CANADIAN NAT RES LTD.			1,2	2FE	1,079,629		102,0150	1,132,372	1,110,000	1,088,064	6,689	0	0	2.950	3.678	JJ	15,099	32,745	10/11/2018	01/15/2033
15135U-AF-6.	CENOVUS ENERGY INC.			1.	2FE	110,190		127,4070	127,407	100,000	109,879	(256)	0	0	6.750	5.986	MN	863	6,750	10/11/2018	11/15/2029
349553-AM-9.	FORTIS INC.			1,2	2FE	297,379		102,1430	332,985	326,000	301,144	3,099	0	0	3.055	4.418	AO	2,407	9,959	10/11/2018	10/04/2026
448055-AD-5.	HUSKY ENERGY INC SR GBLB				C.	479,513		130,2630	521,054	400,000	475,527	(2,564)	0	0	6.800	5.229	MS	8,009	27,200	10/11/2018	09/15/2037
78013X-ZU-5.	ROYAL BK OF CDA BD CDS.				C.	249,570		101,5390	253,847	250,000	249,609	39	0	0	2.550	2.603	JJ	2,922	0	07/09/2019	07/16/2024
961214-DZ-3.	WESTPAC BKG CORP.				C.	141,144		104,8560	141,556	135,000	140,416	(728)	0	0	3.650	2.419	MN	630	2,464	07/10/2019	05/15/2023
44962L-AG-2.	IHS MARKIT LTD.			1,2	2FE	561,788		106,2570	600,352	565,000	562,552	619	0	0	4.125	4.302	FA	9,711	23,824	10/11/2018	08/01/2023
44962L-AA-5.	IHS MARKIT LTD 144A				C.	382,359		106,5960	389,076	365,000	378,662	(3,698)	0	0	5.000	3.504	MN	3,042	18,250	04/04/2019	11/01/2022
45687A-AJ-1.	INGERSOLL-RAND GLOBAL HLDG CO.			1.	2FE	107,1280		107,17798	187,475	175,000	177,137	(569)	0	0	4.250	3.907	JD	331	7,438	10/11/2018	06/15/2023
05581K-AA-9.	BNP PARIBAS 144A.				C.	426,388		107,7230	430,893	400,000	425,612	(776)	0	0	4.375	3.172	MS	4,521	0	10/22/2019	09/28/2025
09659W-2D-5.	BNP PARIBAS 144A.				C.	419,805		103,8640	462,193	445,000	424,214	3,621	0	0	3.375	4.471	JJ	7,176	15,019	10/11/2018	01/09/2025
09659W-2J-2.	BNP PARIBAS 144A.				C.	920,000		101,1880	930,927	920,000	920,000	0	0	0	2.819	2.839	MN	3,026	0	11/12/2019	11/19/2025
22535W-AE-7.	CREDIT AGRICOLE SA LONDON				C.	737,851		104,6100	784,577	750,000	740,954	2,489	0	0	3.750	4.187	AO	5,234	28,125	10/11/2018	04/24/2023
83368R-AU-6.	SOCIETE GENERALE MTN 144A				C.	1,815,268		100,0330	1,820,607	1,820,000	1,815,471	203	0	0	2.625	2.699	AO	9,953	0	10/08/2019	10/16/2024
25152R-5F-6.	DEUTSCHE BK AG				C.	709,591		100,7950	725,726	720,000	714,520	3,826	0	0	3.375	3.994	MN	3,308	24,300	10/11/2018	05/12/2021
225433-AT-8.	CREDIT SUISSE GRP FDG				C.	747,903		104,7020	790,502	755,000	749,668	0	0	0	3.800	4.063	JD	1,674	28,690	10/11/2018	06/09/2023
00774M-AG-0.	AERCAP IRELAND CAPITAL				C.	158,912		107,5320	161,297	150,000	158,276	(635)	0	0	4.450	3.387	AO	1,669	3,338	07/10/2019	10/01/2025
82481L-AD-1.	SHIRE ACQUISITIONS INVTS				C.	1,355,222		103,0590	1,442,832	1,400,000	1,362,367	5,723	0	0	3.200	3.705	MS	12,196	34,400	08/02/2019	09/23/2026
46115H-BC-0.	IRELA			1,2	2FE	199,480		101,6860	203,372	200,000	199,675	100	0	0	3.375	3.461	JJ	3,169	6,750	01/05/2018	01/12/2023
606822-AU-8.	INTESA SANPAOLO S P A 144A.				C.	187,203		106,8380	186,967	175,000	186,391	(811)	0	0	3.777	2.444	MS	2,185	3,305	08/09/2019	03/02/2025
606822-AV-6.	NETSHELL ENERGY LTD				C.	49,735		109,0790	49,085	45,000	49,545	(191)	0	0	3.961	2.599	MS	589	891	08/13/2019	03/02/2028
606822-BA-1.	MITSUBISHI UFJ FINL GROUP INC				C.	114,926		105,3480	115,883	110,000	114,374	(552)	0	0	3.761	2.605	JJ	1,781	2,069	07/10/2019	07/26/2023
69832A-AB-2.	MITSUBISHI UFJ FINL GROUP INC				C.	2,540,000		101,6500	2,581,920	2,540,000	2,540,000	0	0	0	2.679	2.697	JJ	30,621	0	07/10/2019	07/19/2024
865622-CK-8.	PANASONIC CORP 144A				C.	265,326		100,0190	265,052	265,000	265,006	(257)	0	0	2.352	2.370	JAJJ	1,316	7,730	10/11/2018	01/17/2020
86562M-AQ-3.	SUMITOMO MITSUI BANKING CORP.				C.	435,225		101,7310	437,442	430,000	434,516	(709)	0	0	2.784	2.368	JJ	5,620	0	08/13/2019	07/12/2022
86562M-BM-1.	SUMITOMO MITSUI FINL GROUP				C.	906,831		101,4380	912,939	900,000	906,424	(407)	0	0	2.696	2.545	JJ	11,121	0	09/11/2019	07/16/2024
86562M-BT-6.	SUMITOMO MITSUI FINL GROUP				C.	200,000		100,2560	200,511	200,000	200,000	0	0	0	2.448	2.463	MS	1,278	0	09/24/2019	09/27/2024
00507U-AF-8.	ACTAVIS FUNDING SCS			1.	2FE	184,316		105,0440	189,079	180,000	183,065	(626)	0	0	3.850	3.464	JD	308	6,930	12/19/2017	06/15/2024
00507U-AS-0.	ACTAVIS FUNDING SCS			1,2	2FE	265,420		105,0910	267,981	255,000	264,647	(773)	0	0	3.800	2.996	MS	2,853	4,845	08/09/2019	03/15/2025
00507U-AT-8.	ACTAVIS FUNDING SCS			1.	2FE	364,595		109,3220	415,422	380,000	365,367	635	0	0	4.550	4.973	MS	5,091	17,290	10/11/2018	03/15/2035
29278G-AB-4.	ENEL FIN INTL N.V. 144A			1.	2FE	878,952		101,2920	926,820	915,000	890,612	9,418	0	0	2.875	4.101	MN	2,631	26,306	10/11/2018	05/25/2022
456837-AP-8.	ING GROEP N.V.				C.	199,700		104,6660	209,331	200,000	199,741	41	0	0	3.550	3.615	AO	1,617	3,550	04/02/2019	04/09/2024
50247V-AA-7.	LYB INTERNATIONAL FINANCE			1.	2FE	298,072		105,7810	317,343	300,000	298,770	317	0	0	4.000	4.168	JJ	5,533	12,000	10/11/2018	07/15/2023
552081-AD-3.	LYONDELLBASELL INDUSTRIES NV.			1.	2FE	813,645		106,2280	796,708	750,000	778,172	(14,226)	0	0	6.000	3.939	MN	5,750	45,000	10/11/2018	11/15/2021
629470-AX-6.	NXP B V / NXP FDG LLC 144A.				C.	168,206		112,9420	169,413	150,000	167,175	(1,030)	0	0	5.350	3.262	MS	2,675	4,013	08/07/2019	03/01/2026
74977R-DF-8.	RABOBANK NEDERLAND GBLB 144A.				C.	249,408		101,1880	252,971	250,000	249,459	51	0	0	2.625	2.898	JJ	2,898	0	07/15/2019	07/22/2024
225460-AP-2.	CREDIT SUISSE NEW YORK BRANCH				C.	264,645		106,3910	265,977	250,000	263,565	(1,080)	0	0	3.625	2.409	MS	2,819	4,531	08/08/2019	09/09/2024
90352J-AE-3.	UBS GROUP FDG SWITZ AG 144A			2.	1FE	944,386		101,6040	990,635	975,000	951,586	5,915	0	0	2.859	3.608	FA	10,531	27,875	10/11/2018	08/15/2023
00185A-AK-0.	AON PLC.			1,2	2FE	124,546		107,6370	123,782	115,000	123,966	(580)	0	0	3.875	2.419	JD	1,598	2,228	08/08/2019	12/15/2025
06738E-BD-6.	BARCLAYS PLC.			1,2	2FE	512,395		112,7610	591,996	525,000	513,490	928	0	0	4.972	5.341	MN	3,263	26,103	10/24/2018	05/16/2029

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06738E-BH-7	BARCLAYS PLC		C		2FE	800,000	105.1250	841,000	800,000	800,000	0	0	0	0	3.932	3.971	MN	4,718	15,728	04/30/2019	05/07/2025
111013-AL-2	BRITISH SKY BROADCASTING GRP 144A		C		1FE	1,031,070	107.1230	1,071,234	1,000,000	1,026,985	0	(4,085)	0	0	3.750	3.154	MS	10,938	18,750	03/21/2019	09/16/2024
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		D	1	2FE	267,253	153.7940	299,899	195,000	258,741	0	(4,172)	0	0	9.625	5.711	JD	834	18,769	10/11/2018	12/15/2030
30217A-AC-7	EXPERIAN FINANCE PLC 144A		C		1FE	856,091	98.5230	852,222	865,000	856,149	0	58	0	0	2.750	2.887	MS	1,388	0	12/03/2019	03/08/2030
404280-BT-5	HSBC HLDGS PLC		C	2	1FE	218,242	111.8240	223,648	200,000	217,404	0	(838)	0	0	4.583	3.421	JD	306	4,583	07/10/2019	06/19/2029
53944V-AP-4	LLOYDS BANK PLC		C		1FE	995,986	101.6310	1,016,310	1,000,000	997,866	0	1,517	0	0	3.300	3.493	MN	4,950	33,000	10/11/2018	05/07/2021
53947M-AB-2	LLOYDS TSB BANK PLC 144A		D		1FE	362,402	100.1030	355,366	355,000	355,207	0	(6,065)	0	0	5.800	4.091	JJ	9,609	20,590	10/11/2018	01/13/2020
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A		C		1FE	939,483	103.6010	973,845	940,000	939,590	0	107	0	0	3.625	3.675	MS	8,708	17,038	03/26/2019	09/29/2022
780097-BL-4	ROYAL BK SCOTLAND GROUP PLC		C		2FE	560,000	110.5000	618,802	560,000	560,000	0	0	0	0	4.445	4.494	MN	3,665	12,446	05/02/2019	05/08/2030
23636A-AS-0	DANSKE BK AS 144A		C		2FE	552,085	105.0390	577,716	550,000	551,456	0	(628)	0	0	5.000	4.921	JJ	12,910	13,444	01/22/2019	01/12/2022
3299999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					188,048,445	XXX	195,934,288	187,137,961	187,746,300	2,644	(108,982)	0	0	XXX	XXX	XXX	1,905,390	4,946,948	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
85769F-AA-6	STATION PL SECS TR 2019-WL1 144A			4	1FE	475,000	100.0150	475,071	475,000	475,000	0	0	0	0	2.358	2.419	MON	187	5,167	07/25/2019	08/26/2052
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A			4	1FE	295,470	100.5750	294,316	292,633	295,440	0	(31)	0	0	2.900	2.814	MON	707	1,414	11/04/2019	10/25/2059
3399999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					770,470	XXX	769,387	767,633	770,440	0	(31)	0	0	XXX	XXX	XXX	894	6,581	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06650A-AD-9	BANK 2017-BNK8			4	1FM	3,691,684	104.6870	4,056,639	3,875,000	3,714,662	0	18,953	0	0	3.229	4.188	MON	10,427	125,124	10/11/2018	11/17/2050
06035R-AR-7	BANK 2018-BN14			4	1FM	3,717,360	110.0780	4,072,881	3,700,000	3,715,779	0	(1,237)	0	0	3.966	3.967	MON	12,229	146,742	10/11/2018	09/17/2060
06540A-AD-3	BANK 2019-BNK20			4	1FM	428,467	102.9810	428,401	416,000	428,253	0	(214)	0	0	3.011	2.729	MON	1,044	3,131	09/13/2019	09/15/2062
07335C-AF-1	BBCMS MTG TR 2019-C4			4	1FM	514,976	102.1270	514,634	500,000	514,607	0	(369)	0	0	2.919	2.604	MON	1,216	4,865	08/09/2019	08/16/2052
08162B-BC-5	BENCHMARK MTG TR 2019-B11			4	1FM	4,039,993	104.0130	4,160,512	4,000,000	4,041,469	0	1,476	0	0	3.262	3.167	MON	10,872	65,232	05/22/2019	05/17/2052
08162F-AE-3	BENCHMARK MTG TR 2019-B12			4	1FM	456,289	103.8500	460,057	443,000	455,895	0	(394)	0	0	3.116	2.803	MON	1,150	4,601	07/19/2019	08/16/2052
056059-AA-6	BX COMML MTG TR 2018-IND 144A			4	1FM	62,805	99.9400	62,728	62,765	62,808	0	3	0	0	2.490	2.543	MON	74	421	09/19/2019	11/15/2035
056054-AA-7	BX COMML MTG TR 2019-XL 144A			4	1FM	481,000	100.0800	481,386	481,000	481,000	0	0	0	0	2.660	2.732	MON	604	1,909	10/09/2019	10/15/2036
05606K-AA-0	BX TRUST 2019-MMP 144A			4	1FE	340,000	99.9370	339,787	340,000	340,000	0	0	0	0	2.740	2.816	MON	414	3,007	08/15/2019	08/15/2036
12531Y-AA-0	CFCRE COMML MTG TR 2016-C4			4	1FM	3,790,938	102.5050	4,100,184	4,000,000	3,840,866	0	40,713	0	0	3.014	4.303	MON	10,047	120,560	10/11/2018	05/10/2058
12532C-AZ-8	CFCRE COMML MTG TR 2017-C8			4	1FM	3,235,304	104.1940	3,516,550	3,375,000	3,258,228	0	19,554	0	0	3.305	4.186	MON	9,295	111,537	10/11/2018	06/17/2050
17327F-AC-0	CITIGROUP COMML MTG TR 2018-B2			4	1FM	3,201,574	108.0690	3,512,233	3,250,000	3,208,938	0	6,057	0	0	3.744	4.055	MON	10,140	121,680	10/11/2018	03/10/2051
17328F-AW-5	CITIGRP COMML MTG TR 2019-GC41			4	1FM	514,998	101.8270	509,135	500,000	514,631	0	(367)	0	0	2.869	2.573	MON	1,195	4,781	08/05/2019	08/11/2056
17321R-AD-8	CITIGRP COMML MTG TR 2013-GC17			4	1FM	1,581,152	106.2030	1,593,052	1,500,000	1,568,061	0	(13,091)	0	0	4.131	2.870	MON	5,164	41,310	03/28/2019	11/13/2046
12592L-BH-4	COMM MTG TR 2014-CRE20			4	1FM	1,220,331	104.2660	1,297,068	1,244,000	1,224,942	0	3,814	0	0	3.326	4.045	MON	3,448	41,375	10/11/2018	11/13/2047
12591Q-AR-3	COMM MTG TR 2014-UBS4			4	1FM	1,036,406	105.2570	1,052,575	1,000,000	1,032,080	0	(4,326)	0	0	3.694	2.943	MON	3,078	21,548	05/14/2019	08/12/2047
22945D-AG-8	CSAIL COMML MTG TR 2019-C15			4	1FM	569,570	109.9990	567,362	500,000	567,362	0	(2,208)	0	0	4.053	2.561	MON	1,689	6,755	08/15/2019	03/15/2052
12596W-AC-8	CSAIL COMML MTG TR 2019-C16			4	1FM	540,957	104.9140	524,571	500,000	539,655	0	(1,302)	0	0	3.329	2.466	MON	1,387	5,548	08/15/2019	06/17/2052
12597B-AU-3	CSAIL COMML MTG TR 2019-C17			4	1FM	443,929	102.4270	441,459	431,000	443,674	0	(255)	0	0	3.016	2.694	MON	1,336	3,250	09/17/2019	09/17/2052
12596G-AY-5	CSAIL COMMERCIAL MTG TR 2018-C24			4	1FM	274,453	110.2350	275,586	250,000	273,945	0	(508)	0	0	4.151	3.044	MON	865	4,324	07/16/2019	11/17/2051
30288K-AN-5	FRESB MTG TR 2016-SB14			4	1FE	229,813	100.9870	231,268	229,008	229,776	0	(37)	0	0	2.590	2.431	MON	494	1,977	08/26/2019	03/25/2026
30295Y-AE-6	FRESB MTG TR 2017-SB30			4	1FE	331,169	102.6570	333,395	324,764	330,841	0	(329)	0	0	2.950	2.324	MON	798	3,194	07/30/2019	04/25/2027
302970-AF-5	FRESB MTG TR 2019-SB59			4	1FE	723,452	103.5910	713,746	689,002	722,719	0	(732)	0	0	3.330	2.578	MON	1,912	7,648	08/26/2019	11/25/2038
36254C-AU-4	GS MTG SECS TR 2017-GS7			4	1FM	3,085,584	104.1200	3,383,903	3,250,000	3,115,761	0	24,593	0	0	3.167	4.186	MON	8,577	102,927	10/11/2018	08/12/2050
46643G-AC-4	JPMCC COMML MTG SEC TR 2016-4			4	1FM	1,509,082	100.4180	1,506,271	1,500,000	1,504,842	0	(4,240)	0	0	3.098	2.622	MON	3,873	34,856	03/27/2019	11/18/2047
46590M-AQ-3	JP2 MORGAN STAN CAP I 2017-CLS 144A			4	1FM	544,639	100.3720	592,192	590,000	555,040	0	8,477	0	0	2.559	4.368	MON	1,258	15,098	10/11/2018	08/17/2049
61691L-AA-7	MORGAN STANLEY CAP 2019-H7			4	1FM	250,176	99.7500	249,374	250,000	250,000	0	(176)	0	0	2.440	2.511	MON	271	2,919	07/18/2019	11/15/2034
61771M-AW-0	MS BOFA ML TRUST 2015-C22			4	1FM	539,902	104.3020	521,509	500,000	538,642	0	(1,261)	0	0	3.261	2.427	MON	1,359	5,435	08/15/2019	07/17/2052
61690F-AL-7	MS BOFA ML TRUST 2016-C29			4	1FM	768,188	102.8870	823,094	800,000	777,068	0	8,056	0	0	3.046	4.279	MON	2,031	24,368	11/14/2018	04/17/2048
61766E-BD-6	MS BOFA ML TRUST 2016-C29			4	1FM	2,004,609	103.1980	2,063,951	2,000,000	2,003,374	0	(1,236)	0	0	3.058	3.006	MON	5,097	45,870	03/26/2019	05/17/2049

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
61690K-AD-4	MS BOFAML TRUST 2013-C7			4	1FM	888,114		101,1220	897,368	889,752	0	1,639	0	0	2.655	3.238	MON	1,985	19,450	03/13/2019	02/16/2046	
63874E-AA-8	NATIXIS COMM MITG SEC 2017-75B			4	1FM	737,800		105,7420	680,000	735,342	0	(2,458)	0	0	3.858	2.653	MON	1,895	8,745	08/23/2019	04/10/2037	
94989D-AV-1	WELLS FARGO COML TR 2015-C27			4	1FM	1,910,748		103,3570	1,954,205	1,918,318	0	5,367	0	0	3.190	4.015	MON	5,195	65,953	10/11/2018	02/18/2048	
3499999	Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					43,665,461	XXX	46,010,418	44,032,111	43,798,330	0	103,963	0	0	XXX	XXX	XXX		120,418	1,176,142	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
03066N-AC-8	AMERICREDIT AUTO REC TR 2019-3			4	1FE	750,000		100,0290	750,000	750,000	0	0	0	0	2.063	2.113	MON	602	4,158	09/10/2019	01/18/2023	
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING AES			4	1FE	1,099,980		99,0760	1,100,000	1,100,520	0	540	0	0	2.360	2.375	MON	793	8,149	08/19/2019	03/20/2026	
05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1			4	1FE	1,313,052		102,3110	1,300,000	1,311,870	0	(1,183)	0	0	3.450	3.027	MON	1,370	29,287	09/11/2019	03/20/2023	
05377R-DL-5	AVIS BUDGET RENTAL FD 2019-2			4	1FE	799,717		103,1340	800,000	800,207	0	489	0	0	3.350	3.396	MON	819	17,643	04/16/2019	09/20/2025	
05377R-DC-5	AVIS BUDGET RENTAL FDG 2018-2			4	1FE	399,899		105,6210	400,000	400,196	0	(45)	0	0	4.000	4.060	MON	489	16,000	10/17/2018	03/20/2025	
05522R-DB-1	BA CREDIT CARD TR 2019-1			4	1FE	589,855		99,6930	590,000	590,046	0	191	0	0	1.740	1.748	MON	456	2,624	09/06/2019	01/15/2025	
056828-AJ-5	BAIN CAPITAL CREDIT CLO 2016-2 LTD			4	1FE	500,000		99,8040	500,000	500,000	0	0	0	0	3.264	3.353	JAJO	3,536	4,467	08/13/2019	01/15/2029	
14312J-AQ-5	CARLYLE GLOBAL MARKET STRATEGIES 1			4	1FE	2,500,000		100,1220	2,500,000	2,500,000	0	0	0	0	3.286	3.376	JAJO	16,201	61,989	01/30/2019	01/20/2032	
165183-BT-0	CHESAPEAKE FDG II LLC 2018-3			4	1FE	110,253		101,6670	110,861	109,043	0	(136)	0	0	3.390	2.748	MON	164	1,540	07/29/2019	01/15/2031	
165183-BY-9	CHESAPEAKE FDG II LLC 2019-1			4	1FE	212,361		101,2940	209,698	212,016	0	(345)	0	0	2.940	2.210	MON	274	2,569	07/18/2019	04/15/2031	
17305E-GS-8	CITIBANK CCIT 2018-A7			4	1FE	399,673		110,9970	400,000	400,068	0	(18)	0	0	3.960	3.994	AO	3,432	15,752	10/05/2018	10/15/2030	
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS			4	1FE	508,427		101,1990	519,342	507,029	0	(1,266)	0	0	3.210	3.786	MON	278	16,671	10/30/2018	02/25/2044	
21079N-AA-9	CONTINENTAL AIRLINES 2007-1			4	1FE	526,516		105,1970	501,587	513,968	520	(10,310)	0	0	5.983	3.986	AO	6,002	30,010	10/11/2018	10/19/2023	
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1			4	1FE	52,965		102,1400	52,965	52,965	0	0	0	0	4.750	4.798	JJ	1,181	2,516	11/17/2010	01/12/2021	
126650-AQ-3	CVS PASS THROUGH 2003-2			4	2FE	161,813		107,0860	158,192	161,090	0	(568)	0	0	5.789	5.193	MON	534	9,158	10/11/2018	01/10/2026	
126650-AW-0	CVS PTC 2004			4	2FE	10,535		106,8380	14,515	13,196	0	219	0	0	5.298	0.000	MON	45	769	04/24/2007	01/10/2027	
29374D-AB-4	ENTERPRISE FLEET FNC 2019-2			4	1FE	249,980		100,3370	250,000	250,077	0	97	0	0	2.290	2.301	MON	175	2,226	07/23/2019	02/20/2025	
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144			4	1FE	1,595,938		103,9280	1,600,000	1,596,373	0	435	0	0	3.190	3.287	MON	2,268	34,027	05/02/2019	07/15/2031	
345280-GW-8	FORD CREDIT FLRPLN TR 2019-2			4	1FE	399,992		103,2720	400,000	400,158	0	166	0	0	3.060	3.080	MON	544	8,364	04/02/2019	04/15/2026	
345280-HF-4	FORD CREDIT MSTR TR A 19-4			4	1FE	549,935		100,2610	550,000	550,040	0	105	0	0	2.440	2.463	MON	596	3,169	09/17/2019	09/15/2026	
36319T-AA-4	GALAXY XXIII CLO LTD 2017-23A			4	1FE	500,000		100,0640	500,000	500,000	0	0	0	0	2.533	2.594	JAJO	2,427	4,552	09/12/2019	04/24/2029	
361886-CD-4	GMF FLOORPLAN OWN REV 2019-2			4	1FE	1,399,407		102,2090	1,400,000	1,400,224	0	817	0	0	2.900	2.929	MON	1,804	22,894	05/14/2019	04/15/2026	
40436T-AL-0	HPS LOAN MANAGEMENT 10-2016			4	1FE	500,000		100,0610	500,000	500,000	0	0	0	0	3.106	3.188	JAJO	3,106	2,416	08/13/2019	01/20/2028	
56165E-AA-0	LTD 10			4	1FE	3,000,000		99,9320	3,000,000	3,000,000	0	0	0	0	3.241	3.329	JAJO	21,066	107,803	10/17/2018	10/15/2028	
63939X-AC-5	MAN GLG US CLO 2018-2 LTD			4	1FE	501,172		99,9060	500,000	501,018	0	(154)	0	0	2.640	2.632	MON	624	3,541	09/17/2019	12/16/2058	
63941J-AA-6	NAVIENT PRIV ED LN TR 2017-A			4	1FE	1,599,994		99,3780	1,600,000	1,600,950	0	956	0	0	2.400	2.423	MON	2,027	0	12/03/2019	10/15/2068	
68267E-AA-2	NAVIENT PRIV ED LN TR 2019-G			4	1FE	1,299,777		102,9630	1,300,000	1,300,138	0	361	0	0	3.630	3.688	MON	2,097	35,393	03/12/2019	09/14/2027	
67109K-AS-3	ONEMAIN DIRECT AUTO RCV 2019-1 144			4	1FE	1,750,000		99,3550	1,750,000	1,750,000	0	0	0	0	3.246	3.334	JAJO	11,203	67,309	10/29/2018	10/20/2031	

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ANNUAL STATEMENT FOR THE YEAR 2019 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 eign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69689A-AU-4.	PALMER SQUARE CLO 2015-1 LTD 2015-			4	1FE	1,250,000	99.9290	1,249,116	1,250,000	1,250,000	0	0	0	0	3.742	3.851	FMAN	5,327	22,798	05/31/2019	05/21/2029
70016R-AA-3.	PARK AVENUE INSTITUTIONAL ADVISERS			4	1FE	1,000,000	99.8310	998,306	1,000,000	1,000,000	0	0	0	0	3.930	4.047	JAJO	7,751	36,792	10/05/2018	10/20/2031
69335P-DG-7.	PFS FINANCING CORP 2019-B			4	1FE	350,000	100.0430	350,150	350,000	350,000	0	0	0	0	2.290	2.349	MON	379	1,443	10/11/2019	09/15/2023
69335P-CV-5.	PFS FING CORP 2018-D 144A			4	1FE	506,719	101.2040	506,020	500,000	505,993	0	(725)	0	0	3.190	2.844	MON	709	6,646	07/30/2019	04/17/2023
80286H-AB-5.	SANTANDER DRIVE AUTO TR 2019-3			4	1FE	499,972	100.0550	500,273	500,000	500,163	0	191	0	0	2.280	2.272	MON	507	3,610	08/13/2019	02/15/2022
82652M-AA-8.	SIERRA TIMESHARE FDG 2019-2 144A			4	1FE	718,584	100.0940	719,455	718,778	719,035	0	450	0	0	2.590	2.615	MON	569	7,602	07/16/2019	05/20/2036
82652N-AA-6.	SIERRA TIMESHARE FDG 2019-3 144A			4	1FE	652,002	99.7570	650,428	652,013	652,266	0	264	0	0	2.340	2.359	MON	466	2,458	10/17/2019	08/20/2036
87246M-AG-7.	TICP CLO VI 2016-2 LTD 2016-6A AR			4	1FE	4,500,500	100.2150	4,509,691	4,500,000	4,500,403	0	(97)	0	0	3.576	3.675	JAJO	34,869	80,633	08/07/2019	01/15/2029
89231X-AA-9.	TOYOTA AUTO LN EXD NT TR 19-1 144A			4	1FE	1,599,464	101.5380	1,624,602	1,600,000	1,600,442	0	978	0	0	2.560	2.584	MON	683	21,163	06/10/2019	11/25/2031
909319-AA-3.	UNITED AIRLINES PT CERT 2013-1			4	1FE	303,396	107.1680	322,639	301,059	302,737	0	(507)	0	0	4.300	4.111	FA	4,891	12,946	10/11/2018	02/15/2027
92330E-AP-2.	VENTURE XIX CLO LTD 2014-19A			4	1FE	500,000	98.9580	494,789	500,000	500,000	0	0	0	0	3.261	3.349	JAJO	3,533	16,278	11/16/2018	01/15/2032
92330W-BA-4.	ARR F			4	1FE	550,000	99.8750	549,313	550,000	550,000	0	0	0	0	3.458	3.554	JAJO	3,803	2,219	08/29/2019	10/20/2028
949496-BA-0.	WELLFLEET CLO 2015-1 LTD 2015-1A A			4	1FE	1,000,000	99.9010	999,008	1,000,000	1,000,000	0	0	0	0	3.724	3.832	JAJO	7,344	13,855	05/13/2019	07/20/2029
94949L-AL-4.	WELLFLEET CLO 2016-2 LTD 2016-2A A			4	1FE	3,000,000	100.0860	3,002,594	3,000,000	3,000,000	0	0	0	0	3.106	3.188	JAJO	18,376	106,028	10/26/2018	10/20/2028
94951D-AA-1.	WELLFLEET CLO 2018-3 LTD 2018-3A A			4	1FE	1,250,000	99.4110	1,242,643	1,250,000	1,250,000	0	0	0	0	3.216	3.303	JAJO	7,928	40,653	11/16/2018	01/20/2032
95753T-AE-5.	WESTCOTT PARK CLO LTD 2016-1A AR F			4	1FE	4,000,000	99.8950	3,995,797	4,000,000	4,000,000	0	0	0	0	3.684	3.791	JAJO	29,066	54,095	05/16/2019	07/20/2028
01750L-AA-1.	ALLEGRO CLO VIII LTD 2018-8 144A			C	4	1FE	99.3070	1,241,333	1,250,000	1,237,704	0	5,957	0	0	3.450	3.779	JAJO	9,344	54,467	12/06/2018	07/15/2031
03329A-AC-9.	ANCHORAGE CAP CLO 5-R 2018-5-R 144			C	4	1FE	99.9760	549,869	550,000	549,128	0	8	0	0	2.991	3.109	JAJO	3,518	0	11/26/2019	01/15/2030
03331J-AA-0.	ANCHORAGE CAPITAL CLO 2018-10 LTD			C	4	1FE	99.2300	297,690	300,000	299,109	0	9	0	0	3.789	3.968	JAJO	2,463	0	11/25/2019	10/15/2031
07132J-AL-8.	BATTALION CLO 2019-10R			C	4	1FE	100.0290	250,074	250,000	250,155	0	(95)	0	0	3.186	3.255	JAJO	1,527	2,257	08/09/2019	01/24/2029
07131X-AV-6.	BATTALION CLO VII LTD 2014-7RR 144			C	4	1FE	99.9330	1,249,159	1,250,000	1,241,433	0	1,916	0	0	3.042	3.323	JAJO	8,028	45,205	12/06/2018	07/17/2028
14310M-AW-7.	CARLYLE GBL MKT 2014-1R2 144A			C	4	1FE	99.3360	1,192,035	1,200,000	1,184,530	0	2,530	0	0	2.972	3.356	JAJO	7,529	32,061	01/22/2019	04/17/2031
14311A-AS-1.	CARLYLE GBL MKT STRG 2014-5RR 144			C	4	1FE	99.7760	354,204	355,000	354,197	0	(22)	0	0	3.141	3.277	JAJO	2,416	3,124	09/18/2019	07/15/2031
14314B-AA-5.	CARLYLE US CLO 2017-1 144A			C	4	1FE	99.9730	1,749,528	1,750,000	1,750,000	0	0	0	0	3.266	3.355	JAJO	11,604	50,807	01/25/2019	04/21/2031
14311X-AA-0.	CARLYLE US CLO 2018-1 LTD 144A			C	4	1FE	99.2500	2,729,380	2,750,000	2,719,111	0	11,175	0	0	3.265	3.620	JAJO	17,706	98,542	12/07/2018	04/21/2031
12552F-AC-7.	CIFC FUNDING 2014-4R LTD 144A			C	4	1FE	99.6710	249,178	250,000	249,714	0	(36)	0	0	3.132	3.243	JAJO	1,653	4,543	07/11/2019	10/17/2030
12550A-AT-3.	CIFC FUNDING LTD 144A			C	4	1FE	99.8460	3,244,986	3,250,000	3,248,476	0	(181)	0	0	3.202	3.299	JAJO	21,970	128,867	10/11/2018	10/17/2031
27830B-BA-1.	EATON VANCE CLO 2013-1 LTD 2013-1A			C	4	1FE	99.5070	248,767	250,000	250,000	0	0	0	0	3.377	3.470	JAJO	1,829	1,571	07/19/2019	01/15/2028
289247-AW-8.	ELM CLO 2014-1RR LTD 144A			C	4	1FE	100.1300	500,648	500,000	500,472	0	(153)	0	0	3.172	3.231	JAJO	3,348	4,438	08/19/2019	01/17/2029
44931A-AJ-8.	ICG US CLO 2015-1R 144A			C	4	1FE	99.6440	498,219	500,000	499,642	0	(108)	0	0	3.106	3.208	JAJO	3,063	4,494	08/19/2019	10/19/2028
48251J-AC-7.	KKR CLO 18 LTD 2017-18 144A			C	4	1FE	99.7150	1,253,414	1,257,000	1,253,501	0	272	0	0	3.273	3.432	JAJO	8,572	36,494	01/22/2019	07/18/2030
50188Q-AJ-0.	LCM XIX LTD 2015-19R 144A			C	4	1FE	99.9750	549,861	550,000	550,341	0	(17)	0	0	3.241	3.309	JAJO	3,862	0	12/02/2019	07/15/2027
67515E-AR-7.	OCEAN TRAILS CLO V 2014-5A ARR FLO			C	4	1FE	99.2720	1,737,252	1,750,000	1,750,000	0	0	0	0	3.266	3.355	JAJO	12,568	65,704	10/12/2018	10/13/2031

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ANNUAL STATEMENT FOR THE YEAR 2019 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 and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
67515W-AA-4	OCEAN TRAILS CLO VII 2019-7A																						
	A1 FL		C	4	1FE	1,000,000	99.8030	998,027	1,000,000	1,000,000	0	0	0	0	3.942	4.059	JAJ0	8,322	16,863	04/18/2019	04/17/2030		
67109W-AJ-7	OZLM XII LTD 2015-12R		C	4	1FE	3,249,720	99.9250	3,247,567	3,250,000	3,249,232	0	(418)	0	0	2.986	3.046	JAJ0	16,711	117,916	10/11/2018	04/30/2027		
83609N-AL-4	SOUND POINT CLO LTD 2016-14R		C	4	1FE	500,000	99.9690	499,843	500,000	500,000	0	0	0	0	3.301	3.391	JAJ0	3,209	2,934	08/07/2019	01/23/2029		
	144																						
83611K-AA-0	SOUND POINT CLO XXII LTD		C	4	1FE	2,496,250	99.4400	2,485,989	2,500,000	2,500,984	0	4,734	0	0	3.336	3.418	JAJ0	16,448	64,503	01/28/2019	01/20/2032		
	2019-1A A																						
	SYMPHONY CLO XVIII 2016-18R																						
	144A		C	4	1FE	250,000	100.1290	250,322	250,000	250,000	0	0	0	0	3.084	3.166	JAJ0	1,499	2,178	07/18/2019	01/24/2028		
89531F-AA-5	TRESTLES CLO 2017-1 144A		C	4	1FE	250,375	100.3610	250,903	250,000	250,261	0	(114)	0	0	3.230	3.288	JAJ0	1,525	2,278	07/25/2019	07/25/2029		
89624C-AA-0	TRIMARAN CAVU 2019-1 LTD 144A		C	4	1FE	1,500,000	99.7240	1,495,861	1,500,000	1,500,000	0	0	0	0	3.804	3.915	JAJ0	11,411	22,664	05/10/2019	07/20/2032		
96524W-AS-3	WHITEHORSE VIII LTD 2014-8R		C	4	1FE	87,604	99.7430	87,379	87,604	87,598	0	(6)	0	0	2.809	2.882	FMAN	417	706	08/20/2019	05/01/2026		
3599999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					72,161,228	XXX	72,468,268	72,226,798	72,178,888	520	16,353	0	0	XXX	XXX	XXX	390,858	1,706,830	XXX	XXX		
3899999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					304,645,605	XXX	315,182,361	304,164,504	304,493,958	3,164	11,304	0	0	XXX	XXX	XXX	2,417,560	7,836,502	XXX	XXX		
	Bonds - Hybrid Securities - Issuer Obligations																						
857477-AQ-6	STATE STR CORP				2FE	455,325	102.5480	461,466	450,000	452,004	0	(2,731)	0	0	5.250	4.656	MS	6,956	23,625	10/11/2018	09/15/2020		
902973-AZ-9	US BANCORP DEL PERP FXD/FLT				2FE	620,550	110.3750	689,844	625,000	621,070	0	429	0	0	5.300	5.479	AO	6,993	33,125	10/11/2018	04/15/2027		
4299999	- Bonds - Hybrid Securities - Issuer Obligations					1,075,875	XXX	1,151,310	1,075,000	1,073,075	0	(2,303)	0	0	XXX	XXX	XXX	13,949	56,750	XXX	XXX		
4899999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					1,075,875	XXX	1,151,310	1,075,000	1,073,075	0	(2,303)	0	0	XXX	XXX	XXX	13,949	56,750	XXX	XXX		
7699999	- Bonds - Total Bonds - Subtotals - Issuer Obligations					812,940,191	XXX	830,612,044	808,085,961	810,732,189	3,613	(74,904)	0	0	XXX	XXX	XXX	4,931,467	19,156,012	XXX	XXX		
7799999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					306,196,231	XXX	310,762,433	298,241,004	306,281,776	0	117,065	0	0	XXX	XXX	XXX	856,875	4,467,805	XXX	XXX		
7899999	- Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities					43,665,461	XXX	46,010,418	44,032,111	43,798,330	0	103,963	0	0	XXX	XXX	XXX	120,418	1,176,142	XXX	XXX		
7999999	- Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities					72,161,228	XXX	72,468,268	72,226,798	72,178,888	520	16,353	0	0	XXX	XXX	XXX	390,858	1,706,830	XXX	XXX		
8399999	Subtotals - Total Bonds					1,234,963,112	XXX	1,259,853,163	1,222,585,875	1,232,991,182	4,133	162,477	0	0	XXX	XXX	XXX	6,299,618	26,506,790	XXX	XXX		

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 2 - SECTION 1

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

1 CUSIP Identification	2 Description	3 Codes		5 Number Of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	9 Fair Value		11 Actual Cost	12 Dividends			15 Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation and Admin- istrative Symbol	21 Date Acquired	
		3	4					9	10		12	13	14	15	16	17	18	19			
		Code	Foreign					Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.			
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
48128B-AF-8	JPMORGAN CHASE AND CO ALT TIER 1 P			3,150,000	100.00	104.000	327,600	104.000	327,600	315,000	0	0	0	12,600	0	0	12,600	0	2FE	07/24/2019	
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	2,901,000	25.00	197.826	497,550	197.826	573,892	503,431	0	8,778	0	31,816	0	0	31,816	(6,733)	3FE	10/16/2019	
8499999	Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						825,150	XXX	901,492	818,431	0	8,778	0	44,416	0	0	44,416	(6,733)	XXX	XXX	
8999999 Total Preferred Stocks							825,150	XXX	901,492	818,431	0	8,778	0	44,416	0	0	44,416	(6,733)	XXX	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2019 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	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation
Y20246-10-7	DBS GROUP HOLDINGS LTD.		B	20,300,000	390,712	19.247	390,712	372,889	0	22,049	0	32,735	0	32,735	5,155	12/03/2018	XXX
Y6361H-10-8	NETLINK NBN TRUST NPV		B	248,600,000	174,715	0.703	174,715	141,475	0	8,981	0	33,229	0	33,229	1,958	11/14/2018	XXX
G31989-10-9	ESR CAYMAN LIMITED		B	38,200,000	86,285	2.259	86,285	85,661	0	0	0	115	0	115	509	11/04/2019	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF		B	128,460,000	22,919,833	178.420	22,919,833	20,072,804	0	311,474	0	2,847,029	0	2,847,029	0	10/01/2019	XXX
136375-10-2	CANADIAN NATL RY CO.		B	2,700,000	244,590	90.589	244,590	240,736	0	3,615	0	32,602	0	32,602	12,109	11/13/2018	XXX
633067-10-3	NATIONAL BK CAND MONTREAL QU.		B	5,200,000	289,046	55.586	289,046	258,975	0	8,089	0	62,630	0	62,630	13,020	11/13/2018	XXX
867224-10-7	SUNCOR ENERGY INC NEW		B	12,500,000	410,261	32.821	410,261	405,062	0	13,027	0	123,861	87,952	35,909	25,385	11/13/2018	XXX
87262K-10-5	TMX GROUP LTD.		B	2,800,000	242,810	86.718	242,810	204,382	0	2,302	0	35,643	0	35,643	2,785	08/09/2019	XXX
F1058Q-23-8	BNP PARIBAS ORD.		B	3,831,000	227,181	59.301	227,181	214,151	0	9,972	0	9,972	0	9,972	3,057	11/07/2019	XXX
F7629A-10-7	ENGIE SA SHS		B	28,461,000	460,035	16.164	460,035	422,754	0	5,884	0	36,491	0	36,491	789	08/28/2019	XXX
F01764-10-3	L AIR LIQUIDE		B	2,578,000	365,191	141.657	365,191	299,749	0	80,005	0	80,005	0	80,005	(5,413)	12/03/2018	XXX
X558VL-10-5	NORDEA BANK ABP		B	28,919,000	233,675	8.080	233,675	222,827	0	15,674	0	74,938	70,938	4,000	(13,593)	11/14/2018	XXX
F4035A-55-7	SAFRAN SA PARIS		B	3,210,000	495,975	154.509	495,975	438,831	0	4,538	0	117,103	0	117,103	(7,900)	11/14/2018	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD.		B	5,685,000	248,296	43.676	248,296	251,445	0	12,728	0	30,992	0	30,992	(4,380)	11/15/2018	XXX
F5548N-10-1	SUNOFI SHS		B	5,983,000	601,869	100.597	601,869	517,011	0	12,203	0	88,398	0	88,398	(3,539)	06/05/2019	XXX
F5879X-10-8	VINCI SA ACT		B	2,380,000	264,479	111.125	264,479	222,002	0	4,916	0	72,529	0	72,529	(3,998)	11/14/2018	XXX
F97982-10-6	VIVENDI		B	16,411,000	475,630	28.982	475,630	420,068	0	5,443	0	71,125	0	71,125	(5,337)	08/21/2019	XXX
D27348-26-3	FRESNIUS SE & CO KGAA		B	2,778,000	156,474	56.326	156,474	152,189	0	1,819	0	89,994	65,754	24,240	(2,353)	11/14/2018	XXX
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD.		B	2,056,000	152,224	74.039	152,224	150,097	0	0	0	1,008	0	1,008	1,118	11/05/2019	XXX
D66992-10-4	SAP SE SHS		B	5,262,000	710,668	135.057	710,668	627,662	0	5,613	0	181,901	0	181,901	(9,028)	10/16/2019	XXX
D1764R-10-0	VONOVIA SE		B	2,833,000	152,639	53.879	152,639	152,639	0	4,553	0	11,269	0	11,269	(2,231)	02/08/2019	XXX
G5960L-10-3	MEDTRONIC PLC		C	5,400,000	612,630	113.450	612,630	526,096	2,916	11,232	0	121,446	0	121,446	0	11/13/2018	XXX
783513-20-3	RYANAIR HLDGS PLC		C	3,500,000	306,635	87.610	306,635	293,689	0	(70)	0	56,945	0	56,945	0	11/13/2018	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	34,655,000	252,239	7.279	252,239	229,998	0	6,576	0	18,681	0	18,681	15,291	05/13/2019	XXX
J02100-11-3	ASAHI GROUP HOLDINGS LTD		B	4,600,000	210,921	45.852	210,921	212,672	0	0	0	(853)	(899)	(853)	(899)	07/18/2019	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD		B	13,100,000	408,640	31.194	408,640	388,029	0	12,334	0	(12,880)	0	(12,880)	3,859	11/14/2018	XXX
J1235L-10-8	DON QUIJOTE CO LTD (PAN PACIFIC)		B	12,156,000	202,572	16.664	202,572	153,806	0	1,010	0	12,135	0	12,135	1,530	10/04/2018	XXX
J2045A-11-2	HITACHI LIMITED COM.		B	10,900,000	463,983	42.567	463,983	400,920	0	2,910	0	63,134	0	63,134	(71)	12/02/2019	XXX
J30642-16-9	KAO CORP		B	4,000,000	332,183	83.046	332,183	313,849	0	3,415	0	33,826	0	33,826	1,972	08/26/2019	XXX
J39584-10-7	MAKITA CORP		B	6,700,000	234,893	35.059	234,893	215,134	0	3,247	0	108,622	110,044	(1,422)	(2,153)	11/15/2018	XXX
J4914X-10-4	NEOXON CO LTD TOKYO		B	19,200,000	256,177	13.343	256,177	246,608	0	0	0	6,451	0	6,451	2,453	11/14/2018	XXX
J51699-10-6	NINTENDO LTD ORD		B	1,000,000	404,601	404.601	404,601	388,518	0	0	0	16,638	0	16,638	(556)	12/16/2019	XXX
J72810-12-0	SHIN ETSU CHEMICAL CO LTD		B	2,800,000	310,725	110.973	310,725	249,595	0	4,767	0	79,991	0	79,991	3,477	04/04/2019	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC		B	8,600,000	319,547	37.157	319,547	278,755	0	12,416	0	105,634	71,770	33,864	(29)	11/14/2018	XXX
J78529-13-8	SUZUKI MOTOR CORP		B	4,600,000	193,312	42.024	193,312	232,570	0	2,644	0	(43,001)	0	(43,001)	2,780	03/01/2019	XXX
J95732-10-3	YAMAHA CORP		B	3,900,000	218,192	55.947	218,192	195,984	0	1,918	0	49,885	0	49,885	1,949	11/15/2018	XXX
G3421J-10-6	FERGUSON PLC		B	2,939,000	266,701	90.745	266,701	227,267	0	6,040	0	69,168	(823)	69,991	8,918	11/14/2018	XXX
L0302D-21-0	ARCELORMITTAL SHS		B	8,622,000	151,384	17.558	151,384	129,455	0	0	0	19,884	0	19,884	2,045	12/16/2019	XXX
N0162C-10-2	ABN AMRO GROUP		B	11,379,000	207,173	18.207	207,173	295,307	0	12,846	0	(50,683)	0	(50,683)	(4,477)	07/05/2019	XXX
N5017D-12-2	KONINKLIJKE DSM NV		B	2,810,000	366,199	130.320	366,199	366,199	0	5,293	0	110,660	0	110,660	(3,275)	11/19/2019	XXX
N9643A-19-7	WOLTERS KLUWER N V		B	3,331,000	243,108	72.984	243,108	204,982	0	3,141	0	50,085	0	50,085	(3,691)	11/14/2018	XXX
R2890P-10-3	EQUINOR ASA		B	10,979,000	219,273	19.972	219,273	295,744	0	7,434	0	(8,637)	0	(8,637)	(3,381)	12/23/2019	XXX
R4S04H-10-1	MOVI ASA SHS NEW		B	10,677,000	277,275	25.969	277,275	263,046	0	1,739	0	2,303	0	2,303	11,926	11/21/2019	XXX
R21882-10-6	TELENOR ASA		B	13,964,000	250,206	17.918	250,206	266,809	0	9,822	0	(16,169)	0	(16,169)	(3,739)	11/20/2018	XXX
E42807-11-0	RED ELECTRICA CORPORACION SA		B	9,529,000	191,728	20.120	191,728	200,814	0	8,321	0	(17,019)	0	(17,019)	(3,617)	11/15/2018	XXX
W0817X-20-4	ASSA ABLUY A B		B	19,285,000	451,171	23.395	451,171	391,045	0	4,929	0	128,299	0	128,299	(21,136)	11/14/2018	XXX
W25918-11-6	EPIROC AKTIEBOLAG		B	27,202,000	332,288	12.216	332,288	287,290	0	4,611	0	90,564	0	90,564	(15,513)	12/06/2018	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT		B	19,273,000	465,121	24.133	465,121	377,498	0	0	0	79,281	0	79,281	8,342	11/14/2019	XXX
H58200-15-0	NOVARTIS AG		B	7,347,000	697,242	94.902	697,242	565,247	0	13,350	0	135,415	0	135,415	9,663	11/14/2018	XXX
G0408V-10-2	ACON PLC		C	2,030,000	422,829	208.290	422,829	319,935	0	3,492	0	127,748	0	127,748	0	11/13/2018	XXX
G10877-12-7	BHP GROUP PLC SHS		B	12,194,000	287,024	23.538	287,024	269,011	0	28,602	0	19,947	0	19,947	10,579	11/14/2018	XXX
G23296-20-8	COMPASS GROUP PLC		B	7,904,000	197,899	25.038	197,899	170,482	0	3,552	0	25,080	0	25,080	6,721	11/15/2018	XXX
G4647J-10-2	HOWDEN JOINERY GROUP PLC		B	15,103,000	134,572	8.910	134,572	89,971	0	3,356	0	47,244	0	47,244	3,539	11/14/2018	XXX
G4770L-10-6	INFORMA PLC		B	25,858,000	293,569	11.353	293,569	251,657	0	7,253	0	76,129	0	76,129	9,897	11/15/2018	XXX
G6457T-10-4	NETWORK INTL HLDGS ORD		B	14,497,000	123,103	8.492	123,103	87,070	0	0	0	35,069	0	35,069	964	04/11/2019	XXX
G72899-10-0	PRUDENTIAL PLC		B	22,876,000	439,119	19.196	439,119	450,912	0	14,405	0	76,667	0	76,667	19,088	11/14/2018	XXX
G7493L-10-5	RELX PLC		B	22,502,000	568,021	25.243	568,021	468,232	0	12,134	0	86,296	0	86,296	18,459	11/22/2018	XXX
G7690A-10-0	ROYAL DUTCH SHELL PLC		B	20,635,000	610,964	29.608	610,964	639,821	0	32,886	0	54,962	77,211	22,500	26,786	11/14/2	

ANNUAL STATEMENT FOR THE YEAR 2019 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 Date Acquired	18 NAIC Designation
		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.		
9799999	Total Common Stocks				48,706,477	XXX	48,706,477	43,616,602	2,916	949,482	0	6,719,353	482,846	6,236,506	147,923	XXX	XXX
9899999	Total Preferred and Common Stocks				49,531,627	XXX	49,607,969	44,435,034	2,916	958,260	0	6,763,768	482,846	6,280,922	141,190	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 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		11/15/2019	RBC DAIN RAUSCHER	XXX	1,559,437	1,503,524	2,381
36179N-Q5-0	GNMA PASS-THRU M SINGLE FAMILY		04/03/2019	BANK OF NEW YORK (CRSMBS)	XXX	474,158	457,158	813
36179R-4E-6	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	4,496,763	4,303,123	7,949
36179R-Q2-8	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,865,606	2,734,031	5,050
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY		03/07/2019	BANK OF NEW YORK (CRSMBS)	XXX	44,884	43,487	97
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		09/09/2019	GOLDMAN SACHS & CO.	XXX	4,529,903	4,355,676	7,622
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY		10/01/2019	MORGAN STANLEY & CO INC.	XXX	1,316,050	1,256,294	494
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	BANC OF AMERICA SEC LLC	XXX	765,606	733,734	1,355
36179S-GL-5	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	CITIGROUP GLOBAL	XXX	720,704	688,639	1,272
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY		04/30/2019	NOMURA SEC/FIXED INCOME	XXX	340,678	334,613	651
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY		01/16/2019	BARCLAYS CAP INC.	XXX	2,022,697	2,004,065	4,286
36179S-QV-2	GNMA PASS-THRU M SINGLE FAMILY		05/17/2019	WACHOVIA SECURITIES LLC	XXX	1,323,563	1,316,568	2,194
36179S-SP-3	GNMA PASS-THRU M SINGLE FAMILY		01/16/2019	NOMURA SEC/FIXED INCOME	XXX	877,982	889,096	1,630
36179S-SQ-1	GNMA PASS-THRU M SINGLE FAMILY		04/30/2019	VARIOUS	XXX	160,369	157,544	306
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY		11/15/2019	GOLDMAN SAACHS & CO.	XXX	1,066,465	997,279	2,369
36179S-YR-2	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	BANC OF AMERICA SEC LLC	XXX	4,649,664	4,513,552	7,146
36179T-7K-5	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	MORGAN STANLEY & CO INC.	XXX	4,317,697	4,141,055	8,742
36179T-7L-3	GNMA PASS-THRU M SINGLE FAMILY		11/14/2019	VARIOUS	XXX	2,497,018	2,395,691	5,864
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY		04/30/2019	VARIOUS	XXX	1,465,853	1,441,376	2,803
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	VARIOUS	XXX	5,357,150	5,113,887	10,669
36179T-G5-8	GNMA PASS-THRU M SINGLE FAMILY		05/17/2019	VARIOUS	XXX	4,037,801	3,902,608	7,876
36179T-LS-2	GNMA PASS-THRU M SINGLE FAMILY		11/15/2019	VARIOUS	XXX	3,646,839	3,529,700	6,620
36179T-NR-2	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	GOLDMAN SAACHS & CO.	XXX	4,136,917	3,978,403	7,349
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	NOMURA SECURITIES	XXX	1,639,277	1,595,161	2,526
36179T-QP-3	GNMA PASS-THRU M SINGLE FAMILY		08/22/2019	BANK OF NEW YORK (CSGOVT)	XXX	1,556,655	1,500,052	3,208
36179T-XW-0	GNMA PASS-THRU M SINGLE FAMILY		01/16/2019	BNP PARIBAS SEC CORP.	XXX	1,075,210	1,038,497	2,856
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	MORGAN STANLEY & CO INC.	XXX	1,396,663	1,329,858	3,158
36179U-EB-4	GNMA PASS-THRU M SINGLE FAMILY		07/31/2019	CITIGROUP GBL MKT INC/SAL	XXX	618,430	588,018	1,633
36179U-GA-4	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	BANK OF NYC/NSIMBS	XXX	1,177,681	1,143,380	1,810
36179U-GB-2	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	JP MORGAN CHASE	XXX	2,536,595	2,444,542	4,516
36179U-H2-1	GNMA PASS-THRU M SINGLE FAMILY		09/06/2019	BANC OF AMERICA SEC LLC	XXX	2,302,609	2,231,818	3,348
36179U-KW-1	GNMA PASS-THRU M SINGLE FAMILY		11/27/2019	JP MORGAN SECS INC-FI	XXX	401,335	388,291	680
36179U-ZS-4	GNMA PASS-THRU M SINGLE FAMILY		08/27/2019	MORGAN STANLEY & CO INC.	XXX	1,135,722	1,104,486	1,657
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY		11/15/2019	GOLDMAN SAACHS & CO.	XXX	1,341,605	1,255,303	2,650
912810-SK-5	UNITED STATES TREAS BDS		12/31/2019	CREDIT SUISSE FIRST BOS	XXX	441,430	435,000	989
912828-SK-2	UNITED STATES TREAS NTS		01/04/2019	BANK OF NEW YORK (BIDL)	XXX	4,280,719	4,200,000	22,682
912828-5S-5	UNITED STATES TREAS NTS		01/04/2019	BANK OF NEW YORK (BNYCM)	XXX	5,304,555	5,300,000	2,562
912828-6T-2	UNITED STATES TREAS NTS		08/13/2019	KEEFE BRUYETTE & WOODS	XXX	5,584,482	5,250,000	30,833
912828-F9-6	UNITED STATES TREAS NTS		10/17/2019	BANC OF AMERICA SEC LLC	XXX	5,341,406	5,300,000	49,255
912828-M9-8	UNITED STATES TREAS NTS		11/22/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	5,500,000	5,500,000	43,467
912828-ND-8	UNITED STATES TREAS NTS		01/18/2019	PERSHING LLC	XXX	3,033,867	3,000,000	19,724
912828-T6-7	UNITED STATES TREAS NTS		10/28/2019	KEEFE BRUYETTE & WOODS	XXX	46,599,766	47,000,000	290,557
912828-U8-1	UNITED STATES TREAS NTS		12/06/2019	BANK OF NEW YORK	XXX	2,759,266	2,740,000	24,124
912828-W6-3	UNITED STATES TREAS NTS		03/11/2019	BANC OF AMERICA SEC LLC	XXX	4,955,664	5,000,000	39,952
912828-YF-1	UNITED STATES TREAS NTS		09/30/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	998,281	1,000,000	659
912828-YY-0	UNITED STATES TREAS NTS		12/26/2019	VARIOUS	XXX	125,154	125,000	0
912828-YL-8	UNITED STATES TREAS NTS TIPS		11/08/2019	JP MORGAN CHASE	XXX	1,699,581	1,700,000	163
0599999 - Bonds - U.S. Governments						154,479,755	151,960,508	648,547
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL		09/20/2019	MLPFS	XXX	355,000	355,000	0
3128MJ-YR-5	FHLMC GIANT MBS GOLD COMB 30		12/11/2019	BANK OF NEW YORK (BMOBMS)	XXX	579,744	583,482	486
3128MJ-YW-4	FHLMC GIANT MBS GOLD COMB 30		11/15/2019	FTN FINANCIAL SECURITIES CORP	XXX	548,144	550,207	650
3128MJ-ZB-9	FHLMC GIANT MBS GOLD COMB 30		11/05/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	2,332,382	2,280,710	2,281
3132KF-B6-8	FHLMC MBS GOLD CI 15YR		11/13/2019	BANK OF NEW YORK (BOKL)	XXX	658,107	642,154	910
3132WG-YK-7	FHLMC MBS GOLD PC 30YR		10/29/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	1,530,416	1,501,788	1,502
3128MM-VM-2	FHLMC PC GOLD COMB 15		11/20/2019	BANC OF AMERICA SEC LLC	XXX	1,068,107	1,055,246	1,539
3128MJ-2H-2	FHLMC PC GOLD COMB 30		04/16/2019	BANK OF NEW YORK (TDMBS)	XXX	1,989,550	1,931,163	4,506
3128MJ-3A-6	FHLMC PC GOLD COMB 30		01/16/2019	WACHOVIA SECURITIES LLC	XXX	1,519,995	1,521,183	1,775
3128MJ-Z9-4	FHLMC PC GOLD COMB 30		01/17/2019	BANK OF NEW YORK (FCSTONE)	XXX	1,067,022	1,045,299	1,974
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		01/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,463,062	1,500,336	1,500

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ANNUAL STATEMENT FOR THE YEAR 2019 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
31335A-YT-9	FHLMC PC GOLD COMB 30		04/16/2019	WACHOVIA SECURITIES LLC	XXX	1,490,801	1,508,956	2,641
31335B-Q6-6	FHLMC PC GOLD COMB 30		01/22/2019	BANK OF NEW YORK (BIDL)	XXX	1,606,145	1,635,013	1,635
3137AW-2P-9	FHLMC REMIC SERIES 4134		08/20/2019	BANC OF AMERICA SEC LLC	XXX	244,189	238,151	509
3137BX-CX-8	FHLMC REMIC SERIES 4673		08/20/2019	BANK OF NEW YORK (CSGOVT)	XXX	561,630	550,733	1,178
3137BX-6U-1	FHLMC REMIC SERIES 4679		08/20/2019	BANK OF NEW YORK (CSGOVT)	XXX	844,534	828,350	1,772
3137FN-QZ-6	FHLMC REMIC SERIES 4916		08/22/2019	BNP PARIBAS SEC CORP	XXX	1,655,438	1,600,000	3,867
3137BJ-P6-4	FHLMC REMIC SERIES K-046		07/10/2019	PIERPOINT SECURITIES LLC	XXX	261,914	250,000	312
3137BT-UN-9	FHLMC REMIC SERIES K-061		11/08/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	2,214,296	2,068,605	2,569
3137FL-MW-1	FHLMC REMIC SERIES K-090		04/02/2019	BANC OF AMERICA SEC LLC	XXX	1,338,913	1,300,000	1,261
3137FD-ET-5	FHLMC REMIC SERIES K-1504		11/25/2019	BANC OF AMERICA SEC LLC	XXX	1,433,504	1,300,000	3,497
3137FG-6S-9	FHLMC REMIC SERIES K-1505		11/12/2019	MORGAN STANLEY & CO INC	XXX	109,125	100,000	125
3137FJ-Y6-0	FHLMC REMIC SERIES K-1508		11/12/2019	MORGAN STANLEY & CO INC	XXX	1,024,148	925,000	1,203
35563P-KG-3	FHLMC SCRTT SERIES 2019-2		05/28/2019	CITADEL SECURITIES LLC (CDGLLC)	XXX	761,492	743,980	3,208
35563P-LH-0	FHLMC SCRTT SERIES 2019-3		08/27/2019	CITIGROUP GBL MKT INC/SAL	XXX	237,734	230,000	958
35563P-ML-0	FHLMC SCRTT SERIES 2019-4		11/06/2019	WACHOVIA SECURITIES LLC	XXX	401,613	393,000	1,408
3132A7-UX-7	FHLMC SUPER 10Y FIXED		11/05/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	75,033	74,434	88
3132A9-SJ-7	FHLMC SUPER 15Y FIXED		11/27/2019	CANTOR FITZGERALD/MBS	XXX	501,585	495,469	963
3132A9-U6-2	FHLMC SUPER 15Y FIXED		11/15/2019	BANK OF NEW YORK (TDMBS)	XXX	422,195	407,549	634
3132CW-DJ-0	FHLMC SUPER 15Y FIXED		12/02/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	635,979	632,029	702
3132D5-3T-7	FHLMC SUPER 15Y FIXED		11/05/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	504,023	500,000	590
3132D5-4K-5	FHLMC SUPER 15Y FIXED		12/01/2019	BARCLAYS CAP INC	XXX	503,125	500,000	556
3132A5-FW-0	FHLMC SUPER 30Y FIXED		11/07/2019	BANK OF NEW YORK (CSGOVT)	XXX	1,190,959	1,202,799	1,002
3132A5-GM-1	FHLMC SUPER 30Y FIXED		11/05/2019	GOLDMAN SACHS & CO	XXX	1,520,956	1,470,411	1,715
3132A5-H7-3	FHLMC SUPER 30Y FIXED		11/05/2019	JP MORGAN SECS INC - FIXED INCOME	XXX	2,016,163	1,983,010	1,983
3132AC-YG-9	FHLMC SUPER 30Y FIXED		07/26/2019	DAIWA SECURITIES AMERICA INC (DAIWA)	XXX	2,956,987	2,889,270	3,371
3132AD-TZ-1	FHLMC SUPER 30Y FIXED		08/28/2019	BANK OF NEW YORK (CSGOVT)	XXX	837,037	805,569	1,880
3132DM-A6-2	FHLMC SUPER 30Y FIXED		09/03/2019	MORGAN STANLEY & CO INC	XXX	483,564	463,746	1,082
3132DM-A8-8	FHLMC SUPER 30Y FIXED		08/29/2019	MORGAN STANLEY & CO INC	XXX	74,216	71,351	172
3132DV-4N-2	FHLMC SUPER 30Y FIXED		12/09/2019	MORGAN STANLEY & CO INC	XXX	493,389	499,951	382
3132DV-KP-9	FHLMC SUPER 30Y FIXED		09/13/2019	CITIGROUP GBL MKT INC/SAL	XXX	739,961	713,538	1,179
3132DV-KQ-7	FHLMC SUPER 30Y FIXED		09/24/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,567,708	1,499,975	3,500
3132D5-3H-3	FHLMC SUPER 15Y FIXED		07/10/2019	JP MORGAN SECS INC-FI	XXX	714,319	700,420	992
31334X-KT-5	FHLMC UMBS 30Y FIXED		08/29/2019	CITIGROUP GBL MKT INC/SAL	XXX	64,892	62,906	152
31334X-S7-5	FHLMC UMBS 30Y FIXED		08/13/2019	JP MORGAN SECS INC-FI	XXX	2,083,997	2,000,237	2,528
31334Y-VF-1	FHLMC UMBS 30Y FIXED		08/29/2019	HHS/BLACKROCK CORE BOND	XXX	53,926	52,000	126
31334Y-VH-7	FHLMC UMBS 30Y FIXED		08/29/2019	HHS/BLACKROCK CORE BOND	XXX	97,305	94,000	227
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		11/25/2019	DAIWA SECURITIES AMERICA INC (DAIWA)	XXX	343,512	331,996	355
3138WJ-EN-4	FNMA PASS-THRU INT 15 YEAR		05/17/2019	WACHOVIA SECURITIES LLC	XXX	1,051,477	1,056,429	1,247
3138WJ-EP-9	FNMA PASS-THRU INT 15 YEAR		01/16/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	1,420,491	1,452,491	1,816
3140EW-WY-7	FNMA PASS-THRU INT 15 YEAR		05/10/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	1,398,637	1,385,647	1,386
3138WJ-Q2-7	FNMA PASS-THRU LNG 30 YEAR		04/16/2019	NOMURA SEC/FIXED INCOME	XXX	2,532,129	2,507,058	2,925
3138WJ-TG-3	FNMA PASS-THRU LNG 30 YEAR		01/16/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	2,821,540	2,894,235	2,894
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		02/28/2019	JP MORGAN SECS INC-FI	XXX	1,518,815	1,484,486	1,979
3140JA-Q4-3	FNMA PASS-THRU LNG 30 YEAR		05/08/2019	BANK OF NEW YORK (FCSTONE)	XXX	946,686	915,779	1,221
3140Q9-MT-7	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	BANK OF NEW YORK (CRSMBS)	XXX	1,086,735	1,043,840	1,566
31417D-SW-4	FNMA PASS-THRU LNG 30 YEAR		03/27/2019	NOMURA SECURITIES	XXX	445,291	434,695	380
31418C-G6-5	FNMA PASS-THRU LNG 30 YEAR		05/17/2019	NOMURA SEC/FIXED INCOME	XXX	494,324	496,263	496
31418C-KW-3	FNMA PASS-THRU LNG 30 YEAR		11/08/2019	BANK OF NEW YORK (FCSTONE)	XXX	525,857	495,143	743
31418C-NE-0	FNMA PASS-THRU LNG 30 YEAR		04/01/2019	BANK OF NEW YORK (FCSTONE)	XXX	907,903	907,866	306
31418C-QA-5	FNMA PASS-THRU LNG 30 YEAR		05/17/2019	BANK OF NEW YORK (FCSTONE)	XXX	2,023,663	1,990,386	4,064
31418C-RC-0	FNMA PASS-THRU LNG 30 YEAR		01/16/2019	WACHOVIA SECURITIES LLC	XXX	3,010,117	3,013,413	3,516
31418C-Z9-8	FNMA PASS-THRU LNG 30 YEAR		03/27/2019	NOMURA SECURITIES	XXX	1,168,281	1,134,426	1,134
31418C-ZH-0	FNMA PASS-THRU LNG 30 YEAR		11/05/2019	VARIOUS	XXX	5,431,921	5,256,061	7,008
3136AY-6U-2	FNMA REMIC TRUST 2017-M15		08/27/2019	BANK OF NEW YORK (BOMBS)	XXX	530,313	500,000	1,287
3136AW-WF-0	FNMA REMIC TRUST 2017-M5		07/30/2019	WACHOVIA SECURITIES LLC	XXX	544,386	518,000	46
3136B2-R7-9	FNMA REMIC TRUST 2018-67		08/20/2019	BANK OF NEW YORK (CSGOVT)	XXX	269,591	263,834	564
3136B5-NV-3	FNMA REMIC TRUST 2019-M12		07/16/2019	PIERPOINT SECURITIES LLC	XXX	229,500	225,000	507
3136B7-AN-1	FNMA REMIC TRUST 2019-M25		11/15/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,800,000	1,800,000	2,665
3136B7-BP-5	FNMA REMIC TRUST 2019-M25		11/15/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,800,000	1,800,000	2,785
3138ET-RQ-1	FNMA SUPER INT 15 YEAR		11/12/2019	CANTOR FITZGERALD & CO	XXX	1,593,874	1,552,869	2,200
3138EG-BY-9	FNMA SUPER LNG 30 YEAR		11/08/2019	BANK OF NEW YORK (FCSTONE)	XXX	744,316	685,610	1,028
3138EN-6J-3	FNMA SUPER LNG 30 YEAR		11/15/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,390,788	1,282,571	1,764

ANNUAL STATEMENT FOR THE YEAR 2019 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
3138EP-4C-5	FNMA SUPER LNG 30 YEAR		07/10/2019	NATIONAL FINL SVCS CORP	XXX	2,975,642	2,799,781	4,355
3138ER-CJ-7	FNMA SUPER LNG 30 YEAR		11/08/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	454,589	411,567	686
3140J9-3G-4	FNMA SUPER LNG 30 YEAR		07/10/2019	GOLDMAN SACHS & CO.	XXX	1,324,564	1,300,385	1,517
3140J9-YH-8	FNMA SUPER LNG 30 YEAR		11/15/2019	CITIGROUP GBL MKT INC/SAL	XXX	2,295,736	2,147,116	2,624
3140X4-3Z-7	FNMA SUPER LNG 30 YEAR		11/05/2019	GOLDMAN SACHS & CO.	XXX	2,771,980	2,707,260	2,707
3140X4-4B-9	FNMA SUPER LNG 30 YEAR		11/05/2019	BNY/SUNTRUST CAPITAL MARKETS	XXX	5,191,862	4,935,816	5,758
3140X4-5D-4	FNMA SUPER LNG 30 YEAR		11/06/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	4,018,850	3,906,537	3,907
3140X4-7H-3	FNMA SUPER LNG 30 YEAR		11/15/2019	JP MORGAN SECS INC-FI	XXX	3,562,667	3,463,629	3,175
3140X4-E7-7	FNMA SUPER LNG 30 YEAR		07/19/2019	CITIGROUP GBL MKT INC/SAL	XXX	3,457,480	3,377,785	3,941
3140X4-OS-8	FNMA SUPER LNG 30 YEAR		11/05/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	3,201,811	3,017,463	4,526
3140X4-TZ-9	FNMA SUPER LNG 30 YEAR		10/29/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,522,235	1,492,845	1,493
3140X4-XZ-4	FNMA SUPER LNG 30 YEAR		11/05/2019	BANK OF NEW YORK (BOMBS)	XXX	1,877,091	1,791,973	2,389
31419B-CJ-2	FNMA SUPER LNG 30 YEAR		11/08/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	215,966	195,776	326
3140X4-DJ-2	FNMA SUPER SHRT 10 YEAR		11/05/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	140,635	139,512	165
01F030-61-1	FNMA TBA 30YR TBA 03.000%		12/04/2019	BANC OF AMERICA SEC LLC	XXX	1,013,438	1,000,000	1,083
3138W9-WH-9	FNMA UMBS LNG 30 YEAR		11/15/2019	BANC OF AMERICA SEC LLC	XXX	1,999,295	1,900,696	2,033
3138WJ-R8-3	FNMA UMBS INT 15 YEAR		11/08/2019	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,399,753	1,365,612	1,935
3140F0-JX-3	FNMA UMBS INT 15 YEAR		11/08/2019	STEPHENS INC (CUST)	XXX	811,674	803,513	949
314007-GX-9	FNMA UMBS INT 15 YEAR		11/13/2019	Daiwa securities	XXX	371,005	362,841	514
31418C-G6-3	FNMA UMBS INT 15 YEAR		11/08/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	758,865	750,306	886
31418C-SF-2	FNMA UMBS INT 15 YEAR		11/15/2019	BARCLAYS CAP INC	XXX	995,406	984,332	1,094
31418C-TE-4	FNMA UMBS INT 15 YEAR		11/12/2019	BANK OF NEW YORK (FCSTONE)	XXX	1,068,317	1,030,324	1,703
31418C-VF-8	FNMA UMBS INT 15 YEAR		11/22/2019	BANK OF NEW YORK (FCSTONE)	XXX	544,421	524,703	1,326
31418D-HD-7	FNMA UMBS INT 15 YEAR		11/05/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,385,923	1,374,860	1,623
31418D-KJ-0	FNMA UMBS INT 15 YEAR		12/01/2019	BARCLAYS CAP INC	XXX	370,269	367,969	409
3138AF-C6-5	FNMA UMBS LNG 30 YEAR		11/08/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	480,351	431,533	719
3138WA-N9-4	FNMA UMBS LNG 30 YEAR		11/15/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,417,104	1,326,915	1,622
3138WE-RM-3	FNMA UMBS LNG 30 YEAR		07/10/2019	MORGAN STANLEY & CO INC	XXX	3,432,858	3,299,834	4,491
3138WG-5R-1	FNMA UMBS LNG 30 YEAR		08/07/2019	BANC OF AMERICA SEC LLC	XXX	512,951	499,868	500
3138WJ-A4-0	FNMA UMBS LNG 30 YEAR		11/05/2019	BANK OF AMERICA	XXX	2,966,519	2,847,289	3,322
3140FP-C9-8	FNMA UMBS LNG 30 YEAR		11/05/2019	BETZOLD BERG & NUSSBAUM INC	XXX	4,196,172	4,047,604	2,022
3140JG-LW-3	FNMA UMBS LNG 30 YEAR		11/05/2019	BANC OF AMERICA SEC LLC	XXX	1,598,613	1,520,226	2,280
3140JX-RF-7	FNMA UMBS LNG 30 YEAR		12/11/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	493,133	500,068	451
3140JY-G2-6	FNMA UMBS LNG 30 YEAR		08/13/2019	MORGAN STANLEY & CO INC	XXX	2,567,578	2,500,000	2,708
314007-FY-8	FNMA UMBS LNG 30 YEAR		11/07/2019	FTN FINANCIAL SECURITIES CORP	XXX	1,546,343	1,484,415	1,979
31400B-JE-9	FNMA UMBS LNG 30 YEAR		09/13/2019	BANC OF AMERICA SEC LLC	XXX	815,609	786,485	1,300
31418C-4G-6	FNMA UMBS LNG 30 YEAR		11/05/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	1,636,168	1,553,401	2,330
31418C-4W-1	FNMA UMBS LNG 30 YEAR		11/05/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	2,499,284	2,407,135	3,210
31418C-6A-7	FNMA UMBS LNG 30 YEAR		07/18/2019	CITIGROUP GBL MKT INC/SAL	XXX	499,750	476,946	715
31418C-7F-5	FNMA UMBS LNG 30 YEAR		07/12/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	452,288	432,100	648
31418C-DL-5	FNMA UMBS LNG 30 YEAR		11/05/2019	FTN FINANCIAL SECURITIES CORP	XXX	3,551,664	3,474,063	1,470
31418C-FE-9	FNMA UMBS LNG 30 YEAR		11/05/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	726,031	697,060	813
31418C-MF-8	FNMA UMBS LNG 30 YEAR		11/15/2019	NOMURA SEC/FIXED INCOME	XXX	2,940,333	2,834,910	3,032
31418C-RD-8	FNMA UMBS LNG 30 YEAR		11/05/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	4,662,390	4,446,989	5,929
31418C-YN-8	FNMA UMBS LNG 30 YEAR		06/18/2019	CITIGROUP GBL MKT INC/SAL	XXX	582,276	555,955	973
31418C-Z8-0	FNMA UMBS LNG 30 YEAR		11/05/2019	JP MORGAN SECS INC. - FIXED INCOME	XXX	1,743,580	1,694,982	1,977
31418C-ZG-2	FNMA UMBS LNG 30 YEAR		11/26/2019	VARIOUS	XXX	6,623,959	6,435,553	7,224
31418D-ET-5	FNMA UMBS LNG 30 YEAR		12/09/2019	VARIOUS	XXX	3,104,499	3,024,131	3,234
31418D-FF-4	FNMA UMBS LNG 30 YEAR		12/06/2019	MORGAN STANLEY & CO INC	XXX	479,576	486,089	371
31418D-HK-1	FNMA UMBS LNG 30 YEAR		12/18/2019	VARIOUS	XXX	2,708,964	2,748,680	2,481
31419E-JE-0	FNMA UMBS LNG 30 YEAR		11/08/2019	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	507,709	459,141	765
01F032-61-7	TBA FNMA SINGLE FAMILY		12/11/2019	BARCLAYS CAP INC	XXX	1,026,328	1,000,000	1,264
01F022-41-0	TBA UMBS SINGLE FAMILY 15YR 2.5 1/		11/26/2019	MORGAN STANLEY & CO INC	XXX	504,395	500,000	521
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					178,909,364	173,809,088	222,450
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824-BM-1	ABBOTT LABS		08/09/2019	VARIOUS	XXX	253,895	235,000	3,427
00287Y-AY-5	ABBVIE INC		08/13/2019	VARIOUS	XXX	212,013	210,000	1,389
00287Y-BW-8	ABBVIE INC SR GLBL 144A		11/13/2019	VARIOUS	XXX	2,716,269	2,715,000	0
025816-BW-8	AMERICAN EXPRESS CO		08/13/2019	VARIOUS	XXX	330,781	315,000	2,504
03027X-AH-3	AMERICAN TOWER CORP NEW		07/10/2019	MLPFS	XXX	116,438	115,000	1,550
03066N-AC-8	AMERICREDIT AUTO REC TR 2019-3		09/10/2019	CITIGROUP GBL MKT INC/SAL	XXX	750,000	750,000	0
03073E-AL-9	AMERISOURCEBERGEN CORP		05/17/2019	BARCLAYS CAP INC	XXX	1,513,380	1,500,000	850

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.036752-AJ-2	ANTHEM INC.		09/04/2019	GOLDMAN SACHS & CO.	XXX	174,846	175,000	.0
.037389-BB-8	ACON CORP.		08/13/2019	MORGAN STANLEY & CO INC.	XXX	16,966	15,000	.113
.037833-CJ-7	APPLE INC.		08/08/2019	VARIOUS	XXX	190,094	180,000	1,376
.037833-DK-3	APPLE INC.		08/13/2019	GOLDMAN SACHS & CO.	XXX	36,706	35,000	.268
.037833-DP-2	APPLE INC.		09/04/2019	GOLDMAN SACHS & CO.	XXX	512,981	515,000	.0
.00206R-CN-0	AT&T INC.		07/10/2019	CITIGROUP GBL MKT INC/SAL	XXX	87,236	85,000	.458
.00206R-CT-7	AT&T INC.		08/07/2019	BARCLAYS CAP INC.	XXX	215,832	200,000	3,942
.00206R-DN-9	AT&T INC.		07/10/2019	PERSHING LLC.	XXX	198,853	195,000	2,271
.00206R-HJ-4	AT&T INC.		02/13/2019	WACHOVIA SECURITIES LLC	XXX	1,134,391	1,140,000	.0
.00206R-HW-5	AT&T INC.		08/13/2019	MLPFS	XXX	78,976	75,000	.0
.049560-AR-6	ATMOS ENERGY CORP.		09/25/2019	JP MORGAN SECS INC-FI	XXX	424,745	425,000	.0
.052769-AE-6	AUTODESK INC.		08/09/2019	GOLDMAN SACHS & CO.	XXX	77,683	75,000	.423
.053332-AW-2	AUTOZONE INC.		04/04/2019	BARCLAYS CAP INC.	XXX	723,021	725,000	.0
.05348E-BC-2	AVALONBAY CMINTYS INC MTN BE.		08/09/2019	GOLDMAN SACHS & CO.	XXX	42,277	40,000	.100
.05351W-AA-1	AVANGRID INC.		04/04/2019	DEUTSCHE BANK SECS.	XXX	1,084,160	1,100,000	12,224
.05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING AES.		08/19/2019	JP MORGAN SECS INC-FI	XXX	1,099,980	1,100,000	.0
.05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1 144A.		09/11/2019	BANC OF AMERICA SEC LLC	XXX	1,313,052	1,300,000	1,102
.05377R-DL-5	AVIS BUDGET RENTAL FD 2019-2 144A.		04/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	799,717	800,000	.0
.05522R-DB-1	BA CREDIT CARD TR 2019-1		09/06/2019	BANC OF AMERICA SEC LLC	XXX	589,855	590,000	.0
.056828-AJ-5	BAIN CAPITAL CREDIT CLO 2016-2 LTD.		08/13/2019	NETSCOUT SECURITIES (USA), INC.	XXX	500,000	500,000	2,379
.06540A-AD-3	BANK 2019-BNK20.		09/13/2019	MORGAN STANLEY & CO INC.	XXX	428,467	416,000	.870
.06051G-FL-8	BANK AMER CORP.		05/02/2019	MARKETAXESS CORP.	XXX	618,096	600,000	.992
.06051G-FU-8	BANK AMER CORP.		08/13/2019	VARIOUS	XXX	362,426	335,000	6,024
.06051G-GF-0	BANK AMER CORP.		01/17/2019	PERSHING LLC.	XXX	1,359,834	1,400,000	.297
.06051G-HD-4	BANK AMER CORP.		08/13/2019	CITIGROUP GBL MKT INC/SAL	XXX	104,395	100,000	.522
.06051G-HF-9	BANK AMER CORP.		01/18/2019	DEUTSCHE BANK SECS.	XXX	1,188,588	1,200,000	16,330
.06051G-HL-6	BANK AMER CORP.		08/07/2019	JP MORGAN SECS INC-FI	XXX	370,241	350,000	.601
.06051G-HV-4	BANK AMER CORP.		07/18/2019	BANC OF AMERICA SEC LLC	XXX	425,000	425,000	.0
.06406R-AG-2	BANK NEW YORK MELLON CORP.		07/10/2019	NETSCOUT SECURITIES (USA), INC.	XXX	109,322	105,000	.755
.06406H-DA-4	BANK NEW YORK MTN BK ENT		08/08/2019	HHS/BLACKROCK CORE BOND	XXX	155,202	150,000	2,100
.07177M-AB-9	BAXALTA INC.		08/09/2019	VARIOUS	XXX	208,310	195,000	.756
.05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS.		08/09/2019	GOLDMAN SACHS & CO.	XXX	153,837	150,000	1,271
.07335C-AF-1	BBCMS MTG TR 2019-C4		08/09/2019	VARIOUS	XXX	514,976	500,000	1,095
.08162B-BC-5	BENCHMARK MTG TR 2019-B11		05/22/2019	JP MORGAN SECS INC-FI	XXX	4,039,993	4,000,000	5,798
.08162F-AE-3	BENCHMARK MTG TR 2019-B12		07/19/2019	CITIGROUP GBL MKT INC/SAL	XXX	456,289	443,000	.268
.092113-AR-0	BLACK HILLS CORP.		09/26/2019	BANC OF AMERICA SEC LLC	XXX	149,484	150,000	.0
.097023-CN-5	BOEING CO.		10/22/2019	BNP PARIBAS SEC CORP.	XXX	1,153,783	1,140,000	7,182
.101137-AV-9	BOSTON SCIENTIFIC CORP.		02/21/2019	BARCLAYS CAP INC.	XXX	799,520	800,000	.0
.110122-BF-4	BRISTOL MYERS SQUIBB CO 144A.		11/22/2019	RECEIVED IN EXCHANGE.	XXX	531,990	530,000	.0
.110122-BM-9	BRISTOL MYERS SQUIBB CO 144A.		11/22/2019	RECEIVED IN EXCHANGE.	XXX	1,341,162	1,275,000	.0
.110122-BN-7	BRISTOL MYERS SQUIBB CO 144A.		11/22/2019	RECEIVED IN EXCHANGE.	XXX	134,111	125,000	.0
.110122-CB-2	BRISTOL MYERS SQUIBB CO 144A.		08/13/2019	VARIOUS	XXX	1,167,278	1,165,000	1,274
.11120V-AF-0	BRIXMOR OPERATING PRTRSH LP.		05/17/2019	MERRILL LYNCH PROF. CLEARING CORP.	XXX	2,014,600	2,000,000	31,633
.11134L-AP-4	BROADCOM CORP/BROADCOM CAYMAN.		08/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	146,342	150,000	.352
.11135F-AA-9	BROADCOM INC 144A.		03/29/2019	MERRIMAC CASH SERIES.	XXX	574,322	575,000	.0
.11135F-AC-5	BROADCOM INC 144A.		03/29/2019	JP MORGAN	XXX	442,966	445,000	.0
.056059-AA-6	BX COML MTG TR 2018-IND 144A.		09/19/2019	GOLDMAN SACHS & CO.	XXX	86,435	86,381	.47
.056054-AA-7	BX COML MTG TR 2019-XL 144A.		10/09/2019	CITIGROUP GBL MKT INC/SAL	XXX	481,000	481,000	.0
.05606K-AA-0	BX TRUST 2019-MMP 144A.		08/15/2019	MORGAN STANLEY & CO INC.	XXX	340,000	340,000	.0
.138616-AE-7	CANTOR FITZGERALD 144A.		05/17/2019	GOLDMAN SACHS & CO.	XXX	790,903	785,000	2,339
.14040H-BZ-7	CAPITAL ONE FINL CORP.		08/13/2019	PERSHING LLC.	XXX	178,261	165,000	2,045
.14042R-NW-7	CAPITAL ONE NATL ASSN VA.		09/03/2019	MORGAN STANLEY & CO INC.	XXX	249,885	250,000	.0
.14312J-AQ-5	CARLYLE GLOBAL MARKET STRATEGIES 1		01/30/2019	CITIGROUP GBL MKT INC/SAL	XXX	2,500,000	2,500,000	.0
.124857-AW-5	CBS CORP NEW		05/24/2019	GOLDMAN SACHS & CO.	XXX	660,615	650,000	6,948
.15189T-AW-7	CENTERPOINT ENERGY INC.		08/12/2019	BANC OF AMERICA SEC LLC.	XXX	189,677	190,000	.0
.161175-BB-9	CHARTER COMMUNICATIONS OPER.		08/07/2019	PERSHING LLC.	XXX	210,760	200,000	.397
.161175-BQ-6	CHARTER COMMUNICATIONS OPER.		07/10/2019	MLPFS	XXX	68,944	65,000	1,308
.165183-BT-0	CHESAPEAKE FDG II LLC 2018-3 144A.		07/29/2019	WSTC ACCRU.	XXX	127,973	126,569	.191
.165183-BY-9	CHESAPEAKE FDG II LLC 2019-1 144A.		07/18/2019	RBC DAIN RAUSCHER	XXX	246,492	243,402	.139
.125523-AF-7	CIGNA CORP NEW.		08/27/2019	RECEIVED IN EXCHANGE.	XXX	1,015,029	967,000	.0
.125523-AH-3	CIGNA CORP NEW.		08/27/2019	RECEIVED IN EXCHANGE.	XXX	554,372	495,000	.0
.125523-AN-0	CIGNA CORP NEW 144A.		10/11/2019	RECEIVED IN EXCHANGE.	XXX	634,975	615,000	.0

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
125523-AU-4	CIGNA CORP NEW 144A		10/11/2019	RECEIVED IN EXCHANGE	XXX	118,048	115,000	.0
125523-BL-3	CIGNA CORP NEW 144A		10/11/2019	RECEIVED IN EXCHANGE	XXX	25,312	25,000	.0
125523-BY-5	CIGNA CORP NEW 144A		10/11/2019	RECEIVED IN EXCHANGE	XXX	102,952	95,000	.0
125523-CA-6	CIGNA CORP NEW 144A		10/11/2019	RECEIVED IN EXCHANGE	XXX	610,929	600,000	.0
172967-KG-5	CITIGROUP INC		01/16/2019	MERRILL LYNCH PROF. CLEARING CORP	XXX	971,950	1,000,000	.617
172967-KY-6	CITIGROUP INC		08/07/2019	VARIOUS	XXX	1,309,522	1,330,000	2,848
172967-LP-4	CITIGROUP INC		08/13/2019	VARIOUS	XXX	152,439	145,000	1,284
172967-LZ-2	CITIGROUP INC		08/13/2019	CITIGROUP GBL MKT INC/SAL	XXX	291,121	275,000	2,168
17308C-C5-3	CITIGROUP INC NEW		10/28/2019	CITIGROUP GBL MKT INC/SAL	XXX	650,000	650,000	.0
17328F-AW-5	CITIGRP COML MTG 2019-GC41		08/05/2019	CITIGROUP GBL MKT INC/SAL	XXX	514,998	500,000	.757
17321R-AD-8	CITIGRP COML MTG TR 2013-GC17		03/28/2019	JP MORGAN	XXX	1,581,152	1,500,000	.0
174610-AR-6	CITIZENS FINL GROUP INC		07/22/2019	BARCLAYS CAP INC	XXX	164,667	165,000	.0
126117-AS-9	CNA FINL CORP		02/01/2019	KEYBANC CAPITAL MARKETS INC	XXX	1,398,012	1,400,000	12,289
125910-AR-3	COMM MTG TR 2014-UBS4		05/14/2019	JBS SECURITIES LLC/CMO	XXX	1,036,406	1,000,000	1,539
212015-AN-1	CONTINENTAL RESOURCES INC		01/22/2019	BARCLAYS CAP INC	XXX	976,040	1,000,000	5,594
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A		12/09/2019	HHS/BLACKROCK CORE BOND	XXX	2,097,820	2,000,000	22,556
22822V-AB-7	CROWN CASTLE INTL CORP NEW		08/13/2019	CITIGROUP GBL MKT INC/SAL	XXX	54,693	50,000	.0
22822V-AD-3	CROWN CASTLE INTL CORP NEW		07/10/2019	PERSHING LLC	XXX	114,534	115,000	.942
22822V-AG-6	CROWN CASTLE INTL CORP NEW		08/09/2019	VARIOUS	XXX	190,175	185,000	2,616
22822V-AJ-0	CROWN CASTLE INTL CORP NEW		01/29/2019	BANC OF AMERICA SEC LLC	XXX	852,303	875,000	1,225
22945D-AG-8	CSAIL COML MTG TR 2019-C15		08/15/2019	CREDIT SUISSE FIRST BOS	XXX	569,570	500,000	1,013
12596W-AG-8	CSAIL COML MTG TR 2019-C16		08/15/2019	CREDIT SUISSE FIRST BOS	XXX	540,957	500,000	.832
12597B-AU-3	CSAIL COML MTG TR 2019-C17		09/17/2019	CREDIT SUISSE FIRST BOS	XXX	443,929	431,000	.867
125966-AY-5	CSAIL COMMERCIAL MTG TR 2018-C		07/16/2019	CREDIT SUISSE FIRST BOS	XXX	274,453	250,000	.490
126650-CF-5	CVS HEALTH CORP		08/13/2019	WACHOVIA SECURITIES LLC	XXX	206,732	200,000	.56
126650-CU-2	CVS HEALTH CORP		07/10/2019	BARCLAYS CAP INC	XXX	29,378	30,000	.98
126650-CV-0	CVS HEALTH CORP		06/13/2019	MORGAN STANLEY & CO INC	XXX	720,909	700,000	7,051
126650-CW-8	CVS HEALTH CORP		08/07/2019	CITIGROUP GBL MKT INC/SAL	XXX	293,090	275,000	4,197
126650-CX-6	CVS HEALTH CORP		01/16/2019	BANC OF AMERICA SEC LLC	XXX	1,973,320	2,000,000	26,994
247361-ZP-6	DELTA AIR LINES INC DEL		07/10/2019	PERSHING LLC	XXX	128,379	125,000	1,095
25278X-AL-3	DIAMONDBACK ENERGY INC		11/20/2019	BANC OF AMERICA SEC LLC	XXX	199,918	200,000	.0
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		05/16/2019	BARCLAYS CAP INC	XXX	833,581	835,000	.0
254687-DV-5	DISNEY WALT CO		03/20/2019	RECEIVED IN EXCHANGE	XXX	305,343	235,000	.0
260543-CX-9	DOW CHEM CO		05/16/2019	VARIOUS	XXX	430,169	430,000	.0
26078J-AC-4	DOWDUPONT INC		08/08/2019	MORGAN STANLEY & CO INC	XXX	149,383	135,000	1,466
233331-BA-4	DTE ENERGY CO		01/23/2019	NETSCOUT SYSTEMS INC	XXX	869,026	870,000	15,111
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		08/13/2019	BANC OF AMERICA SEC LLC	XXX	78,099	70,000	.691
26441C-AS-4	DUKE ENERGY CORP NEW		08/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	100,081	100,000	1,185
29278N-AG-8	ENERGY TRANSFER OPERATING LP		01/16/2019	CANTOR FITZGERALD/MBS	XXX	506,345	500,000	.219
29273R-BD-0	ENERGY TRANSFER PRTRNS L P		08/13/2019	BARCLAYS CAP INC	XXX	141,288	135,000	2,278
29374D-AB-4	ENTERPRISE FLEET FNC 2019-2 144A		07/23/2019	JP MORGAN SECS INC-FI	XXX	249,980	250,000	.0
29379V-BL-6	ENTERPRISE PRODS OPER LLC		08/09/2019	PERSHING LLC	XXX	135,254	125,000	2,441
26884T-AT-9	ERAC USA FINANCE COMPANY 144A		04/24/2019	BARCLAYS CAP INC	XXX	852,852	870,000	11,419
26884A-BD-4	ERP OPER LTD PARTNERSHIP		08/13/2019	GOLDMAN SACHS & CO	XXX	89,672	85,000	.590
302491-AU-9	F M C CORP		09/17/2019	CITIGROUP GBL MKT INC/SAL	XXX	694,993	695,000	.0
31428X-BV-7	FEDEX CORP		07/22/2019	JP MORGAN SECS INC-FI	XXX	164,449	165,000	.0
31620M-AQ-9	FIDELITY NATL INFORMATION SVCS		08/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	159,701	150,000	2,194
31620M-AT-3	FIDELITY NATL INFORMATION SVCS		08/08/2019	VARIOUS	XXX	102,122	100,000	1,350
316773-CX-6	FIFTH THIRD BANCORP		01/23/2019	MORGAN STANLEY & CO INC	XXX	1,237,694	1,240,000	.0
337738-AQ-1	FISERV INC		08/09/2019	GOLDMAN SACHS & CO	XXX	211,370	200,000	2,787
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144		05/02/2019	CREDIT SUISSE FIRST BOS	XXX	1,595,938	1,600,000	2,977
34528Q-GW-8	FORD CREDIT FLRPLN TR 2019-2		04/02/2019	BARCLAYS CAP INC	XXX	399,992	400,000	.0
34528Q-HF-4	FORD CREDIT MSTR TR A 19-4		09/17/2019	BANC OF AMERICA SEC LLC	XXX	549,935	550,000	.0
345397-ZU-0	FORD MOTOR CREDIT CO LLC		07/29/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,184,384	1,185,000	.0
30288K-AN-5	FRESB MTG TR 2016-SB14		08/26/2019	WACHOVIA SECURITIES LLC	XXX	231,096	230,287	.17
30295Y-AE-6	FRESB MTG TR 2017-SB30		07/30/2019	WACHOVIA SECURITIES LLC	XXX	354,387	347,532	.30
302970-AF-5	FRESB MTG TR 2019-SB59		08/26/2019	CREDIT SUISSE FIRST BOS	XXX	725,198	690,665	1,789
36319T-AA-4	GALAXY XXI11 CLO LTD 2017-23A A FL		09/12/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	500,000	500,000	2,672
361448-AW-3	GATX CORP		08/09/2019	MLPFS	XXX	102,299	100,000	1,201
369550-AX-6	GENERAL DYNAMICS CORP		08/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	149,099	150,000	1,567
369550-BC-1	GENERAL DYNAMICS CORP		08/13/2019	PIERPONT SECURITIES LLC	XXX	27,737	25,000	.234
370334-CF-9	GENERAL MLS INC		08/08/2019	PERSHING LLC	XXX	161,426	150,000	1,917

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
37045X-AS-5	GENERAL MTRS FINL CO INC		08/08/2019	PERSHING LLC	XXX	153,660	150,000	450
37045X-BW-5	GENERAL MTRS FINL CO INC		07/10/2019	HHS/BLACKROCK CORE BOND	XXX	61,508	60,000	586
375558-AW-3	GILEAD SCIENCES INC		07/10/2019	BANC OF AMERICA SEC LLC	XXX	126,395	120,000	1,246
37940X-AA-0	GLOBAL PMTS INC		08/07/2019	BANC OF AMERICA SEC LLC	XXX	49,988	50,000	0
361886-CD-4	GMF FLOORPLAN OWN REV 2019-2 144A		05/14/2019	DEUTSCHE BANK SECS	XXX	1,399,407	1,400,000	0
38141G-WV-2	GOLDMAN SACHS GROUP INC		07/10/2019	BANK OF NEW YORK	XXX	67,466	65,000	544
38148L-AE-6	GOLDMAN SACHS GROUP INC		08/08/2019	MORGAN STANLEY & CO INC	XXX	263,278	250,000	2,083
413875-AW-5	HARRIS CORP DEL		07/10/2019	JEFFERIES & COMPANY	XXX	148,229	135,000	446
416515-BE-3	HARTFORD FINL SVCS GROUP INC		08/08/2019	CREDIT SUISSE FIRST BOS	XXX	99,680	100,000	0
40414L-AR-0	HCP INC		06/20/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	164,294	165,000	0
42250P-AA-1	HEALTHPEAK PPTY INC		11/06/2019	WELLS FARGO	XXX	627,732	630,000	0
423452-AC-5	HELMERICH & PAYNE INC 4.65%25		08/05/2019	SEAPORT GROUP SECURITIES LLC	XXX	812,858	750,000	13,756
40436T-AL-0	HPS LOAN MANAGEMENT 10-2016 LTD 10		08/13/2019	NOMURA SEC/FIXED INCOME	XXX	500,000	500,000	0
44644A-AE-7	HUNTINGTON NB COLUMBUS OH		01/22/2019	KEYBANC CAPITAL MARKETS INC	XXX	872,830	875,000	9,319
459200-JZ-5	INTERNATIONAL BUSINESS MACHS		08/09/2019	PERSHING LLC	XXX	209,986	200,000	1,613
460690-BP-4	INTERPUBLIC GROUP COS INC		08/13/2019	VARIOUS	XXX	143,463	130,000	1,824
476556-DB-8	JERSEY CENT PWR & LT CO 144A		05/17/2019	DEUTSCHE BANK SECS	XXX	1,142,494	1,069,000	6,978
46647P-AV-8	JP MORGAN CHASE BANK NA		08/07/2019	MLPFS	XXX	166,578	150,000	280
46647P-BD-7	JP MORGAN CHASE BANK NA		04/29/2019	JP MORGAN SECS INC-FI	XXX	320,000	320,000	0
46643G-AC-4	JPMBB COML MTG SEC TR 2014-C24		03/27/2019	WELLS	XXX	1,509,082	1,500,000	3,615
46625H-JY-7	JPMORGAN CHASE & CO		08/13/2019	CITIGROUP GBL MKT INC/SAL	XXX	143,038	135,000	2,252
46625H-QW-3	JPMORGAN CHASE & CO		08/07/2019	DEUTSCHE BANK SECS	XXX	313,254	300,000	3,520
46625H-RY-8	JPMORGAN CHASE & CO		08/13/2019	VARIOUS	XXX	1,279,382	1,285,000	19,865
49271V-AE-0	KEURIG DR PEPPER INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	71,203	70,000	0
494550-BS-4	KINDER MORGAN ENERGY PARTNERS		08/13/2019	GOLDMAN SACHS & CO	XXX	131,973	125,000	202
49456B-AW-3	KINDER MORGAN INC DEL		07/10/2019	BARCLAYS CAP INC	XXX	121,926	120,000	1,859
50077L-AU-0	KRAFT HEINZ FOODS CO 144A		10/30/2019	VARIOUS	XXX	1,720,671	1,710,000	4,167
512807-AN-8	LAM RESEARCH CORP		08/13/2019	PERSHING LLC	XXX	212,858	200,000	3,167
527298-BP-7	LEVEL 3 FING INC 144A		12/10/2019	JP MORGAN SECS INC-FI	XXX	1,003,730	1,000,000	1,228
53079E-BG-8	LIBERTY MUT GROUP INC 144A		01/28/2019	RECEIVED IN EXCHANGE	XXX	264,195	257,000	0
53079E-BJ-2	LIBERTY MUTUAL GROUP INC 144A		09/27/2019	RECEIVED IN EXCHANGE	XXX	233,671	175,000	0
532457-BV-9	LILLY ELI & CO		02/20/2019	BANC OF AMERICA SEC LLC	XXX	823,730	825,000	0
548661-DM-6	LOWES COS INC		08/09/2019	GOLDMAN SACHS & CO	XXX	99,596	100,000	819
571676-AF-2	MARS INC DEL 144A		03/26/2019	MERRIMAC CASH SERIES	XXX	412,543	415,000	0
571748-AZ-5	MARSH & MCLENNAN COS INC		08/13/2019	MLPFS	XXX	53,761	50,000	786
58013M-EU-4	MCDONALDS CORP MED TERM NT BE		08/13/2019	STIFEL NICOLAUS & CO INC	XXX	132,148	125,000	926
58933Y-AR-6	MERCK & CO INC		07/10/2019	GOLDMAN SACHS & CO	XXX	122,827	120,000	1,393
61691L-AA-7	MORGAN STAN CAP I 2017-CLS 144A		07/18/2019	MORGAN STANLEY & CO INC	XXX	250,176	250,000	147
617446-7Y-9	MORGAN STANLEY		07/10/2019	BARCLAYS CAP INC	XXX	64,067	60,000	899
617446-8J-1	MORGAN STANLEY		07/18/2019	MORGAN STANLEY & CO INC	XXX	125,000	125,000	0
61744Y-AK-4	MORGAN STANLEY		08/13/2019	MLPFS	XXX	73,772	70,000	161
61744Y-AQ-1	MORGAN STANLEY		08/07/2019	BANK OF NY/TORONTO DOMINION SEC INC	XXX	524,170	500,000	5,450
61746B-DJ-2	MORGAN STANLEY		04/02/2019	MORGAN STANLEY & CO INC	XXX	51,154	50,000	203
61761J-3R-8	MORGAN STANLEY		05/02/2019	VARIOUS	XXX	2,384,175	2,500,000	29,731
61771M-AW-0	MORGAN STANLEY CAP 2019-H7		08/15/2019	CREDIT SUISSE FIRST BOS	XXX	539,902	500,000	815
55336V-BE-9	MPLX LP 144A		09/23/2019	RECEIVED IN EXCHANGE	XXX	88,545	85,000	0
61766E-BD-6	MS BOFA ML TRUST 2016-C29		03/26/2019	BANC OF AMERICA SEC LLC	XXX	2,004,609	2,000,000	4,587
61690K-AD-4	MS BOFAML TRUST 2013-C7		03/13/2019	MERRILL LYNCH	XXX	1,001,280	1,011,713	1,045
628530-BK-2	MYLAN INC SR NT 4.55%28		09/30/2019	GOLDMAN SACHS & CO	XXX	458,260	430,000	9,076
63874E-AA-8	NATIXIS COMM MTG SEC 2017-75B 144A		08/23/2019	BARCLAYS CAP INC	XXX	737,800	680,000	1,603
63939X-AC-5	NAVIENT PRIV ED LN TR 2017-A 144A		09/17/2019	CREDIT SUISSE FIRST BOS	XXX	501,172	500,000	0
63941J-AA-6	NAVIENT PRIV ED LN TR 2019-G 144A		12/03/2019	RBC DAIN RAUSCHER	XXX	1,599,994	1,600,000	0
651290-AP-3	NEWFIELD EXPL CO		04/05/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	85,535	80,000	882
651290-AR-9	NEWFIELD EXPL CO		07/09/2019	BARCLAYS CAP INC	XXX	555,395	510,000	761
651639-AX-4	NEWMONT GOLDCORP CORPORATION		09/05/2019	GOLDMAN SACHS & CO	XXX	59,506	60,000	0
655844-BS-6	NORFOLK SOUTHERN CORP		08/07/2019	GOLDMAN SACHS & CO	XXX	205,122	200,000	870
666807-BN-1	NORTHROP GRUMMAN CORP		08/13/2019	VARIOUS	XXX	248,923	240,000	1,923
674599-CP-8	OCCIDENTAL PETE CORP		08/06/2019	BANC OF AMERICA SEC LLC	XXX	44,952	45,000	0
674599-CZ-6	OCCIDENTAL PETE CORP		09/18/2019	RECEIVED IN EXCHANGE	XXX	82,521	80,000	0
674599-DB-8	OCCIDENTAL PETE CORP		09/18/2019	RECEIVED IN EXCHANGE	XXX	468,590	400,000	0
674599-DG-7	OCCIDENTAL PETE CORP		09/18/2019	RECEIVED IN EXCHANGE	XXX	476,014	1,000,000	0
68267E-AA-2	ONEMA IN DIRECT AUTO RCV 2019-1 144		03/12/2019	BARCLAYS CAP INC	XXX	1,299,777	1,300,000	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
682680-AU-7	ONEOK INC NEW		11/01/2019	CITIGROUP GBL MKT INC/SAL	XXX	742,136	685,000	9,523
68268N-AJ-2	ONEOK PARTNERS LP		01/16/2019	HHS/BLACKROCK CORE BOND	XXX	687,085	700,000	7,022
68389X-BM-6	ORACLE CORP		08/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	152,691	150,000	298
69689A-AU-4	PALMER SQUARE CLO 2015-1 LTD 2015		05/31/2019	JP MORGAN SECS INC-FI	XXX	1,250,000	1,250,000	3,583
70450Y-AC-7	PAYPAL HLDGS INC		09/19/2019	GOLDMAN SACHS & CO	XXX	84,948	85,000	.0
709599-AX-2	PENSKE TRUCK LEASING CO 144A		08/09/2019	CITIGROUP GBL MKT INC/SAL	XXX	26,589	25,000	385
709599-AZ-7	PENSKE TRUCK LEASING CO L P 144A		08/12/2019	VARIOUS	XXX	100,200	95,000	1,447
709599-BD-5	PENSKE TRUCK LEASING CO L P 144A		01/22/2019	JP MORGAN SECS INC-FI	XXX	349,759	350,000	.0
69335P-DG-7	PFS FINANCING CORP 2019-B 144A		10/11/2019	JP MORGAN SECS INC-FI	XXX	350,000	350,000	.0
69335P-CV-5	PFS FING CORP 2018-D 144A		07/30/2019	JP MORGAN SECS INC-FI	XXX	506,719	500,000	709
720186-AL-9	PIEDMONT NAT GAS INC		05/21/2019	CREDIT SUISSE FIRST BOS	XXX	234,408	235,000	.0
693475-AW-5	PNC FINL SVCS GROUP INC		04/16/2019	JP MORGAN SECS INC-FI	XXX	1,198,080	1,200,000	.0
693475-AX-3	PNC FINL SVCS GROUP INC		08/08/2019	BANK OF NY/TORONTO DOMINION SEC INC	XXX	278,944	275,000	.377
69352P-AK-9	PPL CAP FDG INC		08/21/2019	VARIOUS	XXX	196,663	185,000	3,195
744573-AN-6	PUBLIC SVC ENTERPRISE GRP INC		06/03/2019	BARCLAYS CAP INC	XXX	589,723	590,000	.0
747525-AU-7	QUALCOMM INC		07/10/2019	WACHOVIA SECURITIES LLC	XXX	122,461	120,000	563
74834L-AX-8	QUEST DIAGNOSTICS INC		08/02/2019	BARCLAYS CAP INC	XXX	975,823	940,000	11,515
75886A-AJ-7	REGENCY ENERGY PARTNERS LP		08/13/2019	GOLDMAN SACHS & CO	XXX	79,503	75,000	.975
7591EP-AP-5	REGIONS FINL CORP NEW		01/23/2019	GOLDMAN SACHS & CO	XXX	1,039,511	1,040,000	18,113
760759-AS-9	REPUBLIC SVCS INC		08/09/2019	CITIGROUP GBL MKT INC/SAL	XXX	74,325	70,000	.578
78355H-KN-8	RYDER SYS MTN BE		08/09/2019	VARIOUS	XXX	210,337	210,000	.43
785592-AM-8	SABINE PASS LIQUEFACTION LLC		07/10/2019	MLPFS	XXX	94,892	85,000	1,740
80286H-AB-5	SANTANDER DRIVE AUTO TR 2019-3		08/13/2019	JP MORGAN SECS INC-FI	XXX	499,972	500,000	.0
82652M-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		07/16/2019	BARCLAYS CAP INC	XXX	899,757	900,000	.0
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		10/17/2019	BANC OF AMERICA SEC LLC	XXX	699,988	700,000	.0
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		07/10/2019	GOLDMAN SACHS & CO	XXX	115,889	115,313	.237
857477-AW-3	STATE STR CORP		08/08/2019	BANC OF AMERICA SEC LLC	XXX	152,931	150,000	.916
85769F-AA-6	STATION PL SECS TR 2019-WL1 144A		07/25/2019	JEFFERIES & COMPANY	XXX	475,000	475,000	.0
867914-BS-1	SUNTRUST BKS INC		08/09/2019	MLPFS	XXX	161,495	150,000	1,700
883203-CA-7	TEXTRON INC		04/30/2019	GOLDMAN SACHS & CO	XXX	959,146	960,000	.0
883556-BR-2	THERMO FISHER SCIENTIFIC INC		08/08/2019	MLPFS	XXX	153,618	150,000	1,758
87246M-AG-7	TICP CLO VI 2016-2 LTD 2016-6A AR		08/07/2019	BNP PARIBAS SEC CORP	XXX	4,500,500	4,500,000	31,626
891906-AE-9	TOTAL SYS SVCS INC		07/10/2019	BARCLAYS CAP INC	XXX	93,983	90,000	.410
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23		01/30/2019	BANC OF AMERICA SEC LLC	XXX	520,070	525,000	3,281
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A		11/04/2019	BANC OF AMERICA SEC LLC	XXX	302,908	300,000	.894
89231X-AA-9	TOYOTA AUTO LN EXD NT TR 19-1 144A		06/10/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,699,430	1,700,000	.0
896239-AA-8	TRIMBLE INC		07/02/2019	GOLDMAN SACHS & CO	XXX	1,498,070	1,400,000	6,281
902494-BJ-1	TYSON FOODS INC		08/09/2019	MLPFS	XXX	107,729	100,000	1,933
907818-EH-7	UNION PAC CORP		08/08/2019	MLPFS	XXX	168,061	165,000	2,029
907818-EY-0	UNION PACIFIC CORP		08/13/2019	CREDIT SUISSE FIRST BOS	XXX	33,264	30,000	.510
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202		09/03/2019	CREDIT SUISSE FIRST BOS	XXX	165,000	165,000	.0
911312-BT-2	UNITED PARCEL SERVICE INC		08/13/2019	MORGAN STANLEY & CO INC	XXX	49,957	50,000	.0
913017-CY-3	UNITED TECHNOLOGIES CORP		08/07/2019	GOLDMAN SACHS & CO	XXX	112,156	100,000	.951
91324P-CV-2	UNITEDHEALTH GROUP INC		08/09/2019	MLPFS	XXX	156,512	150,000	1,912
92330W-BA-4	VENTURE XXIV CLO LTD 144A		08/29/2019	JEFFERIES & COMPANY	XXX	550,000	550,000	.0
92343V-BY-9	VERIZON COMMUNICATIONS INC		07/10/2019	MLPFS	XXX	279,027	260,000	3,507
92343V-DY-7	VERIZON COMMUNICATIONS INC		08/13/2019	DEUTSCHE BANK SECS	XXX	329,775	300,000	4,950
927804-FV-1	VIRGINIA ELEC & PWR CO		07/10/2019	PERSHING LLC	XXX	91,490	90,000	.420
927804-FX-7	VIRGINIA ELEC & PWR CO		08/09/2019	MORGAN STANLEY & CO INC	XXX	106,116	100,000	1,439
927804-GB-4	VIRGINIA ELEC & PWR CO		07/08/2019	BANC OF AMERICA SEC LLC	XXX	684,760	685,000	.0
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A		12/03/2019	VARIOUS	XXX	384,598	380,000	6,520
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A		11/06/2019	JP MORGAN SECS INC-FI	XXX	768,375	770,000	.0
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC 144A		08/09/2019	CALYON SECURITIES	XXX	221,246	200,000	2,313
949496-BA-0	WELLFLEET CLO 2015-1 LTD 2015-1A A		05/13/2019	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	.0
949746-SH-5	WELLS FARGO & CO NEW		08/07/2019	VARIOUS	XXX	96,702	95,000	.760
94974B-FC-9	WELLS FARGO CO MTN BE		08/13/2019	MORGAN STANLEY & CO INC	XXX	335,218	325,000	4,961
94974B-GA-2	WELLS FARGO CO MTN BE		08/07/2019	BANK OF NY/TORONTO DOMINION SEC INC	XXX	522,650	500,000	6,875
95040Q-AK-0	WELLTOWER INC		12/09/2019	WACHOVIA SECURITIES LLC	XXX	384,588	385,000	.0
95753T-AE-5	WESTCOTT PARK CLO LTD 2016-1A AR F		05/16/2019	WACHOVIA SECURITIES LLC	XXX	4,000,000	4,000,000	.0
958254-AB-0	WESTERN GAS PARTNERS LP		04/26/2019	BARCLAYS CAP INC	XXX	562,128	550,000	7,272
96950F-AL-8	WILLIAMS PARTNERS L P		07/10/2019	BARCLAYS CAP INC	XXX	106,909	100,000	.713
970648-AG-6	WILLIS NORTH AMER INC		08/09/2019	GOLDMAN SACHS & CO	XXX	27,613	25,000	.463

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ANNUAL STATEMENT FOR THE YEAR 2019 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	
06367W-JM-6	BANK OF MONTREAL	C	03/21/2019	HARRIS NESBITT CORP-BONDS	XXX	269,314	270,000	.0	
78013X-ZU-5	ROYAL BK OF CDA BD CDS	C	07/09/2019	RBC DAIN RAUSCHER	XXX	249,570	250,000	.0	
961214-DZ-3	WESTPAC BKG CORP	C	07/10/2019	MLPFS	XXX	141,144	135,000	.780	
44962L-AA-5	IHS MARKIT LTD 144A	C	04/04/2019	BANC OF AMERICA SEC LLC	XXX	382,359	365,000	7,959	
03329A-AC-9	ANCHORAGE CAP CLO 5-R 2018-5-R 144	C	11/26/2019	MORGAN STANLEY & CO INC	XXX	549,120	550,000	2,056	
03331J-AA-0	ANCHORAGE CAPITAL CLO 2018-10 LTD	C	11/25/2019	GOLDMAN SACHS & CO	XXX	299,100	300,000	1,147	
07132J-AL-8	BATTALION CLO 2019-10R	C	08/09/2019	MORGAN STANLEY & CO INC	XXX	250,250	250,000	.491	
14310M-AW-7	CARLYLE GLBL MKT 2014-1R2 144A	C	01/22/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,182,000	1,200,000	.873	
14311A-AS-1	CARLYLE GLBL MKT STRG 2014-5RR 144	C	09/18/2019	BANC OF AMERICA SEC LLC	XXX	354,219	355,000	2,275	
14314B-AA-5	CARLYLE US CLO 2017-1 144A	C	01/25/2019	JP MORGAN SECS INC-FI	XXX	1,750,000	1,750,000	1,382	
12552F-AC-7	CIFC FUNDING 2014-4R LTD 144A	C	07/11/2019	BANC OF AMERICA SEC LLC	XXX	249,750	250,000	2,298	
27830B-BA-1	EATON VANCE CLO 2013-1 LTD 2013-1A	C	07/19/2019	GOLDMAN SACHS & CO	XXX	250,000	250,000	.0	
289247-AW-8	ELM CLO 2014-1RR LTD 144A	C	08/19/2019	JP MORGAN SECS INC-FI	XXX	500,625	500,000	1,688	
44931A-AJ-8	ICG US CLO 2015-1R 144A	C	08/19/2019	BNP PARIBAS SEC CORP	XXX	499,750	500,000	1,578	
48251J-AC-7	KKR CLO 18 LTD 2017-18 144A	C	01/22/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,253,229	1,257,000	.849	
50188Q-AJ-0	LCM XIX LTD 2015-19R 144A	C	12/02/2019	MORGAN STANLEY & CO INC	XXX	550,358	550,000	2,228	
67515W-AA-4	OCEAN TRAILS CLO VII 2019-7A A1 FL	C	04/18/2019	CREDIT SUISSE FIRST BOS	XXX	1,000,000	1,000,000	.0	
83609N-AL-4	SOUND POINT CLO LTD 2016-14R 144	C	08/07/2019	CREDIT SUISSE FIRST BOS	XXX	500,000	500,000	.0	
83611K-AA-0	SOUND POINT CLO XXII LTD 2019-1A A	C	01/28/2019	BANC OF AMERICA SEC LLC	XXX	2,496,250	2,500,000	.0	
87154G-AJ-4	SYMPHONY CLO XVIII 2016-18R 144A	C	07/18/2019	NOMURA SEC/FIXED INCOME	XXX	250,000	250,000	.0	
89531F-AA-5	TRESTLES CLO 2017-1 144A	C	07/25/2019	CREDIT SUISSE FIRST BOS	XXX	250,375	250,000	.99	
89624C-AA-0	TRIMARAN CAVU 2019-1 LTD 144A	C	05/10/2019	CREDIT SUISSE FIRST BOS	XXX	1,500,000	1,500,000	.0	
96524W-AS-3	WHITEHORSE VIII LTD 2014-8R	C	08/20/2019	MORGAN STANLEY & CO INC	XXX	109,694	109,694	.202	
05581K-AA-9	BNP PARIBAS 144A	C	10/22/2019	BNP PARIBAS SEC CORP	XXX	426,388	400,000	1,264	
09659W-2J-2	BNP PARIBAS 144A	C	11/12/2019	BNP PARIBAS SEC CORP	XXX	920,000	920,000	.0	
83368R-AU-6	SOCIETE GENERALE MTN 144A	C	10/08/2019	SG COWEN SECURITIES CORP	XXX	1,815,268	1,820,000	.0	
00774M-AG-0	AERCAP IRELAND CAPITAL LIMITED	C	07/10/2019	PERSHING LLC	XXX	158,912	150,000	1,873	
82481L-AD-1	SHIRE ACQUISITIONS INVT IRELA	C	08/02/2019	SEAPORT GROUP SECURITIES LLC	XXX	666,010	650,000	7,684	
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC	C	08/09/2019	DAIWA SECURITIES AMERICA INC. (DAIWA)	XXX	187,203	175,000	2,956	
606822-AV-6	MITSUBISHI UFJ FINL GROUP INC	C	08/13/2019	BNY MELLON/NOMURA INT'L PLC REPO	XXX	49,735	45,000	.807	
606822-BA-1	MITSUBISHI UFJ FINL GROUP INC	C	07/10/2019	DAIWA SECURITIES AMERICA INC. (DAIWA)	XXX	114,926	110,000	1,908	
69832A-AB-2	PANASONIC CORP 144A	C	07/10/2019	GOLDMAN SACHS & CO	XXX	2,540,000	2,540,000	.0	
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC	C	08/13/2019	VARIOUS	XXX	435,225	430,000	.638	
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC	C	09/11/2019	PERSHING LLC	XXX	906,831	900,000	3,842	
86562M-BT-6	SUMITOMO MITSUI FINL GROUP INC	C	09/24/2019	PERSHING LLC	XXX	200,000	200,000	.0	
00507U-AS-0	ACTAVIS FUNDING SCS	C	08/09/2019	VARIOUS	XXX	265,420	255,000	3,558	
456837-AP-8	ING GROEP N V	C	04/02/2019	CITIGROUP GBL MKT INC/SAL	XXX	199,700	200,000	.0	
62947Q-AX-6	NXP B V / NXP FDG LLC 144A	C	08/07/2019	BARCLAYS CAP INC	XXX	168,206	150,000	3,522	
74977R-DF-8	RABOBANK NEDERLAND GLBL 144A	C	07/15/2019	GOLDMAN SACHS & CO	XXX	249,408	250,000	.0	
22546Q-AP-2	CREDIT SUISSE NEW YORK BRANCH	C	08/08/2019	DEUTSCHE BANK SECS	XXX	264,645	250,000	3,852	
00185A-AK-0	AON PLC	C	08/08/2019	WACHOVIA SECURITIES LLC	XXX	124,546	115,000	.706	
06738E-BH-7	BARCLAYS PLC	C	04/30/2019	BARCLAYS CAP INC	XXX	800,000	800,000	.0	
111013-AL-2	BRITISH SKY BROADCASTING GRP 144A	C	03/21/2019	GOLDMAN SACHS & CO	XXX	1,031,070	1,000,000	938	
30217A-AC-7	EXPERIAN FINANCE PLC 144A	C	12/03/2019	JP MORGAN SECS INC-FI	XXX	856,091	865,000	.0	
404280-BT-5	HSBC HLDGS PLC	C	07/10/2019	BANC OF AMERICA SEC LLC	XXX	218,242	200,000	586	
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A	C	03/26/2019	JP MORGAN	XXX	939,483	940,000	.0	
780097-BL-4	ROYAL BK SCOTLAND GROUP PLC	C	05/02/2019	CITIGROUP GBL MKT INC/SAL	XXX	560,000	560,000	.0	
23636A-AS-0	DANSKE BK AS 144A	C	01/22/2019	MORGAN STANLEY & CO INC	XXX	552,085	550,000	.611	
8399999	Bonds - Industrial and Miscellaneous (Unaffiliated)						167,084,360	165,477,555	633,714
8399997	Bonds - Subtotals - Bonds - Part 3						500,473,479	491,247,151	1,504,711
8399998	Bonds - Summary item from Part 5 for Bonds						383,602,383	381,013,531	896,511
8399999	Bonds - Subtotals - Bonds						884,075,862	872,260,681	2,401,222
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
48128B-AF-8	JPMORGAN CHASE AND CO ALT TIER 1 P		07/24/2019	JP MORGAN	3,150,000	315,000	100,000	.0	
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	10/16/2019	VARIOUS	699,000	122,771	25,000	.0	
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						437,771	XXX	0
8999997	Preferred Stocks - Subtotals - Preferred Stocks - Part 3						437,771	XXX	0
8999998	Preferred Stocks - Summary item from Part 5 for Preferred Stocks						530,000	XXX	0
8999999	Preferred Stocks - Subtotals - Preferred Stocks						967,771	XXX	0
8999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								

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ANNUAL STATEMENT FOR THE YEAR 2019 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
G31989-10-9	ESR CAYMAN LIMITED	B	11/04/2019	VARIOUS	38,200.000	85,661	XXX	.0
464287-62-2	ISHARES RUSSELL 1000 ETF		10/01/2019	VARIOUS	128,460.000	20,072,804	XXX	.0
87262K-10-5	TMX GROUP LTD	B	08/09/2019	VARIOUS	2,800.000	204,382	XXX	.0
F1058Q-23-8	BNP PARIBAS ORD	B	11/07/2019	VARIOUS	3,831.000	214,151	XXX	.0
F7629A-10-7	ENGIE SA SHS	B	08/28/2019	VARIOUS	28,461.000	422,754	XXX	.0
F5548N-10-1	SANOFI SHS	B	06/05/2019	VARIOUS	5,983.000	517,011	XXX	.0
F97982-10-6	VIVENDI	B	08/21/2019	MERRILL LYNCH	2,629.000	74,574	XXX	.0
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD	B	11/05/2019	VARIOUS	2,056.000	150,097	XXX	.0
D66992-10-4	SAP SE SHS	B	10/16/2019	VARIOUS	534.000	67,948	XXX	.0
D1764R-10-0	VONOVIA SE	B	02/08/2019	VARIOUS	2,833.000	143,601	XXX	.0
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	05/13/2019	VARIOUS	12,056.000	81,589	XXX	.0
J02100-11-3	ASAHI GROUP HOLDINGS LTD	B	07/18/2019	VARIOUS	4,600.000	212,672	XXX	.0
J20454-11-2	HITACHI LIMITED COM	B	12/02/2019	VARIOUS	10,900.000	400,920	XXX	.0
J30642-16-9	KAO CORP	B	08/26/2019	VARIOUS	500.000	36,266	XXX	.0
J51699-10-6	NINTENDO LTD ORD	B	12/16/2019	VARIOUS	1,000.000	388,518	XXX	.0
J72810-12-0	SHIN ETSU CHEMICAL CO LTD	B	04/04/2019	JP MORGAN	700.000	63,874	XXX	.0
J78529-13-8	SUZUKI MOTOR CORP	B	03/01/2019	VARIOUS	3,300.000	167,570	XXX	.0
L0302D-21-0	ARCELORMITTAL SHS	B	12/16/2019	VARIOUS	8,622.000	129,455	XXX	.0
N0162C-10-2	ABN AMRO GROUP	B	07/05/2019	VARIOUS	2,783.000	60,494	XXX	.0
N5017D-12-2	KONINKL IJKE DSM NV	B	11/19/2019	VARIOUS	1,151.000	123,327	XXX	.0
R2R90P-10-3	EQUINOR ASA	B	12/23/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	1,132.000	22,335	XXX	.0
R4S04H-10-1	MOWI ASA SHS NEW	B	11/21/2019	VARIOUS	10,677.000	263,046	XXX	.0
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT	B	11/14/2019	VARIOUS	19,273.000	377,498	XXX	.0
G6457T-10-4	NETWORK INTL HLDGS ORD	B	04/11/2019	VARIOUS	14,497.000	87,070	XXX	.0
G87621-10-1	TESCO PLC ORD	B	10/22/2019	VARIOUS	112,503.000	343,536	XXX	.0
G95248-13-7	WEIR GROUP PLC	B	05/10/2019	VARIOUS	6,994.000	142,301	XXX	.0
9099999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					24,853,455	XXX	0
	Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							
000000-00-0	FEDERAL HOME LOAN BANK MEMBERSHIP		04/04/2019	CITIGROUP GLOBAL	937.000	93,700	XXX	.0
9199999	- Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					93,700	XXX	0
	Common Stocks - Mutual Funds							
52106N-88-9	LAZARD FDS INC		12/23/2019	REINVESTMENT	13,700.640	231,659	XXX	.0
9499999	- Common Stocks - Mutual Funds					231,659	XXX	0
9799997	- Common Stocks - Subtotals - Common Stocks - Part 3					25,178,813	XXX	0
9799998	- Common Stocks - Summary item from Part 5 for Common Stocks					135,253,884	XXX	0
9799999	- Common Stocks - Subtotals - Common Stocks					160,432,698	XXX	0
9899999	- Common Stocks - Subtotals - Preferred and Common Stocks					161,400,469	XXX	0
9999999	Totals					1,045,476,331	XXX	2,401,222

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ANNUAL STATEMENT FOR THE YEAR 2019 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Governments																				
36241K-YY-8...	GNMA PASS-THRU M PLATINUM 30YR.....		12/20/2019	PRINCIPAL RECEIPT	XXX	5,665	5,665	5,755	5,744	.0	(79)	.0	(79)	.0	5,665	.0	.0	.0	.154	12/20/2038..
36179M-K7-4...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	18,074	18,074	19,622	19,512	.0	(1,438)	.0	(1,438)	.0	18,074	.0	.0	.0	.363	08/20/2042..
36179M-X3-9...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	180,642	180,642	177,690	177,617	.0	3,024	.0	3,024	.0	180,642	.0	.0	.0	3,083	01/20/2043..
36179M-BA-5...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	74,360	74,360	75,695	54,898	.0	(1,315)	.0	(1,315)	.0	74,360	.0	.0	.0	.984	04/20/2043..
36179N-BD-8...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	148,461	148,461	149,992	149,957	.0	(1,497)	.0	(1,497)	.0	148,461	.0	.0	.0	3,026	08/20/2043..
36179N-O4-3...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	143,929	143,929	143,063	143,063	.0	.866	.0	.866	.0	143,929	.0	.0	.0	2,992	10/20/2043..
36179N-O5-0...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	65,210	65,210	67,635	.0	.0	(2,425)	.0	(2,425)	.0	65,210	.0	.0	.0	.988	10/20/2043..
36179R-4E-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	92,469	92,469	96,630	.0	.0	(4,161)	.0	(4,161)	.0	92,469	.0	.0	.0	.270	03/20/2046..
36179R-BX-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	61,182	61,182	63,027	62,995	.0	(1,813)	.0	(1,813)	.0	61,182	.0	.0	.0	1,271	04/20/2045..
36179R-F8-7...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	25,250	25,250	25,384	25,379	.0	(129)	.0	(129)	.0	25,250	.0	.0	.0	.446	06/20/2045..
36179R-L0-0...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	115,305	115,305	117,121	117,130	.0	(1,825)	.0	(1,825)	.0	115,305	.0	.0	.0	2,683	08/20/2045..
36179R-O2-8...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	56,456	56,456	59,173	.0	.0	(2,717)	.0	(2,717)	.0	56,456	.0	.0	.0	.165	10/20/2045..
36179R-VC-0...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	89,070	89,070	93,964	86,947	.0	(5,062)	.0	(5,062)	.0	89,070	.0	.0	.0	2,025	12/20/2045..
36179S-2P-1...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	331,109	331,109	344,353	.0	.0	(13,244)	.0	(13,244)	.0	331,109	.0	.0	.0	1,924	04/20/2047..
36179S-B7-1...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	50,836	50,836	53,189	.0	.0	(2,352)	.0	(2,352)	.0	50,836	.0	.0	.0	.204	05/20/2046..
36179S-EH-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	16,185	16,185	16,888	.0	.0	(703)	.0	(703)	.0	16,185	.0	.0	.0	.47	06/20/2046..
36179S-GL-5...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	97,797	97,797	100,900	85,451	.0	(3,087)	.0	(3,087)	.0	97,797	.0	.0	.0	1,788	07/20/2046..
36179S-JR-7...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	84,206	84,206	88,251	88,108	.0	(3,902)	.0	(3,902)	.0	84,206	.0	.0	.0	1,508	08/20/2046..
36179S-LR-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	191,057	191,057	184,169	184,169	.0	6,888	.0	6,888	.0	191,057	.0	.0	.0	3,409	09/20/2046..
36179S-LS-4...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	394,780	394,780	392,117	344,636	.0	2,668	.0	2,668	.0	394,780	.0	.0	.0	7,928	09/20/2046..
36179S-LT-2...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	116,946	116,946	118,714	118,721	.0	(1,775)	.0	(1,775)	.0	116,946	.0	.0	.0	2,710	09/20/2046..
36179S-NU-7...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	131,286	131,286	126,552	126,552	.0	4,733	.0	4,733	.0	131,286	.0	.0	.0	2,341	10/20/2046..
36179S-NV-5...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	369,251	369,251	372,684	.0	.0	(3,433)	.0	(3,433)	.0	369,251	.0	.0	.0	7,080	10/20/2046..
36179S-NX-1...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	84,340	84,340	87,655	87,670	.0	(3,330)	.0	(3,330)	.0	84,340	.0	.0	.0	2,123	10/20/2046..
36179S-OV-2...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	153,600	153,600	154,416	.0	.0	(816)	.0	(816)	.0	153,600	.0	.0	.0	1,550	11/20/2046..
36179S-OX-8...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	260,171	260,171	266,928	266,971	.0	(6,801)	.0	(6,801)	.0	260,171	.0	.0	.0	6,172	11/20/2046..
36179S-OY-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	68,945	68,945	73,082	73,096	.0	(4,151)	.0	(4,151)	.0	68,945	.0	.0	.0	1,757	11/20/2046..
36179S-SN-8...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	64,554	64,554	60,735	60,771	.0	3,782	.0	3,782	.0	64,554	.0	.0	.0	.978	12/20/2046..
36179S-SP-3...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	135,643	135,643	133,948	.0	.0	1,696	.0	1,696	.0	135,643	.0	.0	.0	2,207	12/20/2046..
36179S-SO-3...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	441,876	441,876	445,335	423,573	.0	(3,431)	.0	(3,431)	.0	441,876	.0	.0	.0	9,031	12/20/2046..
36179S-UX-3...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	30,011	30,011	32,093	.0	.0	(2,082)	.0	(2,082)	.0	30,011	.0	.0	.0	.113	01/20/2047..
36179S-WY-9...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	103,389	103,389	105,397	105,444	.0	(2,054)	.0	(2,054)	.0	103,389	.0	.0	.0	2,521	02/20/2047..
36179S-YR-2...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	147,626	147,626	150,672	76,570	.0	(3,037)	.0	(3,037)	.0	147,626	.0	.0	.0	1,496	03/20/2047..
36179T-7K-5...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	181,680	181,680	189,430	.0	.0	(7,750)	.0	(7,750)	.0	181,680	.0	.0	.0	.606	08/20/2048..
36179T-7L-3...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	487,761	487,761	506,219	.0	.0	(18,458)	.0	(18,458)	.0	487,761	.0	.0	.0	6,698	08/20/2048..
36179T-AK-1...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	209,191	209,191	212,743	.0	.0	(3,552)	.0	(3,552)	.0	209,191	.0	.0	.0	2,600	06/20/2047..
36179T-CY-9...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	235,804	235,804	246,216	.0	.0	(10,412)	.0	(10,412)	.0	235,804	.0	.0	.0	1,767	07/20/2047..
36179T-E3-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	132,013	132,013	135,726	136,200	.0	(4,187)	.0	(4,187)	.0	132,013	.0	.0	.0	3,611	08/20/2047..
36179T-G5-8...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	796,801	796,801	824,421	.0	.0	(27,620)	.0	(27,620)	.0	796,801	.0	.0	.0	12,016	09/20/2047..
36179T-LS-2...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	219,550	219,550	224,871	.0	.0	(5,321)	.0	(5,321)	.0	219,550	.0	.0	.0	2,142	11/20/2047..
36179T-NR-2...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	107,011	107,011	111,274	.0	.0	(4,264)	.0	(4,264)	.0	107,011	.0	.0	.0	.312	12/20/2047..
36179T-ON-8...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	31,167	31,167	32,029	.0	.0	(862)	.0	(862)	.0	31,167	.0	.0	.0	.78	01/20/2048..
36179T-QP-3...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	164,112	164,112	170,305	.0	.0	(6,193)	.0	(6,193)	.0	164,112	.0	.0	.0	1,215	01/20/2048..
36179T-XW-0...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	393,095	393,095	406,991	.0	.0	(13,897)	.0	(13,897)	.0	393,095	.0	.0	.0	9,119	05/20/2048..
36179U-EA-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	80,531	80,531	84,576	.0	.0	(4,045)	.0	(4,045)	.0	80,531	.0	.0	.0	.302	10/20/2048..
36179U-EB-4...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	126,898	126,898	133,461	.0	.0	(6,563)	.0	(6,563)	.0	126,898	.0	.0	.0	1,271	10/20/2048..
36179U-GA-4...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	11,491	11,491	11,836	.0	.0	(345)	.0	(345)	.0	11,491	.0	.0	.0	.29	11/20/2048..
36179U-GB-2...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	90,675	90,675	94,090	.0	.0	(3,414)	.0	(3,414)	.0	90,675	.0	.0	.0	.264	11/20/2048..
36179U-H2-1...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	91,632	91,632	94,539	.0	.0	(2,906)	.0	(2,906)	.0	91,632	.0	.0	.0	.482	12/20/2048..
36179U-ZS-4...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	8,383	8,383	8,620	.0	.0	(237)	.0	(237)	.0	8,383	.0	.0	.0	.44	09/20/2049..
36202E-6D-6...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	32,102	32,102	33,185	33,175	.0	(1,073)	.0	(1,073)	.0	32,102	.0	.0	.0	.838	06/20/

ANNUAL STATEMENT FOR THE YEAR 2019 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	
36202F-L0-7...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	52,037	52,037	55,057	55,066	.0	(3,029)	.0	(3,029)	.0	52,037	.0	.0	.0	.0	1,381	10/20/2040..
36202F-MA-1...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	20,352	20,352	21,752	.0	.0	(1,399)	.0	(1,399)	.0	20,352	.0	.0	.0	.0	68	11/20/2040..
36202F-P7-5...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	2,049	2,049	2,106	2,103	.0	(53)	.0	(53)	.0	2,049	.0	.0	.0	.0	54	02/20/2041..
36202F-PF-7...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	338,932	338,932	347,466	347,302	.0	(8,370)	.0	(8,370)	.0	338,932	.0	.0	.0	.0	7,793	01/20/2041..
36202F-PG-5...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	73,708	73,708	76,858	76,865	.0	(3,157)	.0	(3,157)	.0	73,708	.0	.0	.0	.0	1,927	01/20/2041..
36202F-Q8-2...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	20,337	20,337	22,149	22,072	.0	(1,735)	.0	(1,735)	.0	20,337	.0	.0	.0	.0	558	03/20/2041..
36202F-SE-7...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	74,451	74,451	77,632	77,641	.0	(3,191)	.0	(3,191)	.0	74,451	.0	.0	.0	.0	1,916	04/20/2041..
36202F-UF-1...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	11,268	11,268	12,370	12,353	.0	(1,085)	.0	(1,085)	.0	11,268	.0	.0	.0	.0	288	06/20/2041..
36202F-XC-5...	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2019	PRINCIPAL RECEIPT	XXX	14,875	14,875	16,329	16,306	.0	(1,432)	.0	(1,432)	.0	14,875	.0	.0	.0	.0	383	09/20/2041..
36176W-7E-6...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	168,464	168,464	169,495	169,438	.0	(974)	.0	(974)	.0	168,464	.0	.0	.0	.0	3,289	01/15/2042..
36178N-ME-6...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	15,695	15,695	16,749	16,650	.0	(955)	.0	(955)	.0	15,695	.0	.0	.0	.0	247	11/15/2042..
36180E-PX-7...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	158,705	158,705	156,195	156,051	.0	2,654	.0	2,654	.0	158,705	.0	.0	.0	.0	2,903	04/15/2043..
36200N-RE-3...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	2,840	2,840	2,826	2,827	.0	.13	.0	.13	.0	2,840	.0	.0	.0	.0	106	04/15/2034..
36201D-WG-3...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	206,345	206,345	211,912	211,719	.0	(5,375)	.0	(5,375)	.0	206,345	.0	.0	.0	.0	1,562	10/15/2041..
36201E-CX-6...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	3,792	3,792	3,779	3,780	.0	.13	.0	.13	.0	3,792	.0	.0	.0	.0	117	05/15/2034..
36201M-JF-0...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	5,415	5,415	5,501	5,482	.0	(67)	.0	(67)	.0	5,415	.0	.0	.0	.0	180	07/15/2032..
36290R-MX-8...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	707	707	704	704	.0	.3	.0	.3	.0	707	.0	.0	.0	.0	21	09/15/2034..
36290R-QC-0...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	335	335	333	333	.0	.2	.0	.2	.0	335	.0	.0	.0	.0	11	06/15/2033..
36290S-R8-6...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	1,920	1,920	1,915	1,915	.0	.5	.0	.5	.0	1,920	.0	.0	.0	.0	59	01/15/2034..
36290X-HT-0...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	1,154	1,154	1,145	1,146	.0	.8	.0	.8	.0	1,154	.0	.0	.0	.0	34	08/15/2033..
36291B-0X-8...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	10,834	10,834	10,805	10,806	.0	28	.0	28	.0	10,834	.0	.0	.0	.0	277	01/15/2034..
36291G-XM-3...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	1,005	1,005	1,003	1,002	.0	.3	.0	.3	.0	1,005	.0	.0	.0	.0	30	05/15/2034..
36291J-EU-0...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	3,660	3,660	3,649	3,649	.0	.11	.0	.11	.0	3,660	.0	.0	.0	.0	167	02/15/2034..
36296T-QB-2...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	14,884	14,884	16,413	16,410	.0	(1,526)	.0	(1,526)	.0	14,884	.0	.0	.0	.0	597	10/15/2038..
36297F-JY-8...	GNMA PASS-THRU X SINGLE FAMILY.....		12/16/2019	PRINCIPAL RECEIPT	XXX	24,811	24,811	25,666	25,641	.0	(830)	.0	(830)	.0	24,811	.0	.0	.0	.0	608	10/15/2039..
912810-SK-5...	UNITED STATES TREAS BDS.....		12/11/2019	BANK OF NEW YORK	XXX	61,884	60,000	61,369	.0	.0	.0	.0	.0	61,369	.0	.0	516	.0	.0	106	11/15/2049..
912828-SG-1...	UNITED STATES TREAS NTS.....		01/04/2019	GOLDMAN SAACHS & CO	XXX	4,327,211	4,300,000	4,302,855	4,302,716	.0	(12)	.0	(12)	.0	4,302,704	.0	24,507	24,507	.0	23,222	10/31/2020..
912828-K5-8...	UNITED STATES TREAS NTS.....		10/28/2019	JP MORGAN SECS INC-FI	XXX	46,650,167	46,725,000	45,743,045	45,861,849	.0	529,437	.0	529,437	.0	46,391,286	.0	258,881	258,881	.0	638,977	04/30/2020..
912828-KD-1...	UNITED STATES TREAS NTS.....		02/15/2019	MATURITY	XXX	40,000,000	40,000,000	38,776,563	39,981,888	.0	18,112	.0	18,112	.0	40,000,000	.0	.0	.0	.0	550,000	02/15/2019..
912828-KO-2...	UNITED STATES TREAS NTS.....		05/15/2019	MATURITY	XXX	20,000,000	20,000,000	19,090,234	19,958,591	.0	41,409	.0	41,409	.0	20,000,000	.0	.0	.0	.0	312,500	05/15/2019..
912828-LJ-7...	UNITED STATES TREAS NTS.....		08/15/2019	MATURITY	XXX	31,750,000	31,750,000	31,498,418	31,730,691	.0	19,309	.0	19,309	.0	31,750,000	.0	.0	.0	.0	1,150,938	08/15/2019..
912828-LY-4...	UNITED STATES TREAS NTS.....		11/15/2019	MATURITY	XXX	23,000,000	23,000,000	22,413,359	22,938,969	.0	61,031	.0	61,031	.0	23,000,000	.0	.0	.0	.0	776,250	11/15/2019..
912828-UB-4...	UNITED STATES TREAS NTS.....		12/02/2019	MATURITY	XXX	2,225,000	2,225,000	2,184,411	2,191,209	.0	33,791	.0	33,791	.0	2,225,000	.0	.0	.0	.0	22,250	11/30/2019..
912828-WW-6...	UNITED STATES TREAS NTS.....		07/31/2019	MATURITY	XXX	15,000,000	15,000,000	15,103,125	15,027,634	.0	(27,634)	.0	(27,634)	.0	15,000,000	.0	.0	.0	.0	243,750	07/31/2019..
0599999	Bonds - U.S. Governments					192,343,336	192,389,073	188,724,147	186,652,065	0	454,915	0	454,915	0	192,059,432	0	283,904	283,904	0	3,869,532	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																					
13063A-7D-0...	CALIFORNIA ST.....		01/23/2019	JP MORGAN	XXX	556,523	405,000	496,197	495,250	.0	(204)	.0	(204)	.0	495,046	.0	61,477	61,477	.0	9,362	10/01/2039..
1799999	Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)					556,523	405,000	496,197	495,250	0	(204)	0	(204)	0	495,046	0	61,477	61,477	0	9,362	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
130179-GV-0...	CALIFORNIA EDL FACS AUTH REV.....		02/28/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	78,287	60,000	76,331	75,651	.0	(54)	.0	(54)	.0	75,597	.0	2,690	2,690	.0	775	06/01/2046..
3128MJ-YW-4...	FHLMC GIANT MBS GOLD COMB 30.....		12/16/2019	PRINCIPAL RECEIPT	XXX	3,702	3,702	3,688	3,688	.0	14	.0	14	.0	3,702	.0	.0	.0	.0	8	09/01/2046..
3128MJ-ZB-9...	FHLMC GIANT MBS GOLD COMB 30.....		12/16/2019	PRINCIPAL RECEIPT	XXX	29,246	29,246	29,909	.0	(663)	.0	(663)	.0	29,246	.0	.0	.0	.0	.0	73	12/01/2046..
3132KF-B6-8...	FHLMC MBS GOLD CI 15YR.....		12/16/2019	PRINCIPAL RECEIPT	XXX	14,449	14,449	14,908	.0	(359)	.0	(359)	.0	14,449	.0	.0	.0	.0	.0	36	09/01/2030..
3132WG-YK-7...	FHLMC MBS GOLD PC 30YR.....		12/16/2019	PRINCIPAL RECEIPT	XXX	13,392	13,392	13,647	.0	(255)	.0	(255)	.0	13,392	.0	.0	.0	.0	.0	33	10/01/2046..
31306Y-3N-9...	FHLMC PC GOLD 15 YR.....		12/16/2019	PRINCIPAL RECEIPT	XXX	18,663	18,663	19,389	19,127	.0	(464)	.0	(464)	.0	18,663	.0	.0	.0	.0	238	01/01/2028..
31307E-ZF-4...	FHLMC PC GOLD 15 YR.....		12/16/2019	PRINCIPAL RECEIPT	XXX	260,633	260,633	260,583	259,988	.0	645	.0	645	.0	260,633	.0	.0	.0	.0	3,923	10/01/2028..
31307F-KH-3...	FHLMC PC GOLD 15 YR.....		12/16/2019	PRINCIPAL RECEIPT	XXX	120,181	120,181	118,509	118,531	.0	1,650	.0	1,650	.0	120,181	.0	.0	.0	.0	2,503	12/01/2028..
31292L-YA-7...	FHLMC PC GOLD CASH 30.....		12/16/2019	PRINCIPAL RECEIPT	XXX	66,449	66,449	63,609	63,616	.0	2,832	.0	2,832	.0	66,449	.0	.0	.0	.0	1,169	11/01/2042..
3132L7-S6-7...	FHLMC PC GOLD CI 30YR.....		12/16/2019	PRINCIPAL RECEIPT	XXX	109,419	109,419	113,328	113,433	.0	(4,013)	.0	(4,013)	.0	109,419	.0	.0	.0	.0	2,485	01/01/2044..
3128MD-SG-4...	FHLMC PC GOLD COMB 15.....		12/16/2019	PRINCIPAL RECEIPT	XXX	60,401	60,401	62,647	62,132	.0	(1,731)	.0	(1,731)	.0	60,401	.0	.0	.0	.0	1,028	08/01/2029..
3128ME-RR-4...	FHLMC PC GOLD COMB 15.....		12/16/2019	PRINCIPAL RECEIPT	XXX	65,993	65,993	64,910	64,921	.0	1,073	.0	1,073	.0	65,993	.0	.0	.0	.0	1,123	12/01

ANNUAL STATEMENT FOR THE YEAR 2019 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
3128MJ-XK-1...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	367,316	367,316	360,299	360,307	.0	7,009	.0	7,009	.0	367,316	.0	.0	.0	8,116	12/01/2045
312938-VC-4...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	15,087	15,087	15,672	15,671	.0	(583)	.0	(583)	.0	15,087	.0	.0	.0	323	01/01/2040
312940-2H-1...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	78,985	78,985	82,377	82,317	.0	(3,333)	.0	(3,333)	.0	78,985	.0	.0	.0	2,261	07/01/2040
312944-E3-1...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	202,521	202,521	207,232	207,036	.0	(4,515)	.0	(4,515)	.0	202,521	.0	.0	.0	5,052	12/01/2040
312944-FX-4...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	220,755	220,755	224,323	224,254	.0	(3,499)	.0	(3,499)	.0	220,755	.0	.0	.0	5,002	12/01/2040
31296U-SS-1...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	3,493	3,493	3,358	3,374	.0	119	.0	119	.0	3,493	.0	.0	.0	135	03/01/2034
31297E-UZ-7...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	2,432	2,432	2,352	2,359	.0	72	.0	72	.0	2,432	.0	.0	.0	73	09/01/2034
31297M-3W-6...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	6,507	6,507	7,030	7,029	.0	(521)	.0	(521)	.0	6,507	.0	.0	.0	191	04/01/2035
31297O-C3-1...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	43,489	43,489	46,579	46,575	.0	(3,085)	.0	(3,085)	.0	43,489	.0	.0	.0	1,308	04/01/2035
31297R-WH-7...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	38,528	38,528	40,752	40,745	.0	(2,217)	.0	(2,217)	.0	38,528	.0	.0	.0	1,223	07/01/2035
31297U-ZY-9...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	104,692	104,692	110,277	110,301	.0	(5,609)	.0	(5,609)	.0	104,692	.0	.0	.0	3,723	05/01/2035
3132GK-MU-7...	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	24,355	24,355	26,034	25,940	.0	(1,585)	.0	(1,585)	.0	24,355	.0	.0	.0	805	11/01/2041
3132HM-KF-7...	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	31,445	31,445	33,018	32,873	.0	(1,427)	.0	(1,427)	.0	31,445	.0	.0	.0	551	09/01/2042
3132HP-G7-3...	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	23,261	23,261	24,391	24,290	.0	(1,029)	.0	(1,029)	.0	23,261	.0	.0	.0	404	11/01/2042
3132JB-Q4-8...	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	80,742	80,742	81,048	80,990	.0	(247)	.0	(247)	.0	80,742	.0	.0	.0	1,647	07/01/2043
3132KW-B4-9...	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	52,173	52,173	52,546	52,546	.0	(373)	.0	(373)	.0	52,173	.0	.0	.0	1,155	08/01/2046
3128KB-F5-0...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	1,341	1,341	1,367	1,364	.0	(24)	.0	(24)	.0	1,341	.0	.0	.0	53	10/01/2035
312942-SZ-9...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	103,235	103,235	103,108	103,167	.0	68	.0	68	.0	103,235	.0	.0	.0	2,396	09/01/2040
312946-MC-7...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	144,200	144,200	146,689	146,525	.0	(2,325)	.0	(2,325)	.0	144,200	.0	.0	.0	3,613	03/01/2041
31296L-CF-6...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	12,757	12,757	13,514	13,510	.0	(754)	.0	(754)	.0	12,757	.0	.0	.0	344	08/01/2033
3128MD-6C-2...	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	59,402	59,402	59,885	59,874	.0	(472)	.0	(472)	.0	59,402	.0	.0	.0	1,234	08/01/2029
3128ME-3X-7...	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	67,380	67,380	67,665	67,665	.0	(285)	.0	(285)	.0	67,380	.0	.0	.0	1,337	09/01/2031
3128MF-NW-4...	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	181,827	181,827	182,430	182,426	.0	(600)	.0	(600)	.0	181,827	.0	.0	.0	3,647	02/01/2033
3128MM-VII-2...	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	18,024	18,024	18,243	18,243	.0	(220)	.0	(220)	.0	18,024	.0	.0	.0	38	11/01/2031
3128MJ-2H-2...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	341,595	341,595	351,923	351,923	.0	(10,328)	.0	(10,328)	.0	341,595	.0	.0	.0	5,746	08/01/2047
3128MJ-3A-6...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	198,448	198,448	198,293	198,293	.0	155	.0	155	.0	198,448	.0	.0	.0	3,812	12/01/2047
3128MJ-Z9-4...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	202,933	202,933	207,150	207,150	.0	(4,217)	.0	(4,217)	.0	202,933	.0	.0	.0	4,953	06/01/2047
3128MJ-ZF-0...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	156,033	156,033	152,157	152,157	.0	3,876	.0	3,876	.0	156,033	.0	.0	.0	2,316	01/01/2047
312946-ZJ-8...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	138,465	138,465	143,917	143,909	.0	(5,444)	.0	(5,444)	.0	138,465	.0	.0	.0	3,917	04/01/2041
31335A-YT-9...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	135,408	135,408	135,779	135,779	.0	1,629	.0	1,629	.0	135,408	.0	.0	.0	1,517	10/01/2046
31335E-06-6...	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	165,209	165,209	162,292	162,292	.0	2,917	.0	2,917	.0	165,209	.0	.0	.0	2,262	08/01/2043
31320T-W8-5...	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	49,190	49,190	49,557	49,557	.0	(367)	.0	(367)	.0	49,190	.0	.0	.0	1,167	10/01/2045
3137AW-2P-9...	FHLMC REMIC SERIES 4134		12/16/2019	PRINCIPAL RECEIPT	XXX	23,573	23,573	24,170	24,170	.0	(598)	.0	(598)	.0	23,573	.0	.0	.0	108	04/15/2038
3137BX-CX-8...	FHLMC REMIC SERIES 4673		12/16/2019	PRINCIPAL RECEIPT	XXX	71,857	71,857	73,279	73,279	.0	(1,422)	.0	(1,422)	.0	71,857	.0	.0	.0	521	08/15/2042
3137BX-6U-1...	FHLMC REMIC SERIES 4679		12/16/2019	PRINCIPAL RECEIPT	XXX	111,424	111,424	113,601	113,601	.0	(2,177)	.0	(2,177)	.0	111,424	.0	.0	.0	808	07/15/2042
3137FN-0Z-6...	FHLMC REMIC SERIES 4916		12/26/2019	PRINCIPAL RECEIPT	XXX	34,024	34,024	35,203	35,203	.0	(1,179)	.0	(1,179)	.0	34,024	.0	.0	.0	219	09/25/2049
35563P-KG-3...	FHLMC SCRTT SERIES 2019-2		12/26/2019	PRINCIPAL RECEIPT	XXX	49,003	49,003	50,156	50,156	.0	(1,153)	.0	(1,153)	.0	49,003	.0	.0	.0	729	08/26/2058
35563P-LH-0...	FHLMC SCRTT SERIES 2019-3		12/26/2019	VARIOUS	XXX	13,392	13,392	13,842	13,842	.0	(280)	.0	(280)	.0	13,392	.0	(170)	(170)	(7)	10/25/2058
35563P-ML-0...	FHLMC SCRTT SERIES 2019-4		12/26/2019	VARIOUS	XXX	7,820	7,820	7,992	7,992	.0	(79)	.0	(79)	.0	7,820	.0	(92)	(92)	29	02/25/2059
3132A7-UX-7...	FHLMC SUPER 10Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	3,352	3,352	3,379	3,379	.0	(27)	.0	(27)	.0	3,352	.0	.0	.0	7	01/01/2023
3132A9-SJ-7...	FHLMC SUPER 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	7,395	7,395	7,486	7,486	.0	(91)	.0	(91)	.0	7,395	.0	.0	.0	15	09/01/2031
3132D5-3T-7...	FHLMC SUPER 15Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	4,825	4,825	4,863	4,863	.0	(39)	.0	(39)	.0	4,825	.0	.0	.0	10	10/01/2034
3132A5-FW-0...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	13,429	13,429	13,297	13,297	.0	132	.0	132	.0	13,429	.0	.0	.0	28	10/01/2046
3132A5-GM-1...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	27,792	27,792	28,748	28,748	.0	(955)	.0	(955)	.0	27,792	.0	.0	.0	81	02/01/2047
3132A5-H7-3...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	30,049	30,049	30,551	30,551	.0	(502)	.0	(502)	.0	30,049	.0	.0	.0	75	02/01/2048
3132AC-YG-9...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	478,183	478,183	489,390	489,390	.0	(11,207)	.0	(11,207)	.0	478,183	.0	.0	.0	3,359	10/01/2048
3132AD-TZ-1...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	38,851	38,851	40,368	40,368	.0	(1,518)	.0	(1,518)	.0	38,851	.0	.0	.0	234	11/01/2046
3132DW-A6-2...	FHLMC SUPER 30Y FIXED		12/26/2019	VARIOUS	XXX	24,777	24,777	25,836	25,836	.0	(695)	.0	(695)	.0	24,777	.0	(364)	(364)	133	12/01/2047
3132DW-AB-8...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	3,153	3,153	3,280	3,280	.0	(127)	.0	(127)	.0	3,153	.0	.0	.0	20	08/01/2046
3132DV-KP-9...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	16,891	16,891	17,517	17,517	.0	(626)	.0	(626)	.0	16,891	.0	.0	.0	98	07/01/2049
3132DV-KO-7...	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	31,422	31,422	32,841	32,841	.0	(1,419)	.0	(1,419)	.0	31,422	.0	.0	.0	184	08/01/2049
3132D5-3H-3...	FHLMC SUPER15Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	62,774	62,774	64,020	64,020	.0	(1,246)	.0	(1,246)	.0	62,774	.0	.0	.0	527	07/01/2034
31334X-KT-5...	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	470	470	485	485	.0	(15)	.0	(15)	.0	470	.0	.0	.0	3	07/01/2049
31334X-SY-5...	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	64,716	64,716	67,426	67,426	.0	(2,710)	.0	(2,710)	.0	64,716	.0	.0	.0	502	08/01/2049
31334Y-VF-1...	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	471	471	489	489	.0	(17)	.0	(17)	.0	471	.0	.0	.0	3	09/01/2049
31334Y-VH-7...	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	1,838	1,838	1,902	1,902	.0	(65)	.0	(65)	.0	1,838	.0	.0	.0	13	09/01/2049
3138NW-YB-9...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	295,329	295,329	286,827	286,952	.0	8,377	.0	8,377	.0	295,329	.0	.0	.0	3,779	12/01/2027
3138WF-RS-7...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL																

ANNUAL STATEMENT FOR THE YEAR 2019 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
3138XS-5T-0...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	64,688	64,688	63,965	63,972	0	716	0	716	0	64,688	0	0	0	1,020	05/01/2029
3140J9-62-1...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	77,511	77,511	77,589	77,589	0	(78)	0	(78)	0	77,511	0	0	0	1,542	12/01/2030
31417A-K0-1...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	92,321	92,321	91,377	91,389	0	932	0	932	0	92,321	0	0	0	1,532	11/01/2026
31418C-BX-1...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	25,067	25,067	26,117	26,105	0	(1,038)	0	(1,038)	0	25,067	0	0	0	505	08/01/2031
31371K-TC-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	962	962	976	974	0	(12)	0	(12)	0	962	0	0	0	33	09/01/2032
31371K-UB-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	947	947	960	958	0	(11)	0	(11)	0	947	0	0	0	43	10/01/2032
31371P-SY-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	203	203	195	196	0	7	0	7	0	203	0	0	0	6	06/01/2034
31374T-2X-6...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	914	914	930	926	0	(11)	0	(11)	0	914	0	0	0	30	10/01/2029
31384W-KA-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	7,043	7,043	7,275	7,222	0	(179)	0	(179)	0	7,043	0	0	0	273	04/01/2031
31385J-RT-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,869	2,869	2,915	2,907	0	(38)	0	(38)	0	2,869	0	0	0	421	11/01/2032
31385W-2D-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,668	1,668	1,693	1,688	0	(20)	0	(20)	0	1,668	0	0	0	54	03/01/2033
31385X-D9-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,686	1,686	1,711	1,706	0	(20)	0	(20)	0	1,686	0	0	0	54	04/01/2033
31385X-HR-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,012	2,012	2,045	2,039	0	(27)	0	(27)	0	2,012	0	0	0	61	07/01/2033
31389U-VX-9...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,577	3,577	3,695	3,675	0	(98)	0	(98)	0	3,577	0	0	0	148	03/01/2032
31389S-HN-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	16	16	17	17	0	0	0	0	0	16	0	0	0	1	03/01/2032
3138AB-RH-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	90,956	90,956	94,339	94,076	0	(3,120)	0	(3,120)	0	90,956	0	0	0	2,384	03/01/2041
3138AB-CW-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	93,030	93,030	96,686	96,682	0	(3,652)	0	(3,652)	0	93,030	0	0	0	2,134	04/01/2041
3138AF-KN-2...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	43,727	43,727	47,799	47,687	0	(3,960)	0	(3,960)	0	43,727	0	0	0	1,212	04/01/2041
3138EO-RA-9...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	72,992	72,992	75,037	74,896	0	(1,903)	0	(1,903)	0	72,992	0	0	0	1,553	12/01/2041
3138E9-AZ-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	77,240	77,240	78,871	78,819	0	(1,579)	0	(1,579)	0	77,240	0	0	0	1,806	03/01/2042
3138EE-N5-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	241,941	241,941	246,735	246,622	0	(4,682)	0	(4,682)	0	241,941	0	0	0	5,236	03/01/2042
3138EJ-C9-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	29,452	29,452	29,943	29,897	0	(446)	0	(446)	0	29,452	0	0	0	592	06/01/2042
3138EJ-QL-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	147,764	147,764	151,204	151,075	0	(3,311)	0	(3,311)	0	147,764	0	0	0	3,261	08/01/2042
3138ER-DK-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	58,756	58,756	60,524	60,526	0	(1,769)	0	(1,769)	0	58,756	0	0	0	1,624	10/01/2046
3138ET-QL-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	6,315	6,315	7,238	7,203	0	(888)	0	(888)	0	6,315	0	0	0	200	07/01/2041
3138LO-0G-2...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	47,474	47,474	46,846	46,847	0	627	0	627	0	47,474	0	0	0	839	08/01/2042
3138M5-7H-6...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	52,906	52,906	55,997	55,706	0	(2,798)	0	(2,798)	0	52,906	0	0	0	813	09/01/2042
3138MG-MB-9...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	72,694	72,694	69,471	69,588	0	3,106	0	3,106	0	72,694	0	0	0	1,255	09/01/2042
3138MG-FU-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	60,219	60,219	62,158	61,974	0	(1,755)	0	(1,755)	0	60,219	0	0	0	989	12/01/2042
3138MH-LY-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	32,224	32,224	34,399	34,224	0	(2,000)	0	(2,000)	0	32,224	0	0	0	630	11/01/2042
3138W1-LC-9...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	34,124	34,124	35,923	35,741	0	(1,617)	0	(1,617)	0	34,124	0	0	0	667	03/01/2043
3138W2-WX-9...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	71,879	71,879	69,185	69,207	0	2,672	0	2,672	0	71,879	0	0	0	1,252	05/01/2043
3138W3-HL-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	109,091	109,091	109,590	109,589	0	(498)	0	(498)	0	109,091	0	0	0	2,459	08/01/2043
3138WE-EV-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	245,284	245,284	245,026	244,953	0	332	0	332	0	245,284	0	0	0	5,245	03/01/2045
3138WE-V3-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	123,432	123,432	121,219	121,221	0	2,210	0	2,210	0	123,432	0	0	0	2,608	06/01/2045
3138WF-PH-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	146,840	146,840	144,207	144,210	0	2,630	0	2,630	0	146,840	0	0	0	3,258	09/01/2045
3138WJ-YV-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	84,930	84,930	86,987	87,235	0	(2,305)	0	(2,305)	0	84,930	0	0	0	2,285	02/01/2047
3138X0-YX-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	110,754	110,754	109,079	109,082	0	1,672	0	1,672	0	110,754	0	0	0	2,349	07/01/2043
3138XF-KF-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	4,446	4,446	4,333	4,341	0	105	0	105	0	4,446	0	0	0	73	11/01/2043
3138YK-JZ-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	56,834	56,834	59,348	59,311	0	(2,476)	0	(2,476)	0	56,834	0	0	0	1,419	11/01/2045
31391G-PW-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	291	291	295	294	0	(4)	0	(4)	0	291	0	0	0	10	11/01/2032
31391H-CR-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	225	225	232	231	0	(6)	0	(6)	0	225	0	0	0	6	07/01/2032
31402C-4B-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	481	481	496	494	0	(13)	0	(13)	0	481	0	0	0	16	05/01/2034
31402C-4G-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	49,375	49,375	53,337	53,324	0	(3,948)	0	(3,948)	0	49,375	0	0	0	1,463	05/01/2034
31402C-PC-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	27,772	27,772	30,494	30,489	0	(2,717)	0	(2,717)	0	27,772	0	0	0	1,116	11/01/2033
31402C-VZ-2...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	61,758	61,758	65,308	65,294	0	(3,537)	0	(3,537)	0	61,758	0	0	0	1,721	03/01/2034
31402D-M5-6...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	106	106	108	108	0	(3)	0	(3)	0	106	0	0	0	4	09/01/2034
31402D-6T-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	72,530	72,530	76,858	76,842	0	(4,312)	0	(4,312)	0	72,530	0	0	0	1,888	04/01/2035
31402R-FU-8...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	77,353	77,353	81,928	81,915	0	(4,562)	0	(4,562)	0	77,353	0	0	0	1,974	06/01/2035
31402R-FV-6...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	62,668	62,668	66,367	66,352	0	(3,684)	0	(3,684)	0	62,668	0	0	0	1,759	06/01/2035
31402R-JV-2...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	88,329	88,329	93,546	93,524	0	(5,195)	0	(5,195)	0	88,329	0	0	0	2,419	07/01/2035
31402V-GU-8...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	190	190	196	195	0	(5)	0	(5)	0	190	0	0	0	7	09/01/2033
31403V-S8-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	318	318	327	326	0	(8)	0	(8)	0	318	0	0	0	11	01/01/2034
31404B-LU-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	69,882	69,882	72,469	72,075	0	(2,193)	0	(2,193)	0	69,882	0	0	0	943	01/01/2034
31404E-C7-9...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	731	731	749	747	0	(16)	0	(16)	0	731	0	0	0	26	02/01/2034
31405H-GX-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	77	77	79	79	0	(2)	0	(2)	0	77	0	0	0	3	08/01/2034
31406N-6V-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	5,265	5,265	5,428	5,402	0	(137)	0	(137)	0	5,265	0	0	0	213	03/01/2035
31410F-5E-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	59,953	59,953	64,737	64,721	0	(4,767)	0	(4,767)	0	59,953	0	0	0	1,623	11/01/2034
31410K-JY-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX															

ANNUAL STATEMENT FOR THE YEAR 2019 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
31416T-NK-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	86,998	86,998	90,435	90,435	.0	(3,437)	.0	(3,437)	.0	86,998	.0	.0	.0	2,207	07/01/2039
31416X-04-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	46,937	46,937	48,779	48,779	.0	(1,842)	.0	(1,842)	.0	46,937	.0	.0	.0	1,245	02/01/2041
31416X-WV-8...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	57,444	57,444	58,245	58,245	.0	(799)	.0	(799)	.0	57,444	.0	.0	.0	1,163	03/01/2041
31416Y-3S-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	115,332	115,332	116,868	116,865	.0	(1,533)	.0	(1,533)	.0	115,332	.0	.0	.0	2,808	09/01/2041
31417B-FU-6...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	60,480	60,480	59,679	59,681	.0	799	.0	799	.0	60,480	.0	.0	.0	1,304	03/01/2042
31417D-NB-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	49,870	49,870	50,750	50,818	.0	(948)	.0	(948)	.0	49,870	.0	.0	.0	1,072	10/01/2042
31417E-S4-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	81,937	81,937	78,422	78,431	.0	3,506	.0	3,506	.0	81,937	.0	.0	.0	1,414	01/01/2043
31417G-T5-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	23,511	23,511	24,355	24,294	.0	(782)	.0	(782)	.0	23,511	.0	.0	.0	498	06/01/2043
31417K-SE-8...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	28,657	28,657	29,021	29,020	.0	(363)	.0	(363)	.0	28,657	.0	.0	.0	642	08/01/2039
31417Y-7B-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	13,339	13,339	13,505	13,487	.0	(148)	.0	(148)	.0	13,339	.0	.0	.0	307	10/01/2041
31418A-JV-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	21,390	21,390	22,163	22,082	.0	(691)	.0	(691)	.0	21,390	.0	.0	.0	381	09/01/2042
31418C-CT-9...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	106,302	106,302	100,342	100,353	.0	5,949	.0	5,949	.0	106,302	.0	.0	.0	1,567	10/01/2046
31418C-DN-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	39,101	39,101	41,215	41,304	.0	(2,203)	.0	(2,203)	.0	39,101	.0	.0	.0	1,012	11/01/2046
31419B-7B-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,441	20,441	21,269	21,210	.0	(768)	.0	(768)	.0	20,441	.0	.0	.0	468	10/01/2040
31419E-6N-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	82,539	82,539	83,586	83,584	.0	(1,046)	.0	(1,046)	.0	82,539	.0	.0	.0	2,214	03/01/2041
31419E-EJ-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	36,475	36,475	37,908	37,906	.0	(1,431)	.0	(1,431)	.0	36,475	.0	.0	.0	896	01/01/2041
31419F-C3-8...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	110,713	110,713	118,117	118,038	.0	(7,325)	.0	(7,325)	.0	110,713	.0	.0	.0	2,669	09/01/2040
31419F-FW-1...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	195,642	195,642	197,016	197,051	.0	(1,409)	.0	(1,409)	.0	195,642	.0	.0	.0	4,716	11/01/2040
3138WJ-EN-4...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	89,997	89,997	89,575	.0	.0	422	.0	422	.0	89,997	.0	.0	.0	620	11/01/2031
3138WJ-EP-9...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	225,369	225,369	220,404	.0	.0	4,965	.0	4,965	.0	225,369	.0	.0	.0	2,900	11/01/2031
3140EW-WY-7...	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	210,994	210,994	212,972	.0	.0	(1,978)	.0	(1,978)	.0	210,994	.0	.0	.0	2,411	02/01/2031
3138WJ-EX-2...	FNMA PASS-THRU INT 20 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	233,368	233,368	235,073	234,955	.0	(1,587)	.0	(1,587)	.0	233,368	.0	.0	.0	4,213	11/01/2036
3138WJ-02-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	251,499	251,499	254,014	.0	.0	(2,515)	.0	(2,515)	.0	251,499	.0	.0	.0	3,268	12/01/2046
3138WJ-TG-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	272,854	272,854	266,000	.0	.0	6,853	.0	6,853	.0	272,854	.0	.0	.0	4,021	01/01/2047
3140J9-Z3-8...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	234,389	234,389	239,809	.0	.0	(5,420)	.0	(5,420)	.0	234,389	.0	.0	.0	4,464	01/01/2048
3140JA-04-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	139,347	139,347	144,050	.0	.0	(4,703)	.0	(4,703)	.0	139,347	.0	.0	.0	1,978	01/01/2048
3140O9-MT-7...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	181,826	181,826	189,297	.0	.0	(7,472)	.0	(7,472)	.0	181,826	.0	.0	.0	2,917	08/01/2048
31417B-P3-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	157,870	157,870	156,797	156,751	.0	1,119	.0	1,119	.0	157,870	.0	.0	.0	3,163	04/01/2042
31417D-SW-4...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,802	20,802	21,309	.0	.0	(507)	.0	(507)	.0	20,802	.0	.0	.0	269	11/01/2042
31418C-G6-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	32,239	32,239	32,113	.0	.0	126	.0	126	.0	32,239	.0	.0	.0	291	03/01/2047
31418C-KW-3...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	13,635	13,635	14,481	.0	.0	(846)	.0	(846)	.0	13,635	.0	.0	.0	51	05/01/2047
31418C-NE-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	157,344	157,344	164,110	.0	.0	(6,766)	.0	(6,766)	.0	157,344	.0	.0	.0	2,672	08/01/2047
31418C-0A-5...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	245,363	245,363	249,465	.0	.0	(4,102)	.0	(4,102)	.0	245,363	.0	.0	.0	3,158	10/01/2047
31418C-RC-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	411,019	411,019	410,570	.0	.0	450	.0	450	.0	411,019	.0	.0	.0	7,894	11/01/2047
31418C-Z9-8...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	312,222	312,222	321,540	.0	.0	(9,318)	.0	(9,318)	.0	312,222	.0	.0	.0	5,204	09/01/2048
31418C-ZH-0...	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	744,567	744,567	766,834	.0	.0	(22,268)	.0	(22,268)	.0	744,567	.0	.0	.0	8,319	08/01/2048
3136B2-R7-9...	FNMA REMIC TRUST 2018-67		12/26/2019	PRINCIPAL RECEIPT	XXX	26,295	26,295	26,869	.0	.0	(574)	.0	(574)	.0	26,295	.0	.0	.0	170	04/25/2044
3136B7-AN-1...	FNMA REMIC TRUST 2019-M25		12/26/2019	PRINCIPAL RECEIPT	XXX	14,591	14,591	14,591	.0	.0	.0	.0	.0	.0	14,591	.0	.0	.0	25	12/28/2026
3136B7-BP-5...	FNMA REMIC TRUST 2019-M25		12/26/2019	PRINCIPAL RECEIPT	XXX	2,455	2,455	2,455	.0	.0	.0	.0	.0	.0	2,455	.0	.0	.0	4	12/28/2026
3138ET-RO-1...	FNMA SUPER INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	21,434	21,434	22,000	.0	.0	(566)	.0	(566)	.0	21,434	.0	.0	.0	54	05/01/2031
3138EG-BY-9...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	6,706	6,706	7,280	.0	.0	(574)	.0	(574)	.0	6,706	.0	.0	.0	25	02/01/2041
3138EP-4C-5...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	194,948	194,948	207,193	.0	.0	(12,245)	.0	(12,245)	.0	194,948	.0	.0	.0	1,829	08/01/2045
3138ER-CJ-7...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	7,142	7,142	7,889	.0	.0	(747)	.0	(747)	.0	7,142	.0	.0	.0	30	07/01/2044
3140J9-3G-4...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	68,685	68,685	69,962	.0	.0	(1,277)	.0	(1,277)	.0	68,685	.0	.0	.0	489	09/01/2043
3140X4-3Z-7...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	35,769	35,769	36,624	.0	.0	(855)	.0	(855)	.0	35,769	.0	.0	.0	89	12/01/2045
3140X4-4B-9...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	73,024	73,024	76,812	.0	.0	(3,788)	.0	(3,788)	.0	73,024	.0	.0	.0	213	12/01/2045
3140X4-5D-4...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	42,042	42,042	43,251	.0	.0	(1,209)	.0	(1,209)	.0	42,042	.0	.0	.0	105	01/01/2047
3140X4-E7-7...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	563,254	563,254	576,543	.0	.0	(13,289)	.0	(13,289)	.0	563,254	.0	.0	.0	4,041	06/01/2049
3140X4-QS-8...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	89,088	89,088	94,531	.0	.0	(5,443)	.0	(5,443)	.0	89,088	.0	.0	.0	334	04/01/2048
3140X4-TZ-9...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	19,043	19,043	19,418	.0	.0	(375)	.0	(375)	.0	19,043	.0	.0	.0	48	12/01/2047
3140X4-XZ-4...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	24,534	24,534	25,700	.0	.0	(1,165)	.0	(1,165)	.0	24,534	.0	.0	.0	82	12/01/2047
31419B-CJ-2...	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,696	2,696	2,974	.0	.0	(278)	.0	(278)	.0	2,696	.0	.0	.0	11	02/01/2041
3140X4-DJ-2...	FNMA SUPER SHRT 10 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	5,900	5,900	5,948	.0	.0	(47)	.0	(47)	.0	5,900	.0	.0	.0	12	10/01/2023
3138WJ-R8-3...	FNMA UMBS INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,482	20,482	20,994	.0	.0	(512)	.0	(512)	.0	20,482	.0	.0	.0	51	01/01/2032
3140FO-JX-3...	FNMA UMBS INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	13,543	13,543	13,681	.0	.0	(138)	.0	(138)	.0	13,543	.0	.0	.0	28	10/01/2031
314007-GX-9...	FNMA UMBS INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	5,424	5,424	5,546	.0	.0	(122)	.0	(122)	.0	5,424	.0	.0	.0	14	08/01/2032
31418C-GG-3...	FNMA UMBS INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	12,495	12,495	12,638	.0	.0	(143)	.0	(143)	.0	12,495	.0	.0	.0	26	02/01/2032
31418C-TE-4...	FNMA UMBS INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	18,357	18,357	19,033	.0	.0	(677)	.0</								

ANNUAL STATEMENT FOR THE YEAR 2019 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
31418D-HD-7...	FNMA UMBS INT 15 YEAR		12/26/2019	VARIOUS	XXX	598,581	595,200	599,990	0	0	(59)	0	(59)	0	599,931	0	(1,350)	(1,350)	708	11/01/2034
3138AF-C6-5...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	11,561	11,561	12,869	0	0	(1,308)	0	(1,308)	0	11,561	0	0	0	48	05/01/2041
3138WE-RM-3...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	237,184	237,184	246,746	0	0	(9,561)	0	(9,561)	0	237,184	0	0	0	2,342	05/01/2045
3138WG-5R-1...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	31,104	31,104	31,104	0	0	(814)	0	(814)	0	31,104	0	0	0	195	05/01/2046
3138WJ-AA-0...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	68,912	68,912	71,798	0	0	(2,886)	0	(2,886)	0	68,912	0	0	0	201	10/01/2046
3140FP-C9-8...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	70,633	70,633	73,226	0	0	(2,593)	0	(2,593)	0	70,633	0	0	0	206	06/01/2047
3140JG-LW-3...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	67,670	67,670	71,160	0	0	(3,489)	0	(3,489)	0	67,670	0	0	0	254	12/01/2048
3140JY-G2-6...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	43,062	43,062	44,226	0	0	(1,164)	0	(1,164)	0	43,062	0	0	0	169	08/01/2049
314007-FY-8...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	49,576	49,576	51,644	0	0	(2,068)	0	(2,068)	0	49,576	0	0	0	165	08/01/2047
31400B-JE-9...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	15,805	15,805	16,390	0	0	(585)	0	(585)	0	15,805	0	0	0	94	07/01/2049
31418C-4G-6...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	67,335	67,335	70,922	0	0	(3,588)	0	(3,588)	0	67,335	0	0	0	253	11/01/2048
31418C-4W-1...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	106,598	106,598	110,678	0	0	(4,081)	0	(4,081)	0	106,598	0	0	0	355	12/01/2048
31418C-6A-7...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	111,598	111,598	116,934	0	0	(5,336)	0	(5,336)	0	111,598	0	0	0	1,008	01/01/2049
31418C-7F-5...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	97,067	97,067	101,602	0	0	(4,535)	0	(4,535)	0	97,067	0	0	0	871	02/01/2049
31418C-DL-5...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	45,635	45,635	46,654	0	0	(1,019)	0	(1,019)	0	45,635	0	0	0	114	11/01/2046
31418C-FE-8...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	11,469	11,469	11,946	0	0	(477)	0	(477)	0	11,469	0	0	0	33	01/01/2047
31418C-RD-8...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	115,278	115,278	120,861	0	0	(5,584)	0	(5,584)	0	115,278	0	0	0	384	11/01/2047
31418C-YN-8...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	112,499	112,499	117,825	0	0	(5,326)	0	(5,326)	0	112,499	0	0	0	1,260	07/01/2048
31418C-Z8-0...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	61,024	61,024	62,774	0	0	(1,750)	0	(1,750)	0	61,024	0	0	0	178	09/01/2048
31418C-ZG-2...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	91,262	91,262	93,878	0	0	(2,617)	0	(2,617)	0	91,262	0	0	0	266	08/01/2048
31419C-JE-0...	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	4,460	4,460	4,932	0	0	(472)	0	(472)	0	4,460	0	0	0	19	10/01/2040
91514A-EV-3...	UNIVERSITY TEX UNIV REV		03/04/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	571,908	440,000	535,080	533,397	0	(323)	0	(323)	0	533,074	0	38,833	38,833	12,283	08/15/2047
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					18,218,647	18,065,071	18,488,455	9,046,456	0	(302,105)	0	(302,105)	0	18,179,099	0	39,548	39,548	291,371	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
90131H-BD-6...	21ST CENTY FOX AMER INC SR GLBL NT		03/20/2019	RECEIVED IN EXCHANGE	XXX	305,343	235,000	289,184	288,582	0	(605)	0	(605)	0	287,977	0	17,366	17,366	8,145	03/15/2033
002824-BD-1...	ABBOTT LABS		12/16/2019	CALLED @ 101.9720000	XXX	764,790	750,000	738,926	739,717	0	3,270	0	3,270	0	742,987	0	7,013	7,013	37,688	11/30/2021
02153L-AA-2...	ALTERRA FIN LLC		09/23/2019	TENDERED BACK TO COMPANY	XXX	473,647	456,000	490,434	475,519	0	(7,984)	0	(7,984)	0	467,534	0	6,113	6,113	27,946	09/30/2020
032511-BB-2...	ANADARKO PETE CORP		09/18/2019	RECEIVED IN EXCHANGE	XXX	476,014	1,000,000	425,000	429,485	0	14,845	0	14,845	0	444,330	0	31,684	31,684	414	10/10/2036
032511-BM-8...	ANADARKO PETE CORP		09/18/2019	RECEIVED IN EXCHANGE	XXX	82,521	80,000	82,930	82,239	0	(735)	0	(735)	0	81,504	0	1,018	1,018	3,960	03/15/2021
037411-AZ-8...	APACHE CORP		06/21/2019	TENDERED BACK TO COMPANY	XXX	340,347	335,000	334,827	333,811	0	158	0	158	0	333,969	0	6,378	6,378	7,440	04/15/2022
05523U-AJ-9...	BAE SYS HLDGS INC		06/03/2019	MATURITY	XXX	225,000	225,000	226,576	226,292	0	(1,292)	0	(1,292)	0	225,000	0	0	0	7,172	06/01/2019
084423-AQ-5...	BERKLEY W R CORP		09/16/2019	MATURITY	XXX	375,000	375,000	392,108	383,539	0	(8,539)	0	(8,539)	0	375,000	0	0	0	27,656	09/15/2019
11134L-AH-2...	BROADCOM CORP		04/09/2019	VARIOUS	XXX	142,053	150,000	149,337	149,448	0	14	0	14	0	149,462	0	(7,409)	(7,409)	4,108	01/15/2027
056059-AA-6...	BX COML MTG TR 2018-IND 144A		12/16/2019	PRINCIPAL RECEIPT	XXX	23,615	23,615	23,630	0	0	(15)	0	(15)	0	23,615	0	0	0	154	11/15/2035
13342B-AE-5...	CAMERON INTERNATIONAL CORP		11/21/2019	VARIOUS	XXX	950,859	915,000	944,181	928,210	0	(4,731)	0	(4,731)	0	923,479	0	(8,479)	(8,479)	75,890	06/01/2021
13342B-AJ-4...	CAMERON INTERNATIONAL CORP		11/21/2019	VARIOUS	XXX	728,318	700,000	690,417	690,276	0	2,465	0	2,465	0	692,741	0	7,259	7,259	54,988	04/30/2022
140420-MV-9...	CAPITAL ONE BK USA NATL ASSN		07/15/2019	MATURITY	XXX	175,000	175,000	182,264	180,158	0	(5,158)	0	(5,158)	0	175,000	0	0	0	15,400	07/15/2019
14149Y-BF-4...	CARDINAL HEALTH INC		12/05/2019	DEUTSCHE BANK SECS	XXX	1,517,280	1,500,000	1,446,900	1,451,311	0	12,460	0	12,460	0	1,463,771	0	53,509	53,509	38,586	06/15/2022
151020-AS-3...	CELGENE CORP		11/22/2019	RECEIVED IN EXCHANGE	XXX	134,111	125,000	129,415	128,880	0	(495)	0	(495)	0	128,385	0	5,726	5,726	4,969	08/15/2025
151020-AV-6...	CELGENE CORP		11/22/2019	RECEIVED IN EXCHANGE	XXX	531,990	530,000	510,827	512,643	0	5,718	0	5,718	0	518,361	0	13,628	13,628	12,455	08/15/2021
165183-BT-0...	CHESAPEAKE FDG II LLC 2018-3 144A		12/16/2019	PRINCIPAL RECEIPT	XXX	17,526	17,526	17,720	0	0	(194)	0	(194)	0	17,526	0	0	0	149	01/15/2031
165183-BY-9...	CHESAPEAKE FDG II LLC 2019-1 144A		12/16/2019	PRINCIPAL RECEIPT	XXX	33,704	33,704	34,132	0	0	(428)	0	(428)	0	33,704	0	0	0	249	04/15/2031
125509-BS-7...	CIGNA CORPORATION		10/11/2019	RECEIVED IN EXCHANGE	XXX	634,975	615,000	619,411	619,135	0	(985)	0	(985)	0	618,150	0	16,825	16,825	25,215	02/15/2022
125509-BU-2...	CIGNA CORPORATION		10/11/2019	RECEIVED IN EXCHANGE	XXX	118,048	115,000	112,588	113,288	0	192	0	192	0	113,480	0	4,569	4,569	1,984	04/15/2025
20269D-AA-3...	COMMONBOND ST LN TR 2018-A-GS 144A		12/26/2019	PRINCIPAL RECEIPT	XXX	167,199	167,199	163,685	163,643	0	3,556	0	3,556	0	167,199	0	0	0	2,689	02/25/2044
21079U-AA-3...	CONTINENTAL AIRL PT TR 2009-2		11/10/2019	PRINCIPAL RECEIPT	XXX	20,599	20,599	20,599	20,599	0	0	0	0	0	20,599	0	0	0	1,467	05/10/2021
21079N-AA-9...	CONTINENTAL AIRLINES 2007-1		10/21/2019	PRINCIPAL RECEIPT	XXX	28,413	28,413	29,825	29,669	29	(1,285)	0	(1,285)	0	28,413	0	0	0	1,297	10/19/2023
21079V-AA-1...	CONTINENTAL AIRLN PT TR 2010-1		07/12/2019	PRINCIPAL RECEIPT	XXX	14,439	14,439	14,439	14,439	0	0	0	0	0	14,439	0	0	0	391	01/12/2021
222862-AJ-3...	COVENTRY HEALTH CARE INC		08/15/2019	TENDERED BACK TO COMPANY	XXX	305,402	290,000	299,943	299,227	0	(2,257)	0	(2,257)	0	296,970	0	8,432	8,432	10,537	06/15/2021
126650-BP-4...	CVS CAREMARK CORP 6.036% BDS 1		12/10/2019	Sink PMT @ 100.0000000	XXX	39,310	39,310	36,975	38,187	0	1,122	0	1,122	0	39,310	0	0	0	1,297	12/10/2028
126650-CK-4...	CVS HEALTH CORP		06/13/2019	MORGAN STANLEY & CO INC	XXX	716,786	700,000	694,873	695,157	0	579	0	579	0	695,735	0	21,051	21,051	22,254	07/20/2022
126650-AQ-3...	CVS PASS THROUGH 2003-2		12/10/2019	PRINCIPAL RECEIPT	XXX	22,498	22,498	23,013	22,991											

ANNUAL STATEMENT FOR THE YEAR 2019 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
23355L-AB-2	DXC TECHNOLOGY CO.		06/25/2019	CALL @ 100.4380000	XXX	326,424	325,000	326,355	325,770	.0	(297)	.0	(297)	.0	325,473	.0	(473)	(473)	8,457	03/27/2020
29103D-AC-0	EMERA US FINANCE LP		06/17/2019	MATURITY	XXX	1,200,000	1,200,000	1,195,346	1,196,397	.0	3,603	.0	3,603	.0	1,200,000	.0	.0	.0	12,900	06/15/2019
30161M-AF-0	EXELON GENERATION CO LLC		10/01/2019	MATURITY	XXX	375,000	375,000	383,133	380,662	.0	(5,662)	.0	(5,662)	.0	375,000	.0	.0	.0	19,500	10/01/2019
302196-AL-2	EXPRESS SCRIPTS HLDG CO		10/11/2019	RECEIVED IN EXCHANGE	XXX	25,312	25,000	24,948	24,976	.0	.8	.0	.8	.0	24,985	.0	.327	.327	850	02/25/2021
302196-AM-0	EXPRESS SCRIPTS HLDG CO		10/11/2019	RECEIVED IN EXCHANGE	XXX	102,952	95,000	101,778	100,759	.0	(582)	.0	(582)	.0	100,177	.0	2,775	2,775	4,370	02/25/2026
302196-AN-8	EXPRESS SCRIPTS HLDG CO		10/11/2019	RECEIVED IN EXCHANGE	XXX	610,929	600,000	559,681	561,628	.0	3,099	.0	3,099	.0	564,727	.0	46,203	46,203	21,000	03/01/2027
345397-WP-4	FORD MOTOR CREDIT CO LLC		03/12/2019	MATURITY	XXX	1,150,000	1,150,000	1,146,274	1,148,236	.0	1,764	.0	1,764	.0	1,150,000	.0	.0	.0	13,656	03/12/2019
345397-XL-2	FORD MOTOR CREDIT CO LLC		03/01/2019	MORGAN STANLEY & CO INC	XXX	584,731	640,000	612,999	613,915	.0	543	.0	543	.0	614,457	.0	(29,726)	(29,726)	15,333	08/04/2025
30288K-AN-5	FRESB MTG TR 2016-SB14		12/26/2019	PRINCIPAL RECEIPT	XXX	.0	1,279	1,283	.0	.0	(5)	.0	(5)	.0	1,279	.0	.0	.0	.7	03/25/2026
30295Y-AE-6	FRESB MTG TR 2017-SB30		12/26/2019	PRINCIPAL RECEIPT	XXX	22,768	22,768	23,217	.0	.0	(449)	.0	(449)	.0	22,768	.0	.0	.0	202	04/25/2027
302970-AF-5	FRESB MTG TR 2019-SB59		12/26/2019	PRINCIPAL RECEIPT	XXX	1,663	1,663	1,746	.0	.0	(83)	.0	(83)	.0	1,663	.0	.0	.0	12	11/25/2038
369550-BE-7	GENERAL DYNAMICS CORP CALLABLE NOT		10/30/2019	TRE	XXX	716,950	705,000	699,952	700,507	.0	1,542	.0	1,542	.0	702,049	.0	.0	.0	14,901	05/11/2021
37045X-BG-0	GENERAL MTRS FINL CO INC		03/14/2019	MORGAN STANLEY & CO INC	XXX	500,613	490,000	508,124	504,871	.0	(380)	.0	(380)	.0	504,491	.0	(3,877)	(3,877)	14,077	03/01/2026
40573L-AS-5	HALFMOON PARENT INC		08/27/2019	RECEIVED IN EXCHANGE	XXX	554,372	495,000	490,558	490,637	.0	237	.0	237	.0	490,873	.0	63,499	63,499	12,513	10/15/2028
416518-AB-4	HARTFORD FINL SVCS GROUP INC D		08/19/2019	TENDERED BACK TO COMPANY	XXX	286,415	265,000	275,013	274,570	.0	(1,755)	.0	(1,755)	.0	272,815	.0	13,600	13,600	11,469	04/15/2022
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE 144A		10/04/2019	MATURITY	XXX	450,000	450,000	445,824	447,063	.0	2,937	.0	2,937	.0	450,000	.0	.0	.0	9,450	10/04/2019
46625H-HA-1	JPMORGAN CHASE & CO		10/30/2019	CALL @ 100.0000000	XXX	72,000	72,000	77,850	71,973	.0	(4,114)	.0	(4,114)	.0	67,859	.0	4,141	4,141	4,379	12/29/2099
46625H-LW-8	JPMORGAN CHASE & CO		08/27/2019	TENDERED BACK TO COMPANY	XXX	920,170	915,000	914,865	912,221	.0	1,154	.0	1,154	.0	913,375	.0	6,795	6,795	17,055	06/23/2020
492386-AU-1	KERR MCGEE CORP		09/18/2019	RECEIVED IN EXCHANGE	XXX	468,590	400,000	446,384	439,789	.0	(4,598)	.0	(4,598)	.0	435,192	.0	33,398	33,398	28,200	07/01/2024
501044-DA-6	KROGER CO		01/15/2019	MATURITY	XXX	15,000	15,000	14,983	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	150	01/15/2019
53079E-AG-9	LIBERTY MUT GROUP INC 144A		09/27/2019	RECEIVED IN EXCHANGE	XXX	233,671	175,000	203,900	202,378	.0	(826)	.0	(826)	.0	201,552	.0	32,118	32,118	72,763	03/15/2035
53079E-AW-4	LIBERTY MUT GROUP INC 144A		01/28/2019	RECEIVED IN EXCHANGE	XXX	166,267	160,000	165,029	164,736	.0	(100)	.0	(100)	.0	164,637	.0	1,630	1,630	8,821	05/01/2022
53079E-BE-3	LIBERTY MUT GROUP INC 144A		01/28/2019	RECEIVED IN EXCHANGE	XXX	97,928	97,000	97,538	97,515	.0	(8)	.0	(8)	.0	97,507	.0	421	421	2,888	06/15/2023
55616X-AF-4	MACYS RETAIL HLDGS INC		12/18/2019	TENDERED BACK TO COMPANY	XXX	11,257	11,000	10,911	10,969	.0	9	.0	9	.0	10,979	.0	279	279	607	01/15/2022
559080-AE-6	MAGELLAN MIDSTREAM PRTRNS LP		02/11/2019	CALL @ 101.5036500	XXX	81,203	80,000	79,722	79,980	.0	4	.0	4	.0	79,984	.0	16	16	4,201	07/15/2019
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	71,203	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	1,203	1,203	1,243	05/25/2021
570535-AH-7	MARTEL CORP		09/30/2019	MATURITY	XXX	1,400,000	1,400,000	1,473,379	1,433,512	.0	(33,512)	.0	(33,512)	.0	1,400,000	.0	.0	.0	99,750	09/30/2019
571903-AZ-6	MARRIOTT INTL INC NEW		07/30/2019	CAP	XXX	681,979	680,000	680,000	680,000	.0	.0	.0	.0	.0	680,000	.0	1,979	1,979	15,610	12/01/2020
61744Y-AN-8	MORGAN STANLEY		04/02/2019	MORGAN STANLEY & CO INC	XXX	50,088	50,000	49,291	49,404	.0	35	.0	35	.0	49,439	.0	648	648	1,089	01/23/2023
61747Y-CJ-2	MORGAN STANLEY		09/23/2019	MATURITY	XXX	1,105,000	1,105,000	1,130,785	1,117,757	.0	(12,757)	.0	(12,757)	.0	1,105,000	.0	.0	.0	62,156	09/23/2019
61690K-AD-4	MS BOFAML TRUST 2013-C7		12/15/2019	PRINCIPAL RECEIPT	XXX	114,345	114,345	113,166	113,166	.0	1,179	.0	1,179	.0	114,345	.0	.0	.0	961	02/16/2046
628530-BK-2	MYLAN INC SR NT 4.55%28		05/01/2019	RBC DAIN RAUSCHER	XXX	443,489	450,000	433,194	433,510	.0	467	.0	467	.0	433,978	.0	9,511	9,511	11,261	04/15/2028
65364U-AA-4	NIAGARA MOHAWK PWR CORP		08/15/2019	MATURITY	XXX	80,000	80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	.0	.0	3,905	08/15/2019
655044-AF-2	NOBLE ENERGY INC		10/01/2019	TENDERED BACK TO COMPANY	XXX	1,145,419	1,100,000	1,112,758	1,111,474	.0	(2,790)	.0	(2,790)	.0	1,108,684	.0	36,735	36,735	36,266	12/15/2021
67019E-AB-3	NSTAR		11/15/2019	MATURITY	XXX	200,000	200,000	200,907	201,216	.0	(1,216)	.0	(1,216)	.0	200,000	.0	.0	.0	9,000	11/15/2019
677400-AF-3	OHIO NATL FINL SVCS INC		05/10/2019	CALL @ 103.4210000	XXX	160,303	155,000	158,776	158,434	.0	(910)	.0	(910)	.0	157,525	.0	(2,525)	(2,525)	10,518	04/30/2020
74256L-AR-0	PRINCIPAL LIFE GLOBAL FDG II 144A		04/18/2019	MATURITY	XXX	750,000	750,000	744,602	746,893	.0	3,107	.0	3,107	.0	750,000	.0	.0	.0	5,625	04/18/2019
747525-AT-0	QUALCOMM INC		11/06/2019	WACHOVIA SECURITIES LLC	XXX	1,188,449	1,155,000	1,106,915	1,108,724	.0	6,664	.0	6,664	.0	1,115,387	.0	73,062	73,062	32,379	05/20/2024
82652N-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		12/20/2019	PRINCIPAL RECEIPT	XXX	181,222	181,222	181,173	.0	.0	49	.0	49	.0	181,222	.0	.0	.0	1,112	05/20/2036
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		12/20/2019	PRINCIPAL RECEIPT	XXX	47,987	47,987	47,986	.0	.0	1	.0	1	.0	47,987	.0	.0	.0	126	08/20/2036
828807-CX-1	SIMON PPTY GROUP LP		10/02/2019	CALL @ 103.8961000	XXX	20,779	20,000	19,918	19,971	.0	7	.0	7	.0	19,977	.0	23	23	1,495	03/15/2022
843646-AS-9	SOUTHERN PWR CO		12/16/2019	MATURITY	XXX	1,420,000	1,420,000	1,406,096	1,408,738	.0	11,262	.0	11,262	.0	1,420,000	.0	.0	.0	27,690	12/15/2019
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		12/20/2019	Sink PMT @ 100.0000000	XXX	25,625	25,625	25,753	.0	.0	(128)	.0	(128)	.0	25,625	.0	.0	.0	323	03/20/2023
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A		12/26/2019	VARIOUS	XXX	7,367	.0	7,438	.0	.0	(29)	.0	(29)	.0	7,409	.0	(42)	(42)	25	10/25/2059
89231X-AA-9	TOYOTA AUTO LN EXD NT TR 19-1 144A		09/18/2019	BARCLAYS CAP INC	XXX	101,996	100,000	99,966	.0	.0	63	.0	63	.0	100,029	.0	1,967	1,967	647	11/25/2031
909319-AA-3	UNITED AIRLINES PT CERT 2013-1		08/15/2019	PRINCIPAL RECEIPT	XXX	19,936	19,936	20,090	20,080	.0	(145)	.0	(145)	.0	19,936	.0	.0	.0	643	02/15/2027
91529Y-AM-8	UNION GROUP		09/19/2019	TENDERED BACK TO COMPANY	XXX	65,967	65,000	64,858	64,930	.0	20	.0	20	.0	64,951	.0	1,016	1,016	1,647	05/15/2021
92980H-AB-8	WEA FIN LLC WESTFIELD UK & EU 144A		09/17/2019	MATURITY	XXX	1,400,000	1,400,000	1,401,330	1,398,303	.0	1,697	.0	1,697	.0	1,400,000	.0	.0	.0	37,800	09/17/2019
94989D-AV-1	WELLS FARGO COML TR 2015-C27		12/17/2019	PRINCIPAL RECEIPT	XXX	241,059	241,059	235,698	235,970	.0	5,089	.0	5,089	.0	241,059	.0	.0	.0	3,859	02/18/2048
06367T-4W-7	BANK OF MONTREAL		03/21/2019	HARRIS NESBITT CORP-BONDS	XXX	70,445	70,000	69,918	69,937	.0	6	.0	6	.0	69,943	.0	502	502	983	04/13/2021
0636																				

ANNUAL STATEMENT FOR THE YEAR 2019 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	
98462Y-AB-6...	YAMAHA GOLD INC.	D..08/12/2019.	TENDERED BACK TO COMPANY	XXX	1,354,043	1,240,000	1,228,376	1,228,779	0	1,092	0	1,092	0	1,229,871	0	124,172	124,172	65,984	07/15/2024	
04964H-AL-2...	ATRIUM VIII 2012-BR 144A	C..04/23/2019.	PRINCIPAL RECEIPT	XXX	1,750,000	1,750,000	1,749,825	1,749,810	0	190	0	190	0	1,750,000	0	34,678	34,678	0	10/23/2024	
96524W-AS-3...	WHITEHORSE VIII LTD 2014-BR	C..11/01/2019.	PRINCIPAL RECEIPT	XXX	22,090	22,090	22,090	22,090	0	0	0	0	0	22,090	0	0	0	178	05/01/2026	
09659W-2D-5...	BNP PARIBAS 144A	C..10/22/2019.	BNP PARIBAS SEC CORP	XXX	414,088	400,000	388,319	388,718	0	1,346	0	1,346	0	390,065	0	24,023	24,023	17,438	01/09/2025	
064255-AU-6...	BAW TOKYO-MITSUBISHI LTD N Y 144A	C..03/11/2019.	MATURITY	XXX	640,000	640,000	638,816	639,605	0	395	0	395	0	640,000	0	0	0	7,360	03/10/2019	
65535H-AG-4...	NOMURA HLDGS INC.	C..03/19/2019.	MATURITY	XXX	450,000	450,000	449,246	449,867	0	133	0	133	0	450,000	0	0	0	6,188	03/19/2019	
86562W-AX-8...	SUMITOMO MITSUI FINL GROUP INC	C..09/11/2019.	PERSHING LLC	XXX	1,291,588	1,260,000	1,232,198	1,233,542	0	4,255	0	4,255	0	1,237,796	0	53,792	53,792	45,165	01/17/2023	
874060-AK-2...	TAKEDA PHARMACEUTICAL CO LTD 144A	C..08/26/2019.	CALLED @ 102.3726583	XXX	368,542	360,000	359,773	359,786	0	72	0	72	0	359,857	0	143	143	18,916	11/26/2020	
879403-AV-5...	TELEFONOS DE MEXICO S A B	D..05/15/2019.	CALL @ 101.3593400	XXX	35,476	35,000	34,907	34,990	0	4	0	4	0	34,994	0	6	6	1,438	11/15/2019	
62854A-AM-6...	MYLAN NV	C..07/29/2019.	WACHOVIA SECURITIES LLC	XXX	1,164,260	1,150,000	1,137,110	1,136,971	0	2,926	0	2,926	0	1,139,896	0	24,364	24,364	22,641	06/15/2021	
05464H-AA-8...	AXIS SPECIALTY FINANCE PLC	C..04/01/2019.	MATURITY	XXX	175,000	175,000	174,818	174,990	0	10	0	10	0	175,000	0	0	0	2,319	04/01/2019	
80283L-AK-9...	SANTANDER UK PLC 2.5% MTN 19	C..03/14/2019.	MATURITY	XXX	2,510,000	2,510,000	2,507,291	2,509,202	0	798	0	798	0	2,510,000	0	0	0	31,375	03/14/2019	
8399999 - Bonds - Industrial and Miscellaneous (Unaffiliated)					43,626,265	43,390,587	42,875,323	42,179,421	29	(13,256)	0	(13,227)	0	42,765,496	0	763,690	763,690	1,435,579	XXX	
8399997 - Bonds - Subtotals - Bonds - Part 4					254,744,769	254,249,731	250,584,123	238,373,193	29	139,350	0	139,379	0	253,499,073	0	1,148,618	1,148,618	5,605,845	XXX	
8399998 - Bonds - Summary Item from Part 5 for Bonds					384,198,425	381,013,531	383,602,383	0	0	16,848	0	16,848	0	383,619,231	0	579,194	579,194	1,291,819	XXX	
8399999 - Bonds - Subtotals - Bonds					638,943,194	635,263,262	634,186,506	238,373,193	29	156,198	0	156,227	0	637,118,304	0	1,727,811	1,727,811	6,897,664	XXX	
8999998 - Preferred Stocks - Summary Item from Part 5 for Preferred Stocks					541,925	XXX	530,000	0	0	0	0	0	0	530,000	0	11,925	11,925	6,855	XXX	
8999999 - Preferred Stocks - Subtotals - Preferred Stocks					541,925	XXX	530,000	0	0	0	0	0	0	530,000	0	11,925	11,925	6,855	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
775109-20-0...	ROGERS COMMUNICATIONS INC	B..10/17/2019.	VARIOUS	6,700,000	331,167	XXX	342,460	343,189	(19,426)	0	0	(19,426)	18,697	342,460	(9,264)	(2,030)	(11,293)	5,639	XXX	
B639CJ-10-8...	ANHEUSER BUSCH INBEV SA NV	B..11/25/2019.	VARIOUS	4,929,000	394,808	XXX	409,168	325,120	83,045	0	0	83,045	1,003	409,168	(13,517)	(843)	(14,361)	4,953	XXX	
F49730-10-1...	CAPGEMINI SE	B..06/07/2019.	VARIOUS	2,603,000	289,422	XXX	336,433	258,287	76,397	0	0	76,397	1,749	336,433	(6,267)	(40,744)	(47,011)	759	XXX	
F80343-10-0...	COMPAGNIE DE ST GOBAN	B..02/15/2019.	VARIOUS	4,663,000	164,514	XXX	194,629	155,466	38,149	0	0	38,149	1,014	194,629	(3,256)	(26,859)	(30,115)	0	XXX	
F61824-14-4...	MICHELIN CIE GEN DES ETABLISSE	B..08/28/2019.	VARIOUS	1,582,000	162,813	XXX	187,662	156,796	29,890	0	0	29,890	976	187,662	(6,532)	(18,317)	(24,850)	4,549	XXX	
X75653-10-9...	SAMPO INSURANCE COMPANY LTD	B..08/08/2019.	COST ADJ	0.000	26,885	XXX	27,938	27,938	0	0	0	0	0	27,938	(1,053)	0	(1,053)	0	XXX	
F43638-14-1...	SGA SOCIETE GENERALE ACCEPT VN	B..02/05/2019.	EXANE PARIS	4,856,000	143,864	XXX	205,611	154,435	50,114	0	0	50,114	1,062	205,611	(1,228)	(60,519)	(61,746)	0	XXX	
F5879X-10-8...	VINCI SA ACT	B..07/03/2019.	VARIOUS	100,763	986,000	XXX	92,378	81,178	10,636	0	0	10,636	564	92,378	(1,394)	9,779	8,385	1,564	XXX	
D66992-10-4...	SAP SE SHS	B..07/01/2019.	VARIOUS	877,000	120,744	XXX	106,633	87,152	18,830	0	0	18,830	651	106,633	(1,999)	16,111	14,112	1,276	XXX	
Y8563B-15-9...	TECHTRONIC INDS LTD	B..05/03/2019.	VARIOUS	32,500,000	222,531	XXX	191,356	182,626	46	0	0	46	191,356	(481)	31,656	31,175	0	0	XXX	
J11508-12-4...	DAIWA HOUSE INDUSTRY CO LTD	B..12/19/2019.	VARIOUS	1,900,000	59,799	XXX	56,201	60,577	(2,181)	0	0	(2,181)	(2,195)	56,201	2,541	1,057	3,598	1,587	XXX	
J1235L-10-8...	DON QUIJOTE CO LTD (PAN PACIFIC)	B..05/15/2019.	VARIOUS	2,461,000	152,235	XXX	124,553	152,978	(23,559)	0	0	(23,559)	(4,865)	124,553	4,352	23,330	27,682	127	XXX	
J72810-12-0...	SHIN ETSU CHEMICAL CO LTD	B..10/09/2019.	VARIOUS	1,200,000	125,211	XXX	107,199	93,362	13,025	0	0	13,025	6,946	107,199	6,946	11,067	18,012	1,240	XXX	
G3421J-10-6...	FERGUSON PLC	B..05/29/2019.	VARIOUS	3,208,000	203,814	XXX	252,055	204,980	41,783	0	0	41,783	5,293	252,055	(642)	(47,599)	(48,241)	894	XXX	
N9643A-19-7...	WOLTERS KLUWER N V	B..11/15/2019.	VARIOUS	1,633,000	115,530	XXX	100,828	96,438	3,774	0	0	3,774	615	100,828	(3,864)	18,566	14,702	1,686	XXX	
R21882-10-6...	TELENOR ASA	B..04/02/2019.	VARIOUS	5,033,000	101,376	XXX	96,544	97,356	(5,321)	0	0	(5,321)	4,509	96,544	(4,038)	8,870	4,832	0	XXX	
E42807-11-0...	RED ELECTRICA CORPORACION SA	B..07/05/2019.	VARIOUS	4,865,000	101,693	XXX	102,054	108,421	(6,990)	0	0	(6,990)	623	102,054	(1,916)	1,555	(361)	4,658	XXX	
H4414N-10-3...	JULIUS BAER GRUPPE AG ZUERICH	B..04/04/2019.	VARIOUS	4,535,000	187,126	XXX	227,926	161,059	68,580	0	0	68,580	(1,714)	227,926	(691)	(40,109)	(40,800)	0	XXX	
H58200-15-0...	NOVARTIS AG	B..07/16/2019.	VARIOUS	1,355,000	208,033	XXX	191,965	189,695	3,076	0	0	3,076	(806)	191,965	76	15,991	16,067	2,645	XXX	
G0408V-10-2...	AON PLC	C..12/27/2019.	VARIOUS	1,170,000	233,860	XXX	183,705	170,071	13,634	0	0	13,634	0	183,705	0	50,155	50,155	1,792	XXX	
G10877-12-7...	BHP GROUP PLC SHS	B..03/05/2019.	VARIOUS	4,629,000	107,060	XXX	102,869	97,370	3,339	0	0	3,339	2,160	102,869	1,631	2,560	4,191	5,096	XXX	
G23296-20-8...	COMPASS GROUP PLC	B..10/22/2019.	VARIOUS	12,250,000	288,307	XXX	266,977	257,426	3,944	0	0	3,944	5,606	266,977	(1,290)	22,621	21,331	5,205	XXX	
G42089-11-3...	DIAGEO PLC	B..07/26/2019.	VARIOUS	6,185,000	258,242	XXX	221,980	220,168	(2,818)	0	0	(2,818)	4,629	221,980	(8,532)	44,794	36,262	2,108	XXX	
G4647J-10-2...	HOWDEN JOINERY GROUP PLC	B..06/13/2019.	VARIOUS	10,956,000	70,234	XXX	65,060	60,782	2,912	0	0	2,912	1,366	65,060	(1,684)	6,858	5,174	0	XXX	
G5973J-17-8...	MELROSE INDS PLC	B..02/15/2019.	VARIOUS	82,022,000	173,566	XXX	211,882	171,163	36,450	0	0	36,450	4,269	211,882	(1,928)	(36,388)	(38,316)	0	XXX	
G72899-10-0...	PRUDENTIAL PLC	B..10/21/2019.	VARIOUS	6,588,000	193,093	XXX	214,440	182,741	28,563	0	0	28,563	3,136	214,440	(3,191)	(18,156)	(21,347)	0	XXX	
G92087-16-5...	UNILEVER PLC	B..12/19/2019.	VARIOUS	3,245,000	182,935	XXX	177,328	169,797	3,807	0	0	3,807	3,724	177,328	981	4,626	5,607	6,243	XXX	
K3662B-13-7...	CARLSBERG AS	B..07/17/2019.	VARIOUS	697,000	93,729	XXX	82,358	73,950	7,840	0	0	7,840	568	82,358	(2,129)	13,499	11,371	1,475	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,813,354	XXX	4,880,191	4,330,581	501,120	0	0	501,120	48,491	4,880,191	(58,368)	(8,470)	(66,837)	53,496	XXX	
Common Stocks - Mutual Funds																				
922042-63-5...	VANGUARD INTL EQUITY INDEX FD	...	08/08/2019.	VANGUARD	213,858,848	22,305,493	19,605,904	20,365,778	(759,874)	0	0	(759,874)	0	19,605,904	0	2,699,589	2,699,589	340,827	XXX	
921946-50-5...	VANGUARD WHITEHALL FDS INC	...	03/22/2019.	VANGUARD	3,782,072,952	126,812,906	92,168,813	116,790,413	(24,621,600)	0	0	(24,621,600)	0	92,168,813	0	34,644,093	34,644,093	951,948	XXX	
9499999 - Common Stocks - Mutual Funds					149,118,399	XXX	111,774,717	137,156,191	(25,381,474)	0	0	(25,381,474)	0	111,774,717	0	37,343,682	37,343,682	1,292,775	XXX	
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4					153,931,753	XXX	116,654,908	141,486,772	(24,880,354)	0	0	(24,880,354)	48,491	116,654,908	(58,368					

ANNUAL STATEMENT FOR THE YEAR 2019 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																				
36179U-PB-2	GNMA PASS-THRU M SINGLE FAMILY		11/05/2019	CITIGROUP GLOBAL	11/15/2019	VARIOUS	1,500,000	1,566,387	1,567,149	1,565,953	0	(434)	0	(434)	0	0	1,196	1,196	3,563	3,563
36179U-04-7	GNMA PASS-THRU M SINGLE FAMILY		12/02/2019	MORGAN STANLEY & CO INC.	12/02/2019	CITIGROUP GLOBAL	499,950	517,683	517,039	517,683	0	0	0	0	0	0	(644)	(644)	875	875
21H040-64-0	GNMA11 JUMBO TBA 30YR 04.000%		03/27/2019	WELLS	03/28/2019	MORGAN STANLEY & CO INC.	500,000	516,719	516,406	516,719	0	0	0	0	0	0	(313)	(313)	889	889
21H032-61-3	GNMA11 JUMBO TBA 30YR TBA 03.500%		11/19/2019	CITIGROUP GBL MKT INC/SAL	11/27/2019	JP MORGAN SECS INC-FI	500,000	516,953	516,563	516,953	0	0	0	0	0	0	(391)	(391)	972	972
21H032-6C-9	GNMA11 JUMBO TBA 30YR TBA 03.500%		12/02/2019	VARIOUS	12/02/2019	VARIOUS	1,000,000	1,034,824	1,034,824	1,034,824	0	0	0	0	0	0	0	0	1,750	1,750
21H042-6B-0	GNMA11 JUMBO TBA 30YR TBA 04.500%		11/15/2019	VARIOUS	11/15/2019	VARIOUS	3,000,000	3,133,535	3,133,535	3,133,535	0	0	0	0	0	0	0	0	7,125	7,125
912810-SD-1	UNITED STATES TREAS BDS		01/31/2019	VARIOUS	02/11/2019	VARIOUS	860,000	853,289	853,081	853,294	0	5	0	5	0	0	5,787	5,787	11,733	11,733
912810-SE-9	UNITED STATES TREAS BDS		03/26/2019	VARIOUS	03/26/2019	VARIOUS	810,000	880,798	876,457	880,794	0	(4)	0	(4)	0	0	(4,337)	(4,337)	8,184	8,064
912810-SJ-8	UNITED STATES TREAS BDS		11/05/2019	CAP INC FI	11/25/2019	VARIOUS	2,200,000	2,161,156	2,180,155	2,161,173	0	17	0	17	0	0	18,982	18,982	12,093	11,164
912810-SK-5	UNITED STATES TREAS BDS		12/05/2019	CITIGROUP GBL MKT INC/SAL	12/11/2019	BANK OF NEW YORK	460,000	471,446	474,274	471,442	0	(4)	0	(4)	0	0	2,832	2,832	793	630
912828-2A-7	UNITED STATES TREAS NTS		07/10/2019	CITIGROUP GBL MKT INC/SAL	10/24/2019	VARIOUS	500,000	483,341	494,679	483,973	0	632	0	632	0	0	10,706	10,706	5,189	3,025
912828-5M-8	UNITED STATES TREAS NTS		08/13/2019	VARIOUS	09/09/2019	VARIOUS	9,720,000	10,200,061	10,216,387	10,198,474	0	(1,587)	0	(1,587)	0	0	17,913	17,913	75,781	69,435
912828-5S-5	UNITED STATES TREAS NTS		05/06/2019	VARIOUS	05/30/2019	VARIOUS	34,475,000	34,540,752	34,592,321	34,538,335	0	(2,417)	0	(2,417)	0	0	53,986	53,986	299,468	229,031
912828-5T-3	UNITED STATES TREAS NTS		01/16/2019	NOMURA SEC/FIXED INCOME	01/17/2019	VARIOUS	2,265,000	2,265,177	2,265,006	2,265,177	0	0	0	0	0	0	(171)	(171)	2,837	2,792
912828-5U-0	UNITED STATES TREAS NTS		02/01/2019	VARIOUS	02/01/2019	VARIOUS	13,945,000	13,996,110	13,974,377	13,996,018	0	(92)	0	(92)	0	0	(21,641)	(21,641)	24,274	19,971
912828-5V-8	UNITED STATES TREAS NTS		04/16/2019	VARIOUS	05/06/2019	VARIOUS	11,365,000	11,365,007	11,435,007	11,361,887	0	677	0	677	0	0	73,121	73,121	84,315	10,116
912828-5Z-9	UNITED STATES TREAS NTS		02/28/2019	VARIOUS	03/04/2019	VARIOUS	5,006,000	5,002,853	4,993,984	5,002,856	0	3	0	3	0	0	(8,872)	(8,872)	11,142	10,026
912828-6B-1	UNITED STATES TREAS NTS		05/02/2019	VARIOUS	05/02/2019	VARIOUS	11,609,000	11,648,803	11,663,196	11,648,812	0	9	0	9	0	0	14,384	14,384	42,094	39,988
912828-6F-2	UNITED STATES TREAS NTS		03/26/2019	GOLDMAN SACHS & CO.	03/26/2019	JP MORGAN SECS INC-FI	1,850,000	1,870,813	1,870,885	1,870,813	0	0	0	0	0	0	72	72	3,519	3,393
912828-6G-0	UNITED STATES TREAS NTS		03/01/2019	THE BANK OF NY/TD BANK	03/22/2019	VARIOUS	3,815,000	3,784,619	3,816,617	3,784,856	0	237	0	237	0	0	31,761	31,761	4,440	985
912828-6H-8	UNITED STATES TREAS NTS		03/27/2019	DEUTSCHE BANK SECS	03/27/2019	CITIGROUP GLOBAL	1,200,000	1,207,641	1,207,594	1,207,641	0	0	0	0	0	0	(47)	(47)	1,084	1,007
912828-6M-7	UNITED STATES TREAS NTS		04/16/2019	JP MORGAN CHASE	05/03/2019	CITIGROUP GBL MKT INC/SAL	5,100,000	5,080,277	5,089,043	5,080,671	0	294	0	294	0	0	8,472	8,472	6,584	627
912828-6R-6	UNITED STATES TREAS NTS		05/17/2019	VARIOUS	05/22/2019	VARIOUS	14,345,000	14,380,525	14,382,323	14,380,481	0	(44)	0	(44)	0	0	1,842	1,842	16,282	14,943
912828-6S-4	UNITED STATES TREAS NTS		08/13/2019	VARIOUS	09/24/2019	VARIOUS	3,390,000	3,484,933	3,489,448	3,483,415	0	(1,518)	0	(1,518)	0	0	6,032	6,032	19,614	14,066
912828-6T-2	UNITED STATES TREAS NTS		08/02/2019	VARIOUS	10/24/2019	VARIOUS	7,615,000	7,690,781	7,718,336	7,690,453	0	(328)	0	(328)	0	0	27,881	27,881	17,319	13,154
912828-6U-9	UNITED STATES TREAS NTS		06/13/2019	VARIOUS	06/17/2019	VARIOUS	14,695,000	14,691,672	14,710,224	14,691,730	0	58	0	58	0	0	18,496	18,496	11,429	5,366
912828-6Y-1	UNITED STATES TREAS NTS		06/28/2019	VARIOUS	07/10/2019	DEUTSCHE BANK SECS	5,180,000	5,185,636	5,170,723	5,185,595	0	(41)	0	(41)	0	0	(14,873)	(14,873)	6,009	3,540
912828-6Z-8	UNITED STATES TREAS NTS		07/10/2019	BANC OF AMERICA SEC LLC	07/10/2019	GOLDMAN SACHS & CO.	2,485,000	2,475,681	2,475,681	2,475,681	0	0	0	0	0	0	0	0	1,418	1,300
912828-7C-8	UNITED STATES TREAS NTS		08/07/2019	BARCLAYS CAP INC	08/07/2019	JP MORGAN SECS INC-FI	550,000	564,069	564,134	564,069	0	0	0	0	0	0	66	66	639	639
912828-05-6	UNITED STATES TREAS NTS		03/04/2019	GOLDMAN SACHS & CO.	03/11/2019	DEUTSCHE BANK SECS	1,050,000	1,037,859	1,044,873	1,037,899	0	40	0	40	0	0	6,974	6,974	11,722	1,240
912828-K7-4	UNITED STATES TREAS NTS		01/16/2019	NOMURA SEC/FIXED INCOME	01/17/2019	VARIOUS	1,460,000	1,404,794	1,404,794	1,404,796	0	4	0	4	0	0	132	132	12,314	12,299
912828-R3-6	UNITED STATES TREAS NTS		08/22/2019	BANC OF AMERICA SEC LLC	09/09/2019	MORGAN STANLEY & CO INC.	2,000,000	2,007,348	2,010,934	2,007,297	0	(51)	0	(51)	0	0	3,636	3,636	10,421	8,832
912828-VB-3	UNITED STATES TREAS NTS		03/29/2019	VARIOUS	04/11/2019	VARIOUS	14,840,000	14,411,885	14,472,310	14,419,241	0	7,357	0	7,357	0	0	53,068	53,068	83,041	64,018
912828-W7-1	UNITED STATES TREAS NTS		04/16/2019	VARIOUS	04/29/2019	VARIOUS	8,135,000	8,063,924	8,070,293	8,064,188	0	264	0	264	0	0	6,105	6,105	6,357	3,680
912828-X1-2	UNITED STATES TREAS NTS		05/31/2019	GOLDMAN SACHS & CO.	06/20/2019	VARIOUS	5,000,000	5,017,773	5,039,346	5,017,699	0	(75)	0	(75)	0	0	21,647	21,647	2,610	820
912828-Y8-7	UNITED STATES TREAS NTS		08/12/2019	VARIOUS	08/19/2019	VARIOUS	2,725,000	2,757,452	2,757,023	2,757,407	0	(44)	0	(44)	0	0	(384)	(384)	1,820	1,462
912828-YB-0	UNITED STATES TREAS NTS		11/05/2019	VARIOUS	11/12/2019	VARIOUS	11,475,000	11,280,514	11,223,725	11,280,712	0	198	0	198	0	0	(56,987)	(56,987)	39,839	37,448
912828-YH-7	UNITED STATES TREAS NTS		10/08/2019	BARCLAYS CAP INC	10/08/2019	SG COWEN SECURITIES CORP.	1,765,000	1,777,617	1,775,066	1,777,617	0	0	0	0	0	0	(2,551)	(2,551)	723	651
912828-YM-6	UNITED STATES TREAS NTS		11/14/2019	VARIOUS	12/02/2019	VARIOUS	1,155,000	1,148,114	1,143,606	1,148,149	0	35	0	35	0	0	(4,543)	(4,543)	859	418
912828-YO-7	UNITED STATES TREAS NTS		11/06/2019	GOLDMAN SACHS & CO.	11/06/2019	JP MORGAN SECS INC-FI	740,000	734,970	734,797	734,970	0	0	0	0	0	0	(173)	(173)	264	231
912828-YS-3	UNITED STATES TREAS NTS		11/13/2019	VARIOUS	11/25/2019	VARIOUS	7,075,000	6,970,173	7,003,838	6,970,253	0	79	0	79	0	0	33,585	33,585	798	0
912828-YY-6	UNITED STATES TREAS NTS		12/12/2019	VARIOUS	12/26/2019	VARIOUS	730,000	723,568	724,081	723,594	0	26	0	26	0	0	487	487	582	295
912828-YY-0	UNITED STATES TREAS NTS		12/26/2019	VARIOUS	12/31/2019	CREDIT SUISSE FIRST BOS.	105,000	105,130	105,328	105,129	0	0	0	0	0	0	199	199	10	0
912828-TJ-9	1.625%08/1		04/24/2019	VARIOUS	05/14/2019	VARIOUS	17,955,000	17,467,010	17,597,057	17,484,125	0	17,115	0	17,115	0	0	112,932	112,932	119,800	84,826
912828-7D-6	0.25%		10/04/2019	BANK OF NEW YORK (CABANK)	10/24/2019	UBS	1,000,000	1,025,679	1,013,616	1,025,553	0	(126)	0	(126)	0	0	(11,937)	(11,937)	695	572
0599999 - Bonds - U.S. Governments							237,659,951	237,501,554	237,926,270	237,521,838	0	20,283	0	20,283	0	0	404,432	404,432	964,110	706,961
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MM-VU-1	FHLMC GIANT MBS GOLD COMB 15		11/15/2019	DAIWA SECURITIES AMERICA INC (DAIWA)	12/12/2019	BANK OF NEW YORK	580,917	594,169	595,734	596,342	0	2,173	0	2,173	0	0	(607)	(607)	775	775
3128MJ-4R-8	FHLMC PC GOLD COMB 30		02/01/2019	CITIGROUP GBL MKT INC/SAL	04/15/2019	VARIOUS	1,989,003	2,051,159	2,045,548	2,049,035	0	(2,124)	0	(2,124)	0					

ANNUAL STATEMENT FOR THE YEAR 2019 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	
3132DM-CS-2	FHLMC SUPER 30Y FIXED		09/24/2019	MORGAN STANLEY & CO INC.	11/25/2019	VARIOUS	1,500,000	1,547,578	1,541,733	1,547,052	.0	(526)	.0	(526)	.0	.0	(5,319)	(5,319)	(5,319)	10,079	3,000
3132DV-3J-2	FHLMC SUPER 30Y FIXED		12/01/2019	BANC OF AMERICA SEC LLC	12/06/2019	VARIOUS	3,624,759	3,718,776	3,714,167	3,718,673	.0	(103)	.0	(103)	.0	.0	(4,506)	(4,506)	(4,506)	3,876	3,876
3132DV-3M-3	FHLMC SUPER 30Y FIXED		12/02/2019	VARIOUS	12/02/2019	VARIOUS	7,375,294	7,562,841	7,562,239	7,562,764	.0	(77)	.0	(77)	.0	.0	3,475	3,475	3,475	7,887	7,887
3132DV-3T-0	FHLMC SUPER 30Y FIXED		11/07/2019	WELLS FARGO	11/13/2019	GOLDMAN SACHS & CO.	1,000,000	1,011,563	1,011,602	1,011,530	.0	(33)	.0	(33)	.0	.0	72	72	72	1,000	1,000
3132DV-4G-7	FHLMC SUPER 30Y FIXED		12/01/2019	GOLDMAN SACHS & CO.	12/02/2019	BANK OF NEW YORK (CSGOVT)	1,000,000	989,023	981,875	989,026	.0	3	.0	3	.0	.0	(7,151)	(7,151)	(7,151)	764	764
3138A2-CF-4	FNMA PASS-THRU INT 15 YEAR		02/01/2019	WACHOVIA SECURITIES LLC	02/01/2019	BARCLAYS CAP INC.	225,045	228,263	228,034	228,263	.0	.0	.0	.0	.0	.0	(229)	(229)	(229)	394	394
3138A2-VM-8	FNMA PASS-THRU INT 15 YEAR		02/01/2019	WACHOVIA SECURITIES LLC	02/01/2019	BARCLAYS CAP INC.	79,351	80,485	80,405	80,485	.0	.0	.0	.0	.0	.0	(81)	(81)	(81)	139	139
3138AG-Y4-4	FNMA PASS-THRU INT 15 YEAR		02/01/2019	WACHOVIA SECURITIES LLC	02/01/2019	BARCLAYS CAP INC.	695,604	705,549	704,842	705,549	.0	.0	.0	.0	.0	.0	(706)	(706)	(706)	1,217	1,217
31418C-ZC-1	FNMA PASS-THRU INT 15 YEAR		01/18/2019	BARCLAYS CAP INC.	01/22/2019	BNY MELLON CAPITAL	986,461	999,639	999,909	999,602	.0	(37)	.0	(37)	.0	.0	306	306	306	1,726	1,726
31417Y-AY-3	FNMA PASS-THRU INT 20 YEAR		05/01/2019	JP MORGAN SECS INC-FI	05/01/2019	BANK OF NEW YORK (CSGOVT)	7,000	7,270	7,279	7,270	.0	.0	.0	.0	.0	9	9	9	11	11	
3140HJ-JQ-5	FNMA PASS-THRU LNG 30 YEAR		05/01/2019	JP MORGAN SECS INC-FI	05/01/2019	BANK OF NEW YORK (CSGOVT)	588,250	610,953	611,688	610,953	.0	.0	.0	.0	.0	.0	735	735	735	882	882
31418C-3E-2	FNMA PASS-THRU LNG 30 YEAR		05/01/2019	JP MORGAN SECS INC-FI	05/01/2019	BANK OF NEW YORK (CSGOVT)	404,750	420,371	420,877	420,371	.0	.0	.0	.0	.0	.0	506	506	506	607	607
31418D-AR-3	FNMA PASS-THRU LNG 30 YEAR		04/01/2019	GOLDMAN SACHS & CO.	04/03/2019	WACHOVIA SECURITIES LLC	500,000	514,726	512,929	514,710	.0	(17)	.0	(17)	.0	.0	(1,780)	(1,780)	(1,780)	500	500
31410L-EF-5	FNMA SUPER INT 15 YEAR		12/02/2019	(CITSECIN)	12/02/2019	MORGAN STANLEY & CO INC.	1,000,000	1,035,313	1,033,985	1,035,313	.0	.0	.0	.0	.0	.0	(1,328)	(1,328)	(1,328)	1,556	1,556
3140X4-HG-4	FNMA SUPER LNG 30 YEAR		08/22/2019	JP MORGAN SECS INC-FI	11/25/2019	VARIOUS	1,499,516	1,544,502	1,541,085	1,542,738	.0	(1,764)	.0	(1,764)	.0	.0	(1,653)	(1,653)	(1,653)	13,627	2,749
3140X4-LU-8	FNMA SUPER LNG 30 YEAR		11/05/2019	BANK OF AMERICA	11/07/2019	GOLDMAN SACHS & CO.	1,000,000	1,035,781	1,035,313	1,035,720	.0	(62)	.0	(62)	.0	.0	(407)	(407)	(407)	1,333	1,333
01F032-42-7	FNMA TBA 15 YR TBA 03.500%		02/01/2019	WACHOVIA SECURITIES LLC	02/01/2019	VARIOUS	2,000,000	2,027,578	2,027,578	2,027,578	.0	.0	.0	.0	.0	.0	.0	.0	.0	3,500	3,500
01F022-4B-8	FNMA TBA 15YR TBA 02.500%		11/14/2019	VARIOUS	11/14/2019	VARIOUS	7,500,000	7,557,852	7,552,656	7,557,852	.0	.0	.0	.0	.0	.0	(5,195)	(5,195)	(5,195)	8,854	8,854
01F030-4C-9	FNMA TBA 15YR TBA 03.000% DEC		12/11/2019	VARIOUS	12/11/2019	VARIOUS	8,000,000	8,172,422	8,170,195	8,172,422	.0	.0	.0	.0	.0	.0	(2,227)	(2,227)	(2,227)	10,667	10,667
01F030-41-3	FNMA TBA 15YR TBA 03.000% JAN		12/12/2019	GOLDMAN SACHS & CO.	12/12/2019	MORGAN STANLEY & CO INC.	500,000	512,070	511,660	512,070	.0	.0	.0	.0	.0	.0	(410)	(410)	(410)	625	625
01F032-4C-5	FNMA TBA 15YR TBA 03.500% DEC		12/01/2019	VARIOUS	12/05/2019	VARIOUS	3,000,000	3,104,922	3,104,922	3,104,922	.0	.0	.0	.0	.0	.0	.0	.0	.0	4,667	4,667
01F040-64-4	FNMA TBA 30Yr Tba 04.000% APR		04/03/2019	VARIOUS	04/03/2019	VARIOUS	2,000,000	2,057,109	2,057,109	2,057,109	.0	.0	.0	.0	.0	.0	(1,875)	(1,875)	(1,875)	2,000	2,000
01F030-6B-9	FNMA TBA 30Yr TBA NOV		11/07/2019	VARIOUS	11/07/2019	VARIOUS	7,000,000	7,093,594	7,079,688	7,093,594	.0	.0	.0	.0	.0	.0	(13,906)	(13,906)	(13,906)	7,000	7,000
01F040-6B-8	FNMA Tba 30Yr Tba Nov		11/07/2019	VARIOUS	11/07/2019	VARIOUS	2,000,000	2,071,094	2,071,094	2,071,094	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,667	2,667
3140K3-XR-8	FNMA UMBS INT 15 YEAR		12/01/2019	GOLDMAN SACHS & CO.	12/02/2019	BANK OF NEW YORK (CSGOVT)	671,030	685,814	684,661	685,807	.0	(7)	.0	(7)	.0	.0	(1,146)	(1,146)	(1,146)	895	895
3140K7-BB-8	FNMA UMBS INT 15 YEAR		12/01/2019	BARCLAYS CAP INC.	12/02/2019	GOLDMAN SACHS & CO.	280,000	281,750	282,352	281,749	.0	(1)	.0	(1)	.0	.0	603	603	603	311	311
31418D-KK-7	FNMA UMBS INT 15 YEAR		12/01/2019	GOLDMAN SACHS & CO.	12/02/2019	MORGAN STANLEY & CO INC.	87,962	89,900	89,697	89,899	.0	(1)	.0	(1)	.0	.0	(202)	(202)	(202)	117	117
3140JL-2V-5	FNMA UMBS LNG 30 YEAR		11/01/2019	MARKETS/BNYCM	11/01/2019	CITIGROUP GBL MKT INC/SAL	50,000	50,809	50,461	50,809	.0	.0	.0	.0	.0	.0	(348)	(348)	(348)	50	50
3140QB-HS-0	FNMA UMBS LNG 30 YEAR		07/10/2019	NATIONAL FINL SVCS CORP.	09/25/2019	VARIOUS	1,399,736	1,499,030	1,503,689	1,496,848	.0	(2,182)	.0	(2,182)	.0	.0	6,841	6,841	6,841	12,398	2,450
3140QB-R4-2	FNMA UMBS LNG 30 YEAR		08/30/2019	MORGAN STANLEY & CO INC.	11/25/2019	VARIOUS	1,991,380	2,081,406	2,051,184	2,084,561	.0	3,154	.0	3,154	.0	.0	(33,377)	(33,377)	(33,377)	13,397	3,333
31418D-C5-9	FNMA UMBS LNG 30 YEAR		12/01/2019	BARCLAYS CAP INC.	12/31/2019	VARIOUS	5,500,002	5,567,034	5,571,116	5,566,982	.0	(52)	.0	(52)	.0	.0	4,134	4,134	4,134	5,042	5,042
31418D-ES-7	FNMA UMBS LNG 30 YEAR		11/01/2019	MARKETS/BNYCM	11/01/2019	CITIGROUP GBL MKT INC/SAL	219,161	222,705	221,182	222,705	.0	.0	.0	.0	.0	.0	(1,524)	(1,524)	(1,524)	219	219
31418D-FQ-0	FNMA UMBS LNG 30 YEAR		12/01/2019	BANK OF NY/MIZUHO SECS USA	12/09/2019	BANK OF NEW YORK (CSGOVT)	1,000,000	1,009,219	1,012,618	1,009,182	.0	(37)	.0	(37)	.0	.0	3,435	3,435	3,435	917	917
31418D-JR-4	FNMA UMBS LNG 30 YEAR		11/01/2019	MARKETS/BNYCM	11/01/2019	CITIGROUP GBL MKT INC/SAL	500,000	508,086	504,609	508,086	.0	.0	.0	.0	.0	.0	(3,477)	(3,477)	(3,477)	500	500
31418C-BY-9	FNMA UMBS SHRT 10 YEAR		12/01/2019	GOLDMAN SACHS & CO.	12/02/2019	MORGAN STANLEY & CO INC.	413,443	422,552	421,664	422,543	.0	(9)	.0	(9)	.0	.0	(879)	(879)	(879)	551	551
31418C-CX-0	FNMA UMBS SHRT 10 YEAR		12/01/2019	GOLDMAN SACHS & CO.	12/02/2019	MORGAN STANLEY & CO INC.	339,684	347,168	346,438	347,160	.0	(7)	.0	(7)	.0	.0	(722)	(722)	(722)	453	453
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		12/09/2019	VARIOUS	12/09/2019	VARIOUS	13,000,000	13,159,980	13,159,981	13,159,980	.0	.0	.0	.0	.0	.0	.0	.0	.0	11,917	11,917
01F032-6C-3	Tba Federal National Mortgage Asso		12/10/2019	VARIOUS	12/12/2019	VARIOUS	25,000,000	25,640,039	25,640,254	25,640,039	.0	.0	.0	.0	.0	.0	215	215	215	26,736	26,736
02R040-62-3	T/1		02/01/2019	VARIOUS	02/01/2019	VARIOUS	6,000,000	6,118,047	6,118,047	6,118,047	.0	.0	.0	.0	.0	.0	.0	.0	.0	8,000	8,000
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		12/04/2019	BANC OF AMERICA SEC LLC	12/11/2019	BARCLAYS CAP INC.	1,000,000	1,038,008	1,037,734	1,038,008	.0	.0	.0	.0	.0	.0	(273)	(273)	(273)	1,444	1,444
01F042-65-7	TBA FNMA SF 4.50 30 Yrs May		05/01/2019	JP MORGAN SECS INC-FI	05/01/2019	VARIOUS	2,000,000	2,078,438	2,078,438	2,078,438	.0	.0	.0	.0	.0	.0	.0	.0	.0	3,000	3,000
01F042-6B-4	TBA FNMA SF 4.50 30 Yrs Nov		11/05/2019	CITIGROUP GLOBAL	11/08/2019	INC/S	1,000,000	1,049,688	1,049,727	1,049,688	.0	.0	.0	.0	.0	.0	39	39	39	1,500	1,500
01F032-61-7	TBA FNMA SINGLE FAMILY		12/09/2019	VARIOUS	12/09/2019	BANC OF AMERICA SEC LLC	2,000,000	2,053,281	2,053,125	2,053,281	.0	.0	.0	.0	.0	.0	(156)	(156)	(156)	2,528	2,528
01F022-4C-6	TBA UMBS SINGLE FAMILY 30YR 2.5		12/13/2019	VARIOUS	12/13/2019	VARIOUS	4,500,000	4,531,055	4,532,188	4,531,055	.0	.0	.0	.0	.0	.0	1,133	1,133	1,133	5,000	5,000
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5		12/13/2019	VARIOUS	12/18/2019	VARIOUS	3,750,000	3,699,932	3,697,109	3,699,932	.0	.0	.0	.0	.0	.0	(2,822)	(2,822)	(2,822)	3,385	3,385
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5		12/09/2019	VARIOUS	12/09/2019	VARIOUS	2,500,000	2,464,336	2,464,336	2,464,336	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,910	1,910
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							136,608,213	139,343,077	139,263,226	139,341,279	0	(1,798)	0	(1,798)	0	0					

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	Change In Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest					20 Paid for Accrued Interest	
	2 Code	3 Foreign				8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid		19 Amount Received During Year
						0	0	0	0	0	0	0	0	0	0	0	0	0
9199999 Totals						0	0	0	0	0	0	0	0	0	0	0	0	0

E17

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 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	Insolvency Claims Deposit	71,397,969	70,727,174	2,323,099	2,375,614
32. New Mexico	NM		.0	.0	.0	.0
33. New York	NY		.0	.0	.0	.0
34. North Carolina	NC		.0	.0	.0	.0
35. North Dakota	ND		.0	.0	.0	.0
36. Ohio	OH		.0	.0	.0	.0
37. Oklahoma	OK		.0	.0	.0	.0
38. Oregon	OR		.0	.0	.0	.0
39. Pennsylvania	PA		.0	.0	.0	.0
40. Rhode Island	RI		.0	.0	.0	.0
41. South Carolina	SC		.0	.0	.0	.0
42. South Dakota	SD		.0	.0	.0	.0
43. Tennessee	TN		.0	.0	.0	.0
44. Texas	TX		.0	.0	.0	.0
45. Utah	UT		.0	.0	.0	.0
46. Vermont	VT		.0	.0	.0	.0
47. Virginia	VA		.0	.0	.0	.0
48. Washington	WA		.0	.0	.0	.0
49. West Virginia	WV		.0	.0	.0	.0
50. Wisconsin	WI		.0	.0	.0	.0
51. Wyoming	WY		.0	.0	.0	.0
52. American Samoa	AS		.0	.0	.0	.0
53. Guam	GU		.0	.0	.0	.0
54. Puerto Rico	PR		.0	.0	.0	.0
55. US Virgin Islands	VI		.0	.0	.0	.0
56. Northern Mariana Islands	MP		.0	.0	.0	.0
57. Canada	CAN		.0	.0	.0	.0
58. Aggregate Alien and Other	OT		.0	.0	.0	.0
59. Total	XXX	XXX	71,397,969	70,727,174	2,323,099	2,375,614
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

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