



ANNUAL STATEMENT  
FOR THE YEAR ENDING DECEMBER 31, 2020  
OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare Services, Inc.

(Name)

NAIC Group Code 1202 (Current Period) , 1202 (Prior Period) NAIC Company Code 55069 Employer's ID Number 22-0999690

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

Country of Domicile United States

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

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

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

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

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

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

Internet Web Site Address www.horizonblue.com

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

OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire #	CEO, President	Linda Anne Willett	SVP, General Counsel & Secretary
Douglas Richard Simpson	SVP, CFO		

OTHER OFFICERS

Mark Leon Barnard	EVP, Government Programs & Operations	William Delano Georges	SVP, Chief Strategy Officer
Allen James Karp	EVP, Healthcare Management & Transformation	Christopher Michael Lepre	EVP, Commercial

DIRECTORS OR TRUSTEES

Kevin Patrick Conlin	Gary Dean St. Hilaire #	John Joyce Ballantyne	Todd Curtis Brown
Leonard Smith Coleman	Laurence Michael Downes	Leonard Gary Feld MD	Aristides William Georgantass
Michelle Ann Gourdine	Paul Albert Juliano #	Brian Michael Kinkead	Joseph Mansour Kyrillos
Carlos Arturo Medina	Joseph Manuel Muniz	Joanne Pace	Joseph James Roberts

State of New Jersey

ss

County of Essex

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

Linda Anne Willett SVP, General Counsel & Secretary Douglas Richard Simpson SVP, CFO

Subscribed and sworn to before me this day of ,  
a. Is this an original filing? Yes [ X ] No [ ]  
b. If no:  
1. State the amendment number  
2. Date filed  
3. Number of pages attached



SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments .....	870,935,657	19.417	870,935,657	0	870,935,657	19.518
1.02 All other governments .....	3,855,957	0.086	3,855,957	0	3,855,957	0.086
1.03 U.S. states, territories and possessions, etc. guaranteed .....	3,137,997	0.070	3,137,997	0	3,137,997	0.070
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....	209,297	0.005	209,297	0	209,297	0.005
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	596,259,762	13.293	596,259,762	0	596,259,762	13.363
1.06 Industrial and miscellaneous .....	1,340,788,646	29.891	1,340,788,646	0	1,340,788,646	30.048
1.07 Hybrid securities .....	166,904	0.004	166,904	0	166,904	0.004
1.08 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
1.09 SVO identified funds .....	1,096,212	0.024	1,096,212	0	1,096,212	0.025
1.10 Unaffiliated bank loans .....	11,505,773	0.257	11,505,773	0	11,505,773	0.258
1.11 Total long-term bonds .....	2,827,956,206	63.046	2,827,956,206	0	2,827,956,206	63.376
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated) .....	4,459,152	0.099	4,459,152	0	4,459,152	0.100
2.02 Parent, subsidiaries and affiliates .....	0	0.000	0	0	0	0.000
2.03 Total preferred stocks .....	4,459,152	0.099	4,459,152	0	4,459,152	0.100
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....	287,605,154	6.412	287,605,154	0	287,605,154	6.445
3.02 Industrial and miscellaneous Other (Unaffiliated) .....	3,796,500	0.085	3,796,500	0	3,796,500	0.085
3.03 Parent, subsidiaries and affiliates Publicly traded .....	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other .....	1,451,490,118	32.359	1,428,143,146	0	1,428,143,146	32.005
3.05 Mutual funds .....	83,489,065	1.861	83,489,065	0	83,489,065	1.871
3.06 Unit investment trusts .....	0	0.000	0	0	0	0.000
3.07 Closed-end funds .....	0	0.000	0	0	0	0.000
3.08 Total common stocks .....	1,826,380,837	40.717	1,803,033,865	0	1,803,033,865	40.407
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages .....	0	0.000	0	0	0	0.000
4.02 Residential mortgages .....	0	0.000	0	0	0	0.000
4.03 Commercial mortgages .....	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans .....	0	0.000	0	0	0	0.000
4.05 Total valuation allowance .....	0	0.000	0	0	0	0.000
4.06 Total mortgage loans .....	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company .....	0	0.000	0	0	0	0.000
5.02 Properties held for production of income .....	0	0.000	0	0	0	0.000
5.03 Properties held for sale .....	0	0.000	0	0	0	0.000
5.04 Total real estate .....	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1) .....	(265,350,770)	(5.916)	(265,350,770)	0	(265,350,770)	(5.947)
6.02 Cash equivalents (Schedule E, Part 2) .....	57,023,418	1.271	57,023,418	0	57,023,418	1.278
6.03 Short-term investments (Schedule DA) .....	15,005,390	0.335	15,005,390	0	15,005,390	0.336
6.04 Total cash, cash equivalents and short-term investments .....	(193,321,962)	(4.310)	(193,321,962)	0	(193,321,962)	(4.332)
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) .....	10,175,585	0.227	10,175,585	0	10,175,585	0.228
10. Receivables for securities .....	9,883,935	0.220	9,883,935	0	9,883,935	0.222
11. Securities Lending (Schedule DL, Part 1) .....	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11) .....	0	0.000	0	0	0	0.000
13. Total invested assets	4,485,533,752	100.000	4,462,186,780	0	4,462,186,780	100.000



SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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



SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....	783,973
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) .....	9,391,612
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 16.....	.0
3.2 Totals, Part 3, Column 12.....	.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
6. Total gain (loss) on disposals, Part 3, Column 19.....	.0
7. Deduct amounts received on disposals, Part 3, Column 16.....	.0
8. Deduct amortization of premium and depreciation.....	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Totals, Part 1, Column 17.....	.0
9.2 Totals, Part 3, Column 14.....	.0
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
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	10,175,585
12. Deduct total nonadmitted amounts.....	
13. Statement value at end of current period (Line 11 minus Line 12).....	10,175,585

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....	3,962,039,885
2. Cost of bonds and stocks acquired, Part 3, Column 7.....	2,791,523,529
3. Accrual of discount.....	4,067,023
4. Unrealized valuation increase (decrease):	
4.1 Part 1, Column 12.....	1,287,212
4.2 Part 2, Section 1, Column 15.....	10,085
4.3 Part 2, Section 2, Column 13.....	105,976,641
4.4 Part 4, Column 11.....	(1,528,718)
5. Total gain (loss) on disposals, Part 4, Column 19.....	105,745,219
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....	2,187,055,038
7. Deduct amortization of premium.....	8,622,175
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.....	140,565
8.3 Part 2, Section 2, Column 16.....	4,522,886
8.4 Part 4, Column 15.....	(349,339)
9. Deduct current year's other-than-temporary impairment recognized:	
9.1 Part 1, Column 14.....	11,866,839
9.2 Part 2, Section 1, Column 17.....	.0
9.3 Part 2, Section 2, Column 14.....	2,843,760
9.4 Part 4, Column 13.....	11,877,726
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2).....	26,588,326
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,969,201
12. Deduct total nonadmitted amounts.....	4,658,796,195
13. Statement value at end of current period (Line 11 minus Line 12).....	23,346,972
	4,635,449,223



SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year					
Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b> Governments (including all obligations guaranteed by governments)	1. United States .....	870,935,657	889,977,022	871,427,125	871,471,824
	2. Canada .....	0	0	0	0
	3. Other Countries .....	3,855,957	4,235,268	3,756,543	3,915,000
	4. Totals	874,791,614	894,212,290	875,183,668	875,386,824
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	3,137,997	3,204,604	3,183,318	2,820,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	209,297	209,297	214,798	180,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	596,259,762	625,704,471	598,059,768	580,794,780
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	1,035,990,686	1,113,251,080	1,042,852,915	1,037,041,618
	9. Canada .....	37,175,206	39,912,341	37,188,863	37,659,594
	10. Other Countries .....	280,391,643	296,539,875	281,077,514	280,842,376
	11. Totals	1,353,557,535	1,449,703,295	1,361,119,293	1,355,543,589
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,827,956,206	2,973,033,956	2,837,760,844	2,814,725,193
<b>PREFERRED STOCKS</b> Industrial and Miscellaneous (unaffiliated)	14. United States .....	2,737,630	2,860,720	2,725,789	
	15. Canada .....	0	0	0	
	16. Other Countries .....	1,721,521	1,721,521	1,562,446	
	17. Totals	4,459,152	4,582,241	4,288,236	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	4,459,152	4,582,241	4,288,236	
<b>COMMON STOCKS</b> Industrial and Miscellaneous (unaffiliated)	20. United States .....	285,036,366	285,036,366	238,289,980	
	21. Canada .....	3,341,680	3,341,680	2,621,783	
	22. Other Countries .....	86,512,673	86,512,673	69,807,522	
	23. Totals	374,890,719	374,890,719	310,719,286	
Parent, Subsidiaries and Affiliates	24. Totals	1,451,490,118	1,451,490,118	201,179,050	
	25. Total Common Stocks	1,826,380,837	1,826,380,837	511,898,336	
	26. Total Stocks	1,830,839,989	1,830,963,078	516,186,571	
	27. Total Bonds and Stocks	4,658,796,195	4,803,997,035	3,353,947,415	



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1A - SECTION 1

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	111,837,588	672,570,373	88,907,973	3,242,747	1,085,137	XXX	877,643,819	30.8	437,643,480	19.3	877,643,819	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	111,837,588	672,570,373	88,907,973	3,242,747	1,085,137	XXX	877,643,819	30.8	437,643,480	19.3	877,643,819	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	3,499,393	0.2	0	0
2.2 NAIC 2	0	1,484,825	0	0	0	XXX	1,484,825	0.1	3,748,227	0.2	0	1,484,825
2.3 NAIC 3	0	2,371,132	0	0	0	XXX	2,371,132	0.1	1,450,039	0.1	2,371,132	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	3,855,957	0	0	0	XXX	3,855,957	0.1	8,697,659	0.4	2,371,132	1,484,825
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	320,000	0	0	XXX	320,000	0.0	0	0.0	320,000	0
3.2 NAIC 2	0	164,195	2,448,558	205,244	0	XXX	2,817,997	0.1	4,323,426	0.2	2,817,997	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	164,195	2,768,558	205,244	0	XXX	3,137,997	0.1	4,323,426	0.2	3,137,997	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	209,297	0	0	XXX	209,297	0.0	210,620	0.0	209,297	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	209,297	0	0	XXX	209,297	0.0	210,620	0.0	209,297	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	107,256,372	346,018,922	61,952,955	32,625,260	15,227,629	XXX	563,081,139	19.8	492,523,147	21.7	563,081,139	0
5.2 NAIC 2	0	2,526,701	10,537,478	5,637,278	6,708,919	XXX	25,410,375	0.9	23,531,005	1.0	25,410,375	0
5.3 NAIC 3	0	250,988	7,266,661	250,600	0	XXX	7,768,249	0.3	7,454,189	0.3	7,768,249	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	107,256,372	348,796,611	79,757,094	38,513,138	21,936,548	XXX	596,259,762	20.9	523,508,341	23.0	596,259,762	0



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	62,727,183	272,737,165	178,800,588	77,520,561	32,768,369	XXX	624,553,865	21.9	613,785,045	27.0	226,127,046	398,426,819
6.2 NAIC 2	19,540,678	186,706,310	175,557,434	23,057,785	10,500,787	XXX	415,362,994	14.6	373,036,583	16.4	208,610,927	206,752,067
6.3 NAIC 3	12,825,338	69,278,464	63,232,182	5,991,357	5,456,212	XXX	156,783,554	5.5	153,207,724	6.7	82,463,416	74,320,139
6.4 NAIC 4	10,583,303	79,338,350	43,657,162	2,750,329	484,448	XXX	136,813,591	4.8	122,430,856	5.4	38,292,647	98,520,944
6.5 NAIC 5	1,252,029	10,742,686	5,521,044	0	0	XXX	17,515,759	0.6	16,598,472	0.7	1,707,942	15,807,818
6.6 NAIC 6	146,000	874,674	247,292	0	187,669	XXX	1,455,635	0.1	380,140	0.0	672,169	783,466
6.7 Totals	107,074,530	619,677,649	467,015,703	109,320,032	49,397,484	XXX	1,352,485,398	47.5	1,279,438,819	56.3	557,874,146	794,611,252
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	100,000	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	162,702	0	0	0	XXX	162,702	0.0	377,800	0.0	162,702	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	4,202	0	0	0	XXX	4,202	0.0	0	0.0	4,202	0
7.7 Totals	0	166,904	0	0	0	XXX	166,904	0.0	477,800	0.0	166,904	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	1,096,212	1,096,212	0.0	0	0.0	1,096,212	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	1,096,212	1,096,212	0.0	0	0.0	1,096,212	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	1,555,944	0.1	0	0
10.4 NAIC 4	0	4,870,624	1,323,850	0	1,002,911	XXX	7,197,385	0.3	16,191,805	0.7	7,197,385	0
10.5 NAIC 5	0	2,166,375	2,142,013	0	0	XXX	4,308,389	0.2	0	0.0	4,308,389	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	7,036,999	3,465,863	0	1,002,911	XXX	11,505,773	0.4	17,747,749	0.8	11,505,773	0



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 281,821,143	1,291,326,461	329,981,516	113,388,567	49,081,135	1,096,212	2,066,695,035	72.6	XXX	XXX	1,668,268,216	398,426,819
11.2 NAIC 2	(d) 19,540,678	190,882,031	188,543,470	28,900,307	17,209,706	.0	445,076,191	15.6	XXX	XXX	236,839,299	208,236,892
11.3 NAIC 3	(d) 12,825,338	71,900,584	70,708,140	6,241,958	5,456,212	.0	167,132,232	5.9	XXX	XXX	92,812,093	74,320,139
11.4 NAIC 4	(d) 10,583,303	84,371,675	44,981,012	2,750,329	1,487,359	.0	144,173,677	5.1	XXX	XXX	45,652,734	98,520,944
11.5 NAIC 5	(d) 1,252,029	12,909,061	7,663,058	.0	.0	(c) .0	21,824,148	0.8	XXX	XXX	6,016,330	15,807,818
11.6 NAIC 6	(d) 146,000	878,877	247,292	0	187,669	.0	1,459,837	0.1	XXX	XXX	676,371	783,466
11.7 Totals	326,168,491	1,652,268,689	642,124,488	151,281,160	73,422,080	1,096,212	(b) 2,846,361,120	100.0	XXX	XXX	2,050,265,043	796,096,077
11.8 Line 11.7 as a % of Col. 7	11.5	58.0	22.6	5.3	2.6	0.0	100.0	XXX	XXX	XXX	72.0	28.0
12. Total Bonds Prior Year												
12.1 NAIC 1	213,552,800	741,964,733	430,958,949	123,285,269	37,689,314	.0	XXX	XXX	1,547,451,065	68.1	1,172,073,855	375,377,210
12.2 NAIC 2	14,512,746	172,601,429	182,385,576	21,448,137	13,791,353	.0	XXX	XXX	404,739,241	17.8	198,450,540	206,288,701
12.3 NAIC 3	15,379,174	83,714,328	59,966,684	3,132,543	1,685,786	.0	XXX	XXX	163,878,515	7.2	82,743,537	81,134,978
12.4 NAIC 4	15,254,599	81,542,108	40,623,865	557,730	1,022,159	.0	XXX	XXX	139,000,461	6.1	63,050,418	75,950,043
12.5 NAIC 5	1,086,854	10,549,273	4,836,344	.0	126,000	.0	XXX	XXX	(c) 16,598,472	0.7	3,142,891	13,455,580
12.6 NAIC 6	0	246,890	133,250	0	0	0	XXX	XXX	(c) 380,140	0.0	176,153	203,988
12.7 Totals	259,786,174	1,090,618,761	718,904,668	148,423,678	54,314,611	.0	XXX	XXX	(b) 2,272,047,893	100.0	1,519,637,394	752,410,499
12.8 Line 12.7 as a % of Col. 9	11.4	48.0	31.6	6.5	2.4	0.0	XXX	XXX	100.0	XXX	66.9	33.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	235,961,498	1,139,907,614	218,852,656	48,857,067	23,593,169	1,096,212	1,668,268,216	58.6	1,172,073,855	51.6	1,668,268,216	XXX
13.2 NAIC 2	4,947,672	104,454,979	105,304,789	12,414,336	9,717,522	.0	236,839,299	8.3	198,450,540	8.7	236,839,299	XXX
13.3 NAIC 3	6,856,742	36,381,175	41,432,171	3,751,425	4,390,581	.0	92,812,093	3.3	82,743,537	3.6	92,812,093	XXX
13.4 NAIC 4	3,911,974	27,392,480	10,231,590	2,629,331	1,487,359	.0	45,652,734	1.6	63,050,418	2.8	45,652,734	XXX
13.5 NAIC 5	103,145	3,313,374	2,599,812	.0	.0	.0	6,016,330	0.2	3,142,891	0.1	6,016,330	XXX
13.6 NAIC 6	0	557,996	9,006	0	109,369	0	676,371	0.0	176,153	0.0	676,371	XXX
13.7 Totals	251,781,031	1,312,007,619	378,430,024	67,652,159	39,297,999	1,096,212	2,050,265,043	72.0	1,519,637,394	66.9	2,050,265,043	XXX
13.8 Line 13.7 as a % of Col. 7	12.3	64.0	18.5	3.3	1.9	0.1	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.8	46.1	13.3	2.4	1.4	0.0	72.0	XXX	XXX	XXX	72.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	45,859,645	151,418,847	111,128,860	64,531,501	25,487,966	.0	398,426,819	14.0	375,377,210	16.5	XXX	398,426,819
14.2 NAIC 2	14,593,005	86,427,051	83,238,681	16,485,970	7,492,184	.0	208,236,892	7.3	206,288,701	9.1	XXX	208,236,892
14.3 NAIC 3	5,968,596	35,519,409	29,275,970	2,490,533	1,065,631	.0	74,320,139	2.6	81,134,978	3.6	XXX	74,320,139
14.4 NAIC 4	6,671,329	56,979,195	34,749,422	120,998	.0	.0	98,520,944	3.5	75,950,043	3.3	XXX	98,520,944
14.5 NAIC 5	1,148,884	9,595,687	5,063,246	.0	.0	.0	15,807,818	0.6	13,455,580	0.6	XXX	15,807,818
14.6 NAIC 6	146,000	320,881	238,285	0	78,300	0	783,466	0.0	203,988	0.0	XXX	783,466
14.7 Totals	74,387,460	340,261,070	263,694,464	83,629,002	34,124,081	.0	796,096,077	28.0	752,410,499	33.1	XXX	796,096,077
14.8 Line 14.7 as a % of Col. 7	9.3	42.7	33.1	10.5	4.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.6	12.0	9.3	2.9	1.2	0.0	28.0	XXX	XXX	XXX	XXX	28.0

(a) Includes \$ 567,284,905 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 \$ 4,308,389 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\$ 17,413,138 ; NAIC 2 \$ 199,291 ; NAIC 3 \$ 631,377 ; NAIC 4 \$ 161,108 ; NAIC 5 \$ .0 ; NAIC 6 \$ .0 .



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1	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	106,624,887	659,799,245	82,589,636	0	0	XXX	849,013,769	29.8	401,834,655	17.7	849,013,769	0
1.02 Residential Mortgage-Backed Securities	5,212,701	12,771,128	6,318,337	3,242,747	1,085,137	XXX	28,630,050	1.0	35,808,825	1.6	28,630,050	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	111,837,588	672,570,373	88,907,973	3,242,747	1,085,137	XXX	877,643,819	30.8	437,643,480	19.3	877,643,819	0
2. All Other Governments												
2.01 Issuer Obligations	0	3,855,957	0	0	0	XXX	3,855,957	0.1	8,697,659	0.4	2,371,132	1,484,825
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	3,855,957	0	0	0	XXX	3,855,957	0.1	8,697,659	0.4	2,371,132	1,484,825
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	164,195	2,768,558	205,244	0	XXX	3,137,997	0.1	4,323,426	0.2	3,137,997	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	164,195	2,768,558	205,244	0	XXX	3,137,997	0.1	4,323,426	0.2	3,137,997	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	209,297	0	0	XXX	209,297	0.0	210,620	0.0	209,297	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	209,297	0	0	XXX	209,297	0.0	210,620	0.0	209,297	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	54,518,770	232,638,279	28,520,293	14,510,405	12,196,031	XXX	342,383,779	12.0	257,571,736	11.3	342,383,779	0
5.02 Residential Mortgage-Backed Securities	51,796,918	113,012,239	49,133,864	22,775,779	9,740,517	XXX	246,459,317	8.7	265,936,605	11.7	246,459,317	0
5.03 Commercial Mortgage-Backed Securities	940,684	3,146,093	2,102,936	1,226,953	0	XXX	7,416,667	0.3	0	0.0	7,416,667	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	107,256,372	348,796,611	79,757,094	38,513,138	21,936,548	XXX	596,259,762	20.9	523,508,341	23.0	596,259,762	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	56,484,495	433,035,315	367,300,400	76,178,449	39,003,134	XXX	972,001,793	34.1	915,067,757	40.3	433,036,599	538,965,194
6.02 Residential Mortgage-Backed Securities	5,623,777	10,656,027	5,170,697	3,862,865	2,163,846	XXX	27,477,211	1.0	24,220,174	1.1	13,274,870	14,202,341
6.03 Commercial Mortgage-Backed Securities	15,519,865	86,656,502	43,987,295	20,555,814	6,994,453	XXX	173,713,929	6.1	164,835,556	7.3	98,881,552	74,832,377
6.04 Other Loan-Backed and Structured Securities	29,446,393	89,329,805	50,557,311	8,722,904	1,236,052	XXX	179,292,465	6.3	175,315,333	7.7	12,681,125	166,611,340
6.05 Totals	107,074,530	619,677,649	467,015,703	109,320,032	49,397,484	XXX	1,352,485,398	47.5	1,279,438,819	56.3	557,874,146	794,611,252
7. Hybrid Securities												
7.01 Issuer Obligations	0	166,904	0	0	0	XXX	166,904	0.0	477,800	0.0	166,904	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	166,904	0	0	0	XXX	166,904	0.0	477,800	0.0	166,904	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	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
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO .....	XXX	XXX	XXX	XXX	XXX	1,096,212	1,096,212	0.0	0	0.0	1,096,212	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	1,096,212	1,096,212	0.0	0	0.0	1,096,212	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired .....	0	7,036,999	3,465,863	0	1,002,911	XXX	11,505,773	0.4	17,747,749	0.8	11,505,773	0
10.03 Totals	0	7,036,999	3,465,863	0	1,002,911	XXX	11,505,773	0.4	17,747,749	0.8	11,505,773	0
11. Total Bonds Current Year												
11.01 Issuer Obligations .....	217,628,153	1,329,659,895	481,388,185	90,894,098	51,199,164	XXX	2,170,769,495	76.3	XXX	XXX	1,630,319,476	540,450,019
11.02 Residential Mortgage-Backed Securities .....	62,633,396	136,439,394	60,622,897	29,881,391	12,989,500	XXX	302,566,579	10.6	XXX	XXX	288,364,238	14,202,341
11.03 Commercial Mortgage-Backed Securities .....	16,460,549	89,802,595	46,090,231	21,782,767	6,994,453	XXX	181,130,595	6.4	XXX	XXX	106,298,219	74,832,377
11.04 Other Loan-Backed and Structured Securities .....	29,446,393	89,329,805	50,557,311	8,722,904	1,236,052	XXX	179,292,465	6.3	XXX	XXX	12,681,125	166,611,340
11.05 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	1,096,212	1,096,212	0.0	XXX	XXX	1,096,212	0
11.06 Affiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans .....	0	7,036,999	3,465,863	0	1,002,911	XXX	11,505,773	0.4	XXX	XXX	11,505,773	0
11.08 Totals .....	326,168,491	1,652,268,689	642,124,488	151,281,160	73,422,080	1,096,212	2,846,361,120	100.0	XXX	XXX	2,050,265,043	796,096,077
11.09 Lines 11.08 as a % Col. 7	11.5	58.0	22.6	5.3	2.6	0.0	100.0	XXX	XXX	XXX	72.0	28.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations .....	167,802,536	794,642,029	514,959,272	73,921,957	36,857,858	XXX	XXX	XXX	1,588,183,652	69.9	1,074,451,579	513,732,073
12.02 Residential Mortgage-Backed Securities .....	52,647,120	136,287,736	79,930,845	47,275,781	9,824,122	XXX	XXX	XXX	325,965,604	14.4	317,661,405	8,304,198
12.03 Commercial Mortgage-Backed Securities .....	15,647,617	59,889,088	65,704,984	17,692,604	5,901,263	XXX	XXX	XXX	164,835,556	7.3	95,003,078	69,832,478
12.04 Other Loan-Backed and Structured Securities .....	23,688,901	89,601,655	51,782,230	9,533,337	709,210	XXX	XXX	XXX	175,315,333	7.7	14,773,583	160,541,750
12.05 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans .....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans .....	0	10,198,254	6,527,337	0	1,022,159	XXX	XXX	XXX	17,747,749	0.8	17,747,749	0
12.08 Totals .....	259,786,174	1,090,618,761	718,904,668	148,423,678	54,314,611	0	XXX	XXX	2,272,047,893	100.0	1,519,637,394	752,410,499
12.09 Line 12.08 as a % of Col. 9	11.4	48.0	31.6	6.5	2.4	0.0	XXX	XXX	100.0	XXX	66.9	33.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations .....	181,164,608	1,108,268,727	290,468,028	28,980,581	21,437,532	XXX	1,630,319,476	57.3	1,074,451,579	47.3	1,630,319,476	XXX
13.02 Residential Mortgage-Backed Securities .....	61,699,880	132,472,801	57,090,963	26,264,460	10,836,134	XXX	288,364,238	10.1	317,661,405	14.0	288,364,238	XXX
13.03 Commercial Mortgage-Backed Securities .....	6,067,231	56,947,359	25,298,701	11,963,505	6,021,422	XXX	106,298,219	3.7	95,003,078	4.2	106,298,219	XXX
13.04 Other Loan-Backed and Structured Securities .....	2,849,311	7,281,733	2,106,468	443,613	0	XXX	12,681,125	0.4	14,773,583	0.7	12,681,125	XXX
13.05 SVO Identified Funds .....	XXX	XXX	XXX	XXX	XXX	1,096,212	1,096,212	0.0	0	0.0	1,096,212	XXX
13.06 Affiliated Bank Loans .....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans .....	0	7,036,999	3,465,863	0	1,002,911	XXX	11,505,773	0.4	17,747,749	0.8	11,505,773	XXX
13.08 Totals .....	251,781,031	1,312,007,619	378,430,024	67,652,159	39,297,999	1,096,212	2,050,265,043	72.0	1,519,637,394	66.9	2,050,265,043	XXX
13.09 Line 13.08 as a % of Col. 7	12.3	64.0	18.5	3.3	1.9	0.1	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.8	46.1	13.3	2.4	1.4	0.0	72.0	XXX	XXX	XXX	72.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations .....	36,463,544	221,391,168	190,920,157	61,913,518	29,761,632	XXX	540,450,019	19.0	513,732,073	22.6	XXX	540,450,019
14.02 Residential Mortgage-Backed Securities .....	933,516	3,966,594	3,531,934	3,616,931	2,153,366	XXX	14,202,341	0.5	8,304,198	0.4	XXX	14,202,341
14.03 Commercial Mortgage-Backed Securities .....	10,393,318	32,855,236	20,791,530	9,819,262	973,031	XXX	74,832,377	2.6	69,832,478	3.1	XXX	74,832,377
14.04 Other Loan-Backed and Structured Securities .....	26,597,082	82,048,072	48,450,843	8,279,292	1,236,052	XXX	166,611,340	5.9	160,541,750	7.1	XXX	166,611,340
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 .....	74,387,460	340,261,070	263,694,464	83,629,002	34,124,081	0	796,096,077	28.0	752,410,499	33.1	XXX	796,096,077
14.09 Line 14.08 as a % of Col. 7	9.3	42.7	33.1	10.5	4.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.6	12.0	9.3	2.9	1.2	0.0	28.0	XXX	XXX	XXX	XXX	28.0



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 .....	6,779,935	6,779,935	0	0	0
2. Cost of short-term investments acquired .....	131,380,537	131,380,537	0	0	0
3. Accrual of discount .....	64,113	64,113	0	0	0
4. Unrealized valuation increase (decrease) .....	0	0	0	0	0
5. Total gain (loss) on disposals .....	9,978	9,978	0	0	0
6. Deduct consideration received on disposals .....	123,123,781	123,123,781	0	0	0
7. Deduct amortization of premium .....	105,392	105,392	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) .....	15,005,390	15,005,390	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)	15,005,390	15,005,390	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.....	21,760,728	4,083,985	17,676,743	0
2. Cost of cash equivalents acquired.....	3,572,310,970	452,450,371	3,119,860,598	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	(15,806)	10,040	(25,845)	0
6. Deduct consideration received on disposals.....	3,537,032,474	453,144,872	3,083,887,602	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).....	57,023,418	3,399,524	53,623,894	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	57,023,418	3,399,524	53,623,894	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

[illegible]

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



## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

## SCHEDULE BA - PART 2

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

[illegible]



## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

## SCHEDULE BA - PART 3

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

[illegible]



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912796-4W-6.	UNITED STATES TREAS BILLS	@			1 A	20,475,678		99,9230	20,484,195	20,500,000	0	0	0	0	0.000	0.117	N/A	3,861	0	11/04/2020	11/04/2021
912828-2F-6.	UNITED STATES TREAS NTS				1 A	8,081,250		100.6800	8,054,376	8,000,000	0	(28,453)	0	0	1.125	0.125	FA	30,580	45,000	08/25/2020	08/31/2021
912828-3C-2.	UNITED STATES TREAS NTS				1 A	9,914,562		103.4180	10,057,401	9,725,000	0	(61,020)	0	0	2.000	1.356	AO	33,312	194,500	10/03/2019	10/31/2022
912828-6B-1.	UNITED STATES TREAS NTS				1 A	159,035		114.7970	172,195	150,000	0	(914)	0	0	2.625	1.913	FA	1,487	3,938	12/24/2019	02/15/2029
912828-B6-6.	UNITED STATES TREAS NTS				1 A	29,889,612		108.0200	32,405,850	30,000,000	0	26,137	0	0	2.750	2.869	FA	311,617	825,000	10/11/2018	02/15/2024
912828-G3-8.	UNITED STATES TREAS NTS				1 A	43,120,938		107.7270	46,322,438	43,000,000	0	(12,295)	0	0	2.250	2.231	MN	125,615	967,500	12/01/2014	11/15/2024
912828-K7-4.	UNITED STATES TREAS NTS				1 A	45,096,016		107.7110	49,547,014	46,000,000	0	91,101	0	0	2.000	2.235	FA	347,500	920,000	11/16/2015	08/15/2025
912828-M5-6.	UNITED STATES TREAS NTS				1 A	62,462,500		109.2030	66,613,891	61,000,000	0	(148,768)	0	0	2.250	1.991	MN	178,198	1,372,500	02/16/2016	11/15/2025
912828-N3-0.	UNITED STATES TREAS NTS				1 A	15,025,781		103.9810	15,597,075	15,000,000	0	(4,509)	0	0	2.125	2.104	JD	881	318,750	03/28/2017	12/31/2022
912828-PX-2.	UNITED STATES TREAS NTS				1 A	10,163,125		100.3960	10,039,630	10,000,000	0	(70,636)	0	0	3.625	2.922	FA	136,923	362,500	10/11/2018	02/15/2021
912828-QN-3.	UNITED STATES TREAS NTS				1 A	8,546,086		101.0940	8,592,973	8,500,000	0	(17,984)	0	0	3.125	2.928	MN	34,487	265,625	10/11/2018	05/15/2021
912828-T3-4.	UNITED STATES TREAS NTS				1 A	27,182,129		100.7540	27,662,991	27,456,000	0	136,554	0	0	1.125	1.641	MS	78,917	308,880	09/30/2019	09/30/2021
912828-T6-7.	UNITED STATES TREAS NTS				1 A	14,953,125		100.9300	15,139,455	15,000,000	0	22,505	0	0	1.250	1.408	AO	32,113	187,500	10/03/2019	10/31/2021
912828-X4-7.	UNITED STATES TREAS NTS				1 A	3,693,375		102.3280	3,683,812	3,600,000	0	(35,684)	0	0	1.875	0.663	AO	11,561	67,500	03/04/2020	04/30/2022
912828-Y2-0.	UNITED STATES TREAS NTS				1 A	8,657,715		101.3280	8,612,889	8,500,000	0	(76,208)	0	0	2.625	1.716	JJ	103,074	223,125	06/20/2019	02/15/2021
912828-YF-1.	UNITED STATES TREAS NTS				1 A	55,553,103		102.3360	57,001,096	55,700,000	0	50,054	0	0	1.500	1.600	MS	249,265	835,500	11/05/2019	09/15/2022
912828-YJ-3.	UNITED STATES TREAS NTS				1 A	1,992,813		101.0310	2,020,624	1,997,000	0	3,973	0	0	1.500	1.711	MS	7,665	30,000	12/12/2019	09/30/2021
912828-YK-0.	UNITED STATES TREAS NTS				1 A	991,211		102.2270	1,022,266	1,000,000	0	3,051	0	0	1.375	1.700	AO	2,946	13,750	12/12/2019	10/15/2022
912828-ZY-9.	UNITED STATES TREAS NTS				1 A	5,517,230		99.9530	5,522,409	5,525,000	0	1,029	0	0	0.125	0.173	JJ	3,190	0	08/11/2020	07/15/2023
91282C-AE-1.	UNITED STATES TREAS NTS				1 A	64,986,912		97.5000	65,102,700	66,772,000	0	26,490	0	0	0.625	0.914	FA	157,631	0	11/09/2020	08/15/2030
91282C-AF-8.	UNITED STATES TREAS NTS				1 A	32,333,389		99.9450	32,357,291	32,375,000	0	4,833	0	0	0.125	0.169	FA	15,286	0	09/03/2020	08/15/2023
91282C-AH-4.	UNITED STATES TREAS NTS				1 A	11,430,933		99.3910	11,320,589	11,390,000	0	(1,790)	0	0	0.500	0.448	FA	19,350	0	09/11/2020	08/31/2027
91282C-AK-7.	UNITED STATES TREAS NTS				1 A	425,567		99.9300	425,701	426,000	0	43	0	0	0.125	0.159	MS	159	0	09/15/2020	09/15/2023
91282C-AM-3.	UNITED STATES TREAS NTS				1 A	1,990,391		99.6210	1,992,422	2,000,000	0	356	0	0	0.250	0.349	MS	1,277	0	10/26/2020	09/30/2025
91282C-AP-6.	UNITED STATES TREAS NTS				1 A	34,129,590		99.9300	34,225,922	34,250,000	0	5,959	0	0	0.125	0.246	AO	9,174	0	11/09/2020	10/15/2023
91282C-AR-2.	UNITED STATES TREAS NTS				1 A	249,912,109		100.0160	250,039,000	250,000,000	0	7,069	0	0	0.125	0.143	AO	53,522	0	11/04/2020	10/31/2022
91282C-AT-8.	UNITED STATES TREAS NTS				1 A	1,991,406		99.5700	1,988,672	2,000,000	0	372	0	0	0.250	0.365	AO	856	0	11/02/2020	10/31/2025
91282C-AV-3.	UNITED STATES TREAS NTS				1 A	2,799,625		99.6720	2,790,813	2,800,000	0	(6)	0	0	0.875	0.878	MN	3,181	0	12/02/2020	11/15/2030
91282C-AW-1.	UNITED STATES TREAS NTS				1 A	65,597,227		100.2810	65,684,186	65,500,000	0	(2,632)	0	0	0.250	0.200	MN	21,260	0	12/03/2020	11/15/2023
91282C-AY-7.	UNITED STATES TREAS NTS				1 A	3,189,250		99.9840	3,199,501	3,200,000	0	120	0	0	0.625	0.675	MN	1,758	0	12/03/2020	11/30/2027
91282C-AZ-4.	UNITED STATES TREAS NTS				1 A	2,497,363		100.1410	2,503,515	2,500,000	0	32	0	0	0.375	0.397	MN	824	0	12/10/2020	11/30/2025
0199999 - Bonds - U.S. Governments - Issuer Obligations						842,756,310	XXX	860,185,624	843,869,000	842,305,607	0	(81,220)	0	0	XXX	XXX	XXX	1,977,472	6,941,568	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179M-5K-2.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	112,290		106.9510	123,970	115,913	0	83	0	0	2.500	2.979	MON	241	2,898	01/04/2019	03/20/2043
36179N-LC-0.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	101,378		106.7740	105,617	98,916	0	(53)	0	0	3.000	2.619	MON	247	2,967	06/26/2017	08/20/2043
36179Q-3K-5.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	687,978		110.3110	713,981	647,245	0	(405)	0	0	4.000	2.266	MON	2,157	25,890	06/26/2017	02/20/2045
36179Q-RZ-6.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	1,753,874		110.3370	1,829,206	1,657,837	0	(926)	0	0	4.000	2.406	MON	5,526	66,313	06/26/2017	10/20/2044
36179Q-WF-4.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	1,333,583		110.3220	1,378,060	1,249,129	0	(767)	0	0	4.000	2.219	MON	4,164	49,965	06/26/2017	12/20/2044
36179R-7J-2.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	166,311		108.0580	176,512	163,350	0	(46)	0	0	3.500	3.114	MON	476	5,717	04/30/2019	04/20/2046
36179R-F8-7.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	77,357		107.0700	82,388	76,948	0	(9)	0	0	3.000	2.935	MON	192	2,308	02/01/2017	06/20/2045
36179R-Q3-6.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	1,879,532		109.9670	1,946,388	1,769,968	0	(856)	0	0	4.000	2.349	MON	5,900	70,799	06/26/2017	10/20/2045
36179R-VA-4.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	709,859		106.4660	741,026	696,021	0	(251)	0	0	3.000	2.712	MON	1,740	20,881	06/26/2017	12/20/2045
36179R-VB-2.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	332,650		107.6670	343,877	319,388	0	(178)	0	0	3.500	2.738	MON	932	11,179	06/26/2017	12/20/2045
36179R-XE-4.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	144,876		109.4780	150,651	137,608	0	(56)	0	0	4.000	2.562	MON	459	5,504	07/14/2017	01/20/2046



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	141,843	109.6660	147,751	134,728	141,719	0	(55)	0	0	4.000	2.560	MON	449	5,389	07/14/2017	02/20/2046
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	429,634	107.2770	443,171	413,110	429,393	0	(203)	0	0	3.500	2.764	MON	1,205	14,459	09/09/2019	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	190,744	106.5430	196,522	184,454	190,671	0	(73)	0	0	3.000	2.491	MON	461	4,611	02/12/2020	05/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	1,331,035	107.2180	1,381,146	1,288,164	1,329,368	0	(511)	0	0	3.500	2.903	MON	3,757	45,086	12/01/2017	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	1,276,863	106.5540	1,294,077	1,214,480	1,275,613	0	(985)	0	0	3.000	1.335	MON	3,036	36,434	10/01/2019	05/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	348,587	106.5650	369,420	346,661	348,835	0	(52)	0	0	3.000	2.930	MON	867	10,400	02/23/2018	08/20/2046
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	354,290	108.8200	375,505	345,070	355,368	0	(67)	0	0	4.500	3.667	MON	1,294	15,528	10/23/2018	02/20/2048
36179T-Z6-5	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	995,802	108.2110	1,040,417	961,474	995,416	0	(204)	0	0	4.500	3.521	MON	3,606	43,266	01/14/2019	06/20/2048
36179U-KY-7	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	1,984,111	108.2150	2,056,494	1,900,376	1,983,528	0	(471)	0	0	4.500	3.296	MON	7,126	85,517	07/11/2019	01/20/2049
36179V-ZR-4	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	3,156,563	105.9530	3,178,583	3,000,000	3,156,598	0	35	0	0	2.500	1.905	MON	6,250	0	12/07/2020	12/20/2050
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	9,912	116.0120	11,402	9,828	9,897	0	(3)	0	0	6.000	0.000	MON	49	590	02/28/2008	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	48,876	116.0210	55,868	48,153	48,780	0	(15)	0	0	6.000	5.618	MON	241	2,889	12/01/2008	02/20/2038
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	1,112,076	108.7360	1,143,982	1,052,069	1,105,339	0	(1,083)	0	0	3.500	2.477	MON	3,069	36,822	11/01/2013	03/20/2042
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	188,437	111.4070	193,647	173,819	187,256	0	(223)	0	0	4.500	2.263	MON	652	7,822	04/08/2014	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	626,434	112.8760	666,480	590,453	625,276	0	(517)	0	0	4.500	2.770	MON	2,214	26,570	08/16/2013	02/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	84,437	114.6240	88,870	77,532	83,924	0	(102)	0	0	5.000	2.610	MON	323	3,877	06/23/2011	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	119,034	110.6200	123,174	111,349	118,412	0	(114)	0	0	4.000	2.162	MON	371	4,454	03/18/2016	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	100,023	114.3540	104,413	91,306	99,720	0	(132)	0	0	5.000	2.350	MON	380	4,565	06/26/2017	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR			4	1 A	12,649	120.8650	15,052	12,454	12,599	0	(8)	0	0	6.000	0.000	MON	62	747	02/14/2005	12/15/2033
36225B-TQ-1	GNMA PASS-THRU X PLATINUM 30YR			4	1 A	19,950	120.7390	23,675	19,608	19,847	0	(16)	0	0	6.000	3.038	MON	98	1,176	03/23/2007	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR			4	1 A	7,142	120.7920	8,477	7,018	7,106	0	(5)	0	0	6.000	5.631	MON	35	421	03/23/2007	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR			4	1 A	15,646	120.8580	18,587	15,379	15,569	0	(11)	0	0	6.000	5.595	MON	77	923	03/23/2007	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR			4	1 A	29,335	120.7880	34,827	28,833	29,187	0	(21)	0	0	6.000	5.621	MON	144	1,730	03/23/2007	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR			4	1 A	90,330	117.0990	96,652	82,539	89,702	0	(156)	0	0	5.500	2.900	MON	378	4,540	11/01/2013	11/15/2038
36241L-T9-7	GNMA PASS-THRU X SINGLE 30YR			4	1 A	467,897	111.9330	479,665	428,526	465,082	0	(584)	0	0	4.500	2.042	MON	1,607	19,284	03/29/2012	03/15/2041
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	26,005	104.2490	26,508	25,428	25,803	0	(63)	0	0	2.500	1.877	MON	53	636	06/26/2017	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	3,751	104.2600	3,731	3,578	3,666	0	(13)	0	0	2.500	1.546	MON	7	89	08/01/2012	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	353,028	105.3260	362,182	343,870	351,752	0	(197)	0	0	3.000	2.636	MON	860	10,316	11/01/2013	11/15/2042



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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36200M-Y8-0.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	7,706	118.7630	9,025	7,599	7,679	0	(4)	0	0	6.000	0.000	MON	38	456	02/14/2005	10/15/2033
36200N-4T-5.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	4,816	120.1830	5,712	4,753	4,801	0	(2)	0	0	6.000	0.000	MON	24	285	03/18/2005	10/15/2034
36200N-RE-3.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	5,850	115.9060	6,797	5,864	5,850	0	0	0	0	5.500	5.651	MON	27	323	03/23/2007	04/15/2034
36200W-NB-3.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	6,233	113.9030	6,988	6,135	6,205	0	(4)	0	0	6.000	5.859	MON	31	368	03/23/2007	04/15/2034
36201E-CX-6.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	6,669	114.0630	7,626	6,686	6,670	0	0	0	0	5.500	5.649	MON	31	368	03/23/2007	05/15/2034
36201M-JF-0.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	13,677	120.2800	16,171	13,444	13,602	0	(10)	0	0	6.000	5.596	MON	67	807	03/23/2007	07/15/2032
36201Y-N7-7.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	22,551	112.3450	24,966	22,223	22,435	0	(19)	0	0	6.000	0.000	MON	111	1,333	09/20/2004	03/15/2034
36210H-UU-4.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	15,131	112.3970	16,771	14,921	15,021	0	(18)	0	0	6.000	0.000	MON	75	895	12/16/2003	11/15/2028
36212F-2S-2.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	1,067	120.6210	1,267	1,050	1,062	0	(1)	0	0	6.000	5.854	MON	5	63	03/23/2007	02/15/2034
36290Q-BV-6.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	7,106	113.1960	7,935	7,010	7,077	0	(5)	0	0	6.000	0.000	MON	35	421	03/18/2005	01/15/2034
36290R-MX-8.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	8,744	110.7990	9,713	8,767	8,745	0	0	0	0	5.500	5.648	MON	40	482	03/23/2007	09/15/2034
36290R-QC-0.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	420	114.0810	480	421	420	0	0	0	0	5.500	5.647	MON	2	23	03/23/2007	06/15/2033
36290S-R8-6.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	10,861	115.9450	12,625	10,889	10,862	0	0	0	0	5.500	5.648	MON	50	599	03/23/2007	01/15/2034
36290V-YJ-7.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	53,057	112.3280	58,592	52,161	52,813	0	(41)	0	0	6.000	0.000	MON	261	3,130	03/18/2005	10/15/2034
36290X-HT-0.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	9,784	111.1510	10,899	9,806	9,784	0	0	0	0	5.500	5.643	MON	45	539	03/23/2007	08/15/2033
36291B-QX-8.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	26,099	115.8660	30,317	26,165	26,101	0	0	0	0	5.500	5.651	MON	120	1,439	03/23/2007	01/15/2034
36291G-XM-3.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	9,600	112.4150	10,820	9,625	9,601	0	0	0	0	5.500	5.648	MON	44	529	03/23/2007	05/15/2034
36291J-EU-0.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	11,396	112.6290	12,868	11,425	11,397	0	0	0	0	5.500	5.648	MON	52	628	03/23/2007	02/15/2034
36291L-D4-4.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	1,689	112.5980	1,872	1,663	1,682	0	(1)	0	0	6.000	5.856	MON	8	100	03/23/2007	07/15/2034
36291L-W9-2.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	10,905	112.4140	12,101	10,765	10,864	0	(6)	0	0	6.000	1.226	MON	54	646	03/23/2007	09/15/2034
36291M-JX-2.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	2,101	112.3380	2,323	2,068	2,092	0	(1)	0	0	6.000	5.866	MON	10	124	03/23/2007	09/15/2034
36291M-KH-5.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	1,082	112.3710	1,197	1,065	1,077	0	(1)	0	0	6.000	5.870	MON	5	64	03/23/2007	11/15/2034
36292M-FT-4.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	8,421	111.8690	8,548	7,641	8,318	0	(37)	0	0	5.000	3.355	MON	32	382	06/26/2017	04/15/2036
36295F-HU-1.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	11,698	112.8470	13,049	11,563	11,665	0	(5)	0	0	6.000	5.770	MON	58	694	08/01/2008	05/15/2037
36295K-4L-4.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	74,137	115.1780	77,574	67,352	73,672	0	(206)	0	0	5.000	3.490	MON	281	3,368	06/26/2017	11/15/2038
36295K-HG-1.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	563	111.0640	619	557	563	0	0	0	0	6.500	0.000	MON	3	36	06/01/2008	03/15/2038
36295M-6H-7.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	16,713	112.4130	17,063	15,179	16,586	0	(35)	0	0	5.000	2.248	MON	63	759	06/26/2017	01/15/2038
36295P-RJ-3.	GNMA PASS-THRU X SINGLE FAMILY.			4.	1.A	565	118.3100	666	563	565	0	0	0	0	6.000	6.064	MON	3	34	11/03/2008	12/15/2037



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SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8	9			12	13	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code					Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion									
362950-HL-7	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	262,970	114.6880	275,871	240,540	260,771	0	(443)	0	0	5.000	3.756	MON	1,002	12,027	11/01/2013	06/15/2040
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	23,864	113.0420	26,854	23,756	23,840	0	(4)	0	0	6.000	6.057	MON	119	1,425	09/01/2008	05/15/2038
38381R-PZ-6	GNMA REMIC TRUST 2019-023			4	1 A	3,486,648	105.6470	3,670,920	3,474,704	3,483,790	0	(1,417)	0	0	3.500	3.417	MON	10,135	121,615	02/01/2019	10/20/2048
38381R-QH-5	GNMA REMIC TRUST 2019-023			4	1 A	3,205,274	106.1340	3,379,183	3,183,883	3,200,936	0	(2,197)	0	0	3.500	3.323	MON	9,286	111,436	02/01/2019	07/20/2048
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2				1 A	519,297	104.4060	522,032	500,000	519,297	0	0	0	0	0.000	(0.130)	N/A	0	0	12/15/2020	02/15/2050
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						28,670,815	XXX	29,791,397	27,602,824	28,630,050	0	(13,767)	0	0	XXX	XXX	XXX	82,824	917,961	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						871,427,125	XXX	889,977,022	871,471,824	870,935,657	0	(94,987)	0	0	XXX	XXX	XXX	2,060,295	7,859,528	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
Y7276L-DE-5	KAZAKHSTAN REP 144A		C		2 C FE	1,471,400	118.1630	1,772,451	1,500,000	1,484,825	0	2,856	0	0	5.125	5.452	JJ	34,167	76,875	11/17/2015	07/21/2025
716540-B6-6	PETROLEOS MEXICANOS		C	1	3 B FE	2,285,143	101.9800	2,462,817	2,415,000	2,371,132	0	16,549	0	0	3.500	4.473	JJ	35,454	59,500	10/22/2020	01/30/2023
0699999 - Bonds - All Other Governments - Issuer Obligations						3,756,543	XXX	4,235,268	3,915,000	3,855,957	0	19,405	0	0	XXX	XXX	XXX	69,620	136,375	XXX	XXX
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments						3,756,543	XXX	4,235,268	3,915,000	3,855,957	0	19,405	0	0	XXX	XXX	XXX	69,620	136,375	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772K-KC-2	CONNECTICUT ST				1 E FE	320,000	109.4480	350,234	320,000	320,000	0	0	0	0	2.677	2.695	JJ	4,759	0	05/29/2020	07/01/2030
452152-GS-4	ILLINOIS ST				2 C FE	582,748	119.2260	596,130	500,000	574,682	0	(7,364)	0	0	7.350	5.036	JJ	18,375	29,584	03/30/2020	07/01/2035
452152-P2-1	ILLINOIS ST				2 C FE	1,144,240	112.3170	1,123,170	1,000,000	1,124,579	0	(16,214)	0	0	5.000	2.994	MN	8,333	50,000	10/16/2019	11/01/2029
452152-P9-6	ILLINOIS ST				2 C FE	568,620	113.9720	569,860	500,000	559,697	0	(7,745)	0	0	5.000	3.075	MN	4,167	25,000	11/05/2019	11/01/2027
452152-Q2-0	ILLINOIS ST				2 C FE	567,710	113.0420	565,210	500,000	559,038	0	(7,653)	0	0	5.000	3.095	MN	4,167	25,000	11/12/2019	11/01/2028
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						3,183,318	XXX	3,204,604	2,820,000	3,137,997	0	(38,975)	0	0	XXX	XXX	XXX	39,801	129,584	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						3,183,318	XXX	3,204,604	2,820,000	3,137,997	0	(38,975)	0	0	XXX	XXX	XXX	39,801	129,584	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167505-XC-5	CHICAGO ILL BRD ED				3 B FE	214,798	116.2760	209,297	180,000	209,297	1,682	(3,005)	0	0	5.000	2.833	JD	750	10,975	09/06/2019	12/01/2033
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						214,798	XXX	209,297	180,000	209,297	1,682	(3,005)	0	0	XXX	XXX	XXX	750	10,975	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						214,798	XXX	209,297	180,000	209,297	1,682	(3,005)	0	0	XXX	XXX	XXX	750	10,975	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	1 G FE	2,125,740	118.9960	2,445,368	2,055,000	2,112,829	0	(5,631)	0	0	4.263	3.910	MS	25,795	87,605	08/24/2018	09/15/2032
018444-AY-5	ALLEN TOWN PA NEIGHBORHOOD IMP			2	3 C FE	1,036,050	107.9660	1,079,660	1,000,000	1,025,009	0	(3,338)	0	0	5.000	4.593	MN	8,333	50,000	06/30/2017	05/01/2042
04052B-JZ-8	ARIZONA INDL DEV AUTH ED REV				3 C FE	171,442	108.3200	178,728	165,000	170,523	0	(719)	0	0	5.000	4.451	JJ	4,125	6,325	09/19/2019	07/01/2054
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL				1 C FE	110,000	107.8420	118,626	110,000	110,000	0	0	0	0	2.574	2.591	A0	708	2,871	09/20/2019	04/01/2031
084538-JB-4	BERKS CNTY PA MUN AUTH REV				3 A FE	612,365	111.2680	556,340	500,000	556,340	(42,367)	(13,658)	0	0	5.000	1.579	FA	10,417	11,806	02/12/2020	02/01/2040
08454A-AB-7	BERKS CNTY PA MUN AUTH UNIV RE				3 A FE	50,890	103.9230	46,765	45,000	46,765	(3,659)	(465)	0	0	5.000	3.425	A0	563	1,338	02/12/2020	10/01/2039
10623A-BV-8	BRAZOS TEX HIGHER ED AUTH INC				2 B FE	175,754	98.9180	173,107	175,000	175,699	0	(55)	0	0	3.000	2.972	A0	1,313	2,990	02/27/2020	04/01/2040
13054W-AC-1	CALIFORNIA POLLUTION CTL FING			2	2 C FE	1,629,960	105.6060	2,112,120	2,000,000	1,671,347	0	6,985	0	0	5.000	6.524	JJ	50,000	100,000	11/14/2013	11/21/2045
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE			4	1 C FE	2,162,819	150.8730	2,489,405	1,650,000	2,028,735	0	(27,666)	0	0	7.550	4.827	MN	15,918	124,575	06/26/2017	05/15/2040
14054C-CA-5	CAPITAL TR AGY FLA EDL FACS RE				2 C FE	64,180	109.2160	65,530	60,000	63,351	0	(542)	0	0	5.000	3.892	JD	133	3,000	06/14/2019	12/15/2049
14054C-CG-2	CAPITAL TR AGY FLA EDL FACS RE				3 A FE	319,313	108.9090	315,836	290,000	315,636	1,160	(2,728)	0	0	5.000	3.740	JJ	7,250	11,963	08/23/2019	07/01/2054



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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
154871-CP-0.	CENTRAL PLAINS ENERGY PROJ NEB.				2.A FE.	567,256		146,3870	410,000	561,622	0	(5,633)	0	0	5.000	2.627	MS	6,833	20,500	01/07/2020	09/01/2042
155498-KQ-0.	CENTRAL TEX REGL MOBILITY AUTH.				1.G FE.	652,183		114,6490	570,000	651,964	0	(219)	0	0	4.000	3.227	JJ	2,660	0	11/20/2020	01/01/2050
19648A-M4-4.	COLORADO HEALTH FACS AUTH REV.			2	1.A FE.	1,005,460		112,9600	1,000,000	1,001,647	0	(620)	0	0	5.625	5.628	JD	4,688	56,250	09/30/2013	06/01/2043
19648F-RZ-9.	COLORADO HEALTH FACS AUTH REV.				1.C FE.	550,000		104,7670	550,000	550,000	0	0	0	0	4.480	4.530	JD	4,244	0	10/16/2020	12/01/2040
246387-SV-7.	DELAWARE ST ECONOMIC DEV AUTH. DENVER COLO HEALTH & HOSP AUTH.				1.C FE.	330,535		101,4070	330,000	330,533	0	(2)	0	0	1.250	1.246	AO	160	0	11/30/2020	10/01/2045
24918E-EG-1.	DUKE UNIV N C REV.				2.B FE.	113,002		124,1620	90,000	110,318	0	(2,041)	0	0	5.000	2.210	JD	375	4,500	09/06/2019	12/01/2033
264416-AN-8.	FEDERAL HOME LN MTG CORP.				1.B FE.	299,903		145,3190	250,000	298,234	0	(1,669)	0	0	5.850	4.210	AO	3,656	14,625	03/20/2020	04/01/2037
3134GV-J6-6.	FEDERAL HOME LN MTG CORP.				1.A	20,027,000		100,2930	20,000,000	20,021,254	0	(5,746)	0	0	0.250	0.176	JD	3,194	25,000	08/11/2020	06/08/2022
3137EA-ES-4.	FEDERAL HOME LN MTG CORP.				1.A	12,764,663		100,2170	12,750,000	12,762,587	0	(2,075)	0	0	0.250	0.210	JD	443	15,938	08/03/2020	06/26/2023
3130A0-F7-0.	FEDERAL HOME LOAN BANKS				1.A	35,233,557		109,2520	34,505,000	34,781,804	0	(88,722)	0	0	3.375	3.111	JD	74,401	1,164,544	10/11/2018	12/08/2023
3130A0-XE-5.	FEDERAL HOME LOAN BANKS				1.A	15,066,786		109,6480	15,000,000	15,040,714	0	(11,959)	0	0	3.250	3.185	MS	153,021	487,500	10/11/2018	03/08/2024
3130A1-XJ-2.	FEDERAL HOME LOAN BANKS				1.A	26,187,460		109,1570	26,000,000	26,071,802	0	(19,542)	0	0	2.875	2.810	JD	35,299	747,500	08/19/2014	06/14/2024
3130A3-GE-8.	FEDERAL HOME LOAN BANKS				1.A	12,630,840		109,5250	12,000,000	12,268,736	0	(64,496)	0	0	2.750	2.167	JD	16,500	330,000	02/02/2015	12/13/2024
3130A4-CH-3.	FEDERAL HOME LOAN BANKS				1.A	26,600,940		108,2700	27,000,000	26,820,032	0	40,071	0	0	2.375	2.559	MS	190,594	641,250	03/11/2015	03/14/2025
3130A6-EU-7.	FEDERAL HOME LOAN BANKS				1.A	5,030,800		110,9200	5,000,000	5,015,687	0	(3,113)	0	0	2.750	2.696	MS	45,451	137,500	11/16/2015	09/02/2025
313373-ZY-1.	FEDERAL HOME LOAN BANKS				1.A	8,637,329		101,5500	8,500,000	8,523,662	0	(52,068)	0	0	3.625	3.013	JD	17,118	308,125	10/11/2018	06/11/2021
313383-OR-5.	FEDERAL HOME LOAN BANKS				1.A	9,076,481		107,4040	9,000,000	9,041,363	0	(16,093)	0	0	3.250	3.076	JD	17,875	292,500	10/11/2018	06/09/2023
313560-SG-4.	FEDERAL NATL MTG ASSN				1.A	59,919,053		100,2390	60,143,278	59,931,577	0	12,524	0	0	0.250	0.296	JJ	71,250	0	08/03/2020	07/10/2023
313560-Q8-9.	FEDERAL NATL MTG ASSN				1.A	15,652,336		100,9540	16,152,659	15,938,963	0	78,251	0	0	1.375	1.887	AO	51,333	220,000	03/28/2017	10/07/2021
3136G0-U6-6.	FEDERAL NATL MTG ASSN			2	1.A	2,834,528		107,3240	3,000,000	2,891,532	0	26,166	0	0	2.250	3.288	AO	11,438	67,500	10/11/2018	10/30/2024
3136G4-ZS-5.	FEDERAL NATL MTG ASSN				1.A	29,956,000		99,9600	29,943,875	29,956,000	0	0	0	0	0.400	0.400	JJ	53,588	0	07/15/2020	07/20/2023
45204E-FC-7.	ILLINOIS FIN AUTH REV. ILLINOIS ST TOLL HWY AUTH			2	1.B FE.	1,036,190		121,2210	1,000,000	1,024,288	0	(3,370)	0	0	5.000	4.593	FA	18,889	50,000	03/30/2017	02/15/2041
452252-PQ-6.	TOLL.				1.D FE.	212,068		128,7140	165,000	211,728	0	(340)	0	0	5.000	1.889	JJ	321	0	12/02/2020	01/01/2045
45506D-GW-9.	INDIANA ST FIN AUTH REV.			2	2.A FE.	1,823,045		107,0090	2,000,000	1,835,843	0	2,119	0	0	5.250	5.925	JJ	52,500	105,000	11/13/2013	01/01/2051
45506D-GX-7.	INDIANA ST FIN AUTH REV.			2	2.A FE.	933,340		107,7580	1,000,000	949,528	0	2,632	0	0	5.000	5.632	JJ	25,000	50,000	09/30/2013	07/01/2035
46246K-4T-6.	IOWA FIN AUTH REV.				2.B FE.	1,119,110		107,4210	1,000,000	1,103,143	0	(14,337)	0	0	5.000	3.224	MN	6,389	50,000	01/03/2020	05/15/2048
472682-RN-5.	JEFFERSON CNTY ALA SWR REV. KENTUCKY PUB TRANSN			2	3.B FE.	3,163,200		119,0700	3,000,000	3,113,561	0	(11,025)	0	0	7.000	6.475	AO	52,500	210,000	02/07/2014	10/01/2051
491397-AB-1.	INFRASTRUC.			2	2.C FE.	2,501,750		110,0600	2,500,000	2,500,555	0	(201)	0	0	5.750	5.823	JJ	71,875	143,750	01/03/2014	07/01/2049
531127-AC-2.	LIBERTY N Y DEV CORP REV. LOWER ALA GAS DIST GAS PROJ RE.				1.G FE.	1,403,460		145,2990	1,000,000	1,383,691	0	(19,769)	0	0	5.250	2.204	AO	13,125	52,500	02/06/2020	10/01/2035
547804-AE-4.	MASSACHUSETTS EDL FING AUTH				1.G FE.	864,868		149,4630	590,000	863,656	0	(1,211)	0	0	5.000	2.194	MS	9,833	0	11/20/2020	09/01/2046
57563R-RE-1.	ED.				1.C FE.	235,000		101,6930	235,000	235,000	0	0	0	0	3.605	3.637	JJ	1,435	0	10/23/2020	07/01/2036
58611Y-AF-1.	MEMPHIS-SHELBY CNTY TENN INDL METROPOLITAN WASH D C ARPTS AU.			2	3.B FE.	189,306		95,4200	175,000	166,985	(20,410)	(1,642)	0	0	5.200	3.993	JJ	4,550	9,100	10/31/2019	07/01/2037
592643-BM-1.	MIAMI-DADE CNTY FLA AVIATION				1.G FE.	1,405,050		125,3800	1,500,000	1,422,726	0	1,804	0	0	6.500	7.109	AO	24,375	97,500	10/29/2013	10/01/2041
59333P-4P-0.	MIAMI-DADE CNTY FLA SEAPORT				1.F FE.	140,000		110,2650	140,000	140,000	0	0	0	0	3.275	3.302	AO	1,146	4,585	05/10/2019	10/01/2029
59335K-AT-4.	RE.			2	1.G FE.	1,045,190		113,6940	1,000,000	1,014,864	0	(4,883)	0	0	6.000	5.485	AO	15,000	60,000	09/11/2013	10/01/2038
613520-MF-9.	MONTGOMERY CNTY OHIO HOSP REV.				2.A FE.	609,900		120,6490	500,000	597,979	0	(9,738)	0	0	5.000	2.537	MN	3,194	25,000	10/09/2019	11/15/2037
626207-Z5-6.	MUNICIPAL ELEC AUTH GA.				1.F FE.	543,335		120,4250	450,000	543,078	0	(257)	0	0	5.000	2.025	JJ	11,250	0	12/23/2020	01/01/2056
64542Q-BK-8.	NEW HOPE CULTURAL ED FACS FIN. NEW JERSEY ECONOMIC DEV AUTH R.				3.A FE.	238,495		109,2130	215,000	234,808	2,258	(2,638)	0	0	5.000	3.453	FA	4,061	10,332	08/21/2019	08/15/2051
64577B-7M-0.	NEW JERSEY ECONOMIC DEV AUTH				2.A FE.	1,169,880		122,4580	1,000,000	1,154,213	0	(14,788)	0	0	5.000	3.045	JD	2,222	53,611	12/13/2019	06/15/2037
64577B-7N-8.	NEW JERSEY ECONOMIC DEV AUTH				2.A FE.	1,162,520		122,1350	1,000,000	1,147,446	0	(14,081)	0	0	5.000	3.126	JD	2,222	53,611	12/05/2019	06/15/2038
64577B-7Y-0.	NEW JERSEY ECONOMIC DEV AUTH				2.A FE.	320,936		124,3650	275,000	316,454	0	(3,967)	0	0	5.000	3.086	JD	611	14,743	11/13/2019	06/15/2034
64577B-8L-1.	NEW JERSEY ECONOMIC DEV AUTH				2.A FE.	434,848		102,3650	435,000	434,856	0	8	0	0	3.920	3.962	JD	758	18,284	12/02/2019	06/15/2034



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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
64577B-L2-8.	NEW JERSEY ECONOMIC DEV AUTH R				2.A FE	283,613	118.4700	284,328	240,000	278,634	0	(4,979)	0	0	5.000	2.316	JD	533	12,000	02/05/2020	06/15/2033
645918-2C-6.	NEW JERSEY ECONOMIC DEV AUTH R			2	2.B FE	2,897,130	110.9270	3,327,810	3,000,000	2,903,675	0	1,085	0	0	5.625	5.936	JJ	84,375	168,750	11/06/2013	01/01/2052
645918-2A-0.	NEW JERSEY ECONOMIC DEV AUTH REV			2	2.B FE	27,690	110.6490	27,662	25,000	26,145	0	(356)	0	0	5.125	3.534	JJ	641	1,281	05/19/2016	01/01/2034
646080-VE-8.	NEW JERSEY ST HIGHER ED ASSIST				1.B FE	293,605	125.9750	314,938	250,000	290,804	0	(2,801)	0	0	5.000	2.715	JD	1,042	6,215	05/21/2020	12/01/2028
646108-YC-8.	NEW JERSEY ST HSG & MTG FIN AG				1.D FE	1,100,000	111.0080	1,221,088	1,100,000	1,100,000	0	0	0	0	3.950	3.989	MN	7,242	43,450	09/07/2018	11/01/2043
646136-4F-5.	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	535,340	122.0600	610,300	500,000	528,794	0	(2,999)	0	0	5.000	4.186	JD	1,111	25,000	10/04/2018	12/15/2034
646136-4G-3.	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	66,069	121.6380	66,901	55,000	64,630	0	(1,079)	0	0	5.000	2.570	JD	122	2,750	08/29/2019	12/15/2035
646136-5E-7.	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	1,179,300	122.4500	1,224,500	1,000,000	1,158,116	0	(17,535)	0	0	5.000	2.791	JD	2,222	50,000	10/15/2019	06/15/2033
646136-5R-8.	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	754,305	117.4340	769,193	655,000	742,564	0	(9,570)	0	0	5.000	3.116	JD	1,456	32,750	10/08/2019	06/15/2050
646136-6R-7.	NEW JERSEY ST TRANSN TR FD AUT				2.A FE	1,760,000	105.1260	1,839,705	1,750,000	1,759,620	0	(380)	0	0	4.081	4.077	JD	3,174	70,822	01/08/2020	06/15/2039
64971P-KM-6.	NEW YORK N Y CITY INDL DEV AGY				2.A FE	339,784	104.3560	339,157	325,000	339,709	0	(75)	0	0	3.000	2.486	MS	2,302	0	12/11/2020	03/01/2049
64971X-JD-1.	TRANSITIONAL				1.A FE	1,699,847	111.6690	1,898,373	1,700,000	1,699,875	0	16	0	0	2.980	3.003	MN	8,443	50,660	03/27/2019	11/01/2027
64990B-YQ-0.	NEW YORK ST DORM AUTH REV			2	1.C FE	25,024	110.9910	27,748	25,000	25,009	0	(4)	0	0	5.000	5.046	MN	208	1,250	05/01/2016	05/01/2027
64990B-YR-8.	NEW YORK ST DORM AUTH REV			2	1.A	14,552	110.9910	16,649	15,000	14,693	0	33	0	0	5.000	5.412	MN	125	750	05/01/2016	05/01/2028
64990B-ZF-3.	NEW YORK ST DORM AUTH REV			2	2.C	785,790	106.8560	865,534	810,000	793,440	0	1,802	0	0	5.000	5.412	MN	6,750	40,500	05/01/2016	05/01/2028
64990F-QZ-0.	NEW YORK ST DORM AUTH ST PERS				1.C FE	2,053,000	113.3660	2,267,320	2,000,000	2,049,651	0	(3,349)	0	0	3.027	2.804	FA	22,871	37,333	01/06/2020	02/15/2033
650036-AW-6.	NEW YORK ST URBAN DEV CORP REV				1.C FE	1,000,000	102.8380	1,028,380	1,000,000	1,000,000	0	0	0	0	1.777	1.785	MS	5,232	3,949	06/18/2020	03/15/2028
650116-DS-2.	NEW YORK TRANSN DEV CORP SPL F				1.E FE	182,999	125.4000	188,100	150,000	182,710	0	(289)	0	0	5.000	2.519	JD	625	0	11/25/2020	12/01/2037
658262-GN-4.	NORTH CAROLINA ST ED ASSISTANC				1.F FE	288,562	121.0040	290,410	240,000	286,405	0	(2,156)	0	0	5.000	2.459	JD	1,000	4,033	07/24/2020	06/01/2029
677632-MV-0.	OHIO ST UNIV GEN RCPTS				1.C FE	545,385	138.4030	692,015	500,000	544,263	0	(1,122)	0	0	4.910	4.281	JD	2,046	24,550	03/23/2020	06/01/2040
67884X-CP-0.	OKLAHOMA DEV FIN AUTH HEALTH S				3.A FE	1,149,330	116.1230	1,161,230	1,000,000	1,131,628	21,041	(15,213)	0	0	5.450	3.467	FA	20,589	54,500	11/01/2019	08/15/2028
70878C-AD-7.	PENNSYLVANIA HIGHER ED ASSISTA				1.F FE	961,513	122.3060	996,794	815,000	950,775	0	(10,738)	0	0	5.000	2.539	JD	3,396	28,525	05/07/2020	06/01/2028
70878C-AG-0.	PENNSYLVANIA HIGHER ED ASSISTA				2.B FE	255,000	100.0140	255,036	255,000	255,000	0	0	0	0	3.000	3.023	JD	638	5,355	02/28/2020	06/01/2047
71885F-DP-9.	PHOENIX ARIZ INDL DEV AUTH ED			2	3.B FE	251,978	108.2100	270,525	250,000	250,988	0	(192)	0	0	5.000	4.961	JJ	6,250	12,500	03/20/2015	07/01/2045
744396-EZ-1.	PUBLIC FIN AUTH WIS CHARTER SC				3.B FE	491,535	108.5030	488,264	450,000	486,193	0	(4,826)	0	0	5.000	3.641	JJ	10,375	13,438	11/22/2019	07/15/2039
744434-CW-9.	PUBLIC PWR GENERATION AGY NEB			1	1.G FE	1,180,147	147.9550	1,405,573	950,000	1,151,184	0	(7,701)	0	0	7.242	4.841	JJ	34,400	68,799	06/26/2017	01/01/2041
79575E-AR-9.	SALT VERDE FINL CORP SR GAS RE				2.A FE	118,802	134.4460	121,001	90,000	116,869	0	(1,933)	0	0	5.000	1.974	JD	375	4,500	02/11/2020	12/01/2032
79575E-AS-7.	SALT VERDE FINL CORP SR GAS RE				2.A FE	687,392	142.6650	713,325	500,000	682,816	0	(4,576)	0	0	5.000	2.163	JD	2,083	18,125	11/23/2020	12/01/2037
83703F-LN-0.	SOUTH CAROLINA JOBS-ECONOMIC D				1.G FE	564,162	120.2770	583,343	485,000	563,817	0	(345)	0	0	5.000	3.881	MN	4,042	0	11/12/2020	05/01/2043
838530-NL-3.	SOUTH JERSEY PORT CORP N J REV				3.A FE	273,237	134.8950	276,535	205,000	269,812	0	(3,144)	0	0	7.365	4.410	JJ	7,549	13,625	12/18/2020	01/01/2040
838530-RG-0.	SOUTH JERSEY PORT CORP N J REV			2	2.A FE	127,510	113.5180	136,222	120,000	125,523	0	(665)	0	0	5.000	4.278	JJ	3,000	6,000	11/17/2017	01/01/2042
838536-LM-0.	SOUTH JERSEY TRANSN AUTH N J T				2.A FE	64,343	124.9260	68,709	55,000	64,178	0	(166)	0	0	5.000	3.048	MN	474	0	10/16/2020	11/01/2045



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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
84129N-HL-6.	SOUTHCENTRAL PA GEN AUTH REV. STOCKTON CALIF PUB FING AUTH				1.D FE.	537,140	115.9120	579,560	500,000	523,241	0	(6,290)	0	0	5.000	3.575	JD	2,083	25,000	09/28/2018	06/01/2044
861398-BE-4.	TEXAS MUN GAS ACQUISITION & SU.			2.	1.G FE.	2,307,551	116.5460	2,505,739	2,150,000	2,202,311	0	(17,226)	0	0	6.250	5.358	A0	33,594	134,375	11/15/2013	10/01/2040
88256H-AT-5.	TEXAS TRANSN COMMN CENT TEX TP.			2.	2.A FE.	953,930	107.0280	1,070,280	1,000,000	967,192	0	2,147	0	0	5.000	5.474	JD	2,222	50,000	10/01/2013	12/15/2031
88283K-BK-3.	UNIV CALIF REGTS MED CTR				1.F FE.	1,000,000	100.9420	1,009,420	1,000,000	1,000,000	0	0	0	0	1.980	1.990	FA	7,480	8,800	02/21/2020	08/15/2042
913366-KB-5.	POOLE UNIVERSITY MASS BLDG AUTH				1.D FE.	230,454	106.1290	318,387	300,000	231,342	0	888	0	0	3.006	4.450	MN	1,152	6,263	03/19/2020	05/15/2050
914440-SU-7.	PROJ. UNIVERSITY MASS BLDG AUTH REV.				1.C FE.	439,000	106.3190	531,595	500,000	439,777	0	777	0	0	3.544	4.306	MN	2,953	13,684	03/19/2020	11/01/2050
914437-UT-3.	UNIVERSITY VA UNIV REV.				1.C FE.	223,920	107.0000	267,500	250,000	224,405	0	485	0	0	3.504	4.231	MN	1,460	6,765	03/19/2020	11/01/2044
915217-WX-7.	UTAH TRAN AUTH SALES TAX REV.			1,2.	1.A FE.	100,000	133.2820	133,282	100,000	100,000	0	0	0	0	4.179	4.223	MS	1,393	4,179	09/21/2017	09/01/2117
917565-LB-7.	VERMONT ST STUDENT ASSISTANCE				1.C FE.	301,538	144.8520	362,130	250,000	299,732	0	(1,806)	0	0	5.937	4.204	JD	660	14,843	03/20/2020	06/15/2039
92428C-MG-6.	VIRGINIA SMALL BUSINESS FING A.			2.	1.F FE.	340,333	125.1990	356,817	285,000	337,659	0	(2,674)	0	0	5.000	2.785	JD	633	6,769	06/12/2020	06/15/2030
928104-LK-2.	VIRGINIA ST HSG DEV AUTH.				2.C FE.	496,460	104.7290	528,881	505,000	497,559	0	182	0	0	5.500	5.699	JJ	13,888	27,775	11/26/2013	01/01/2042
92812V-TZ-9.	WASHINGTON ST HEALTH CARE				1.B FE.	998,750	112.7550	1,127,550	1,000,000	998,818	0	33	0	0	4.100	4.150	JD	3,417	41,000	11/15/2018	12/01/2043
93978H-WB-7.	FACS. WASHINGTON ST HEALTH CARE				2.A FE.	587,405	128.1590	615,163	480,000	576,632	0	(10,028)	0	0	5.000	2.406	FA	10,000	22,667	12/04/2019	08/01/2032
93978H-WC-5.	FACS.				2.A FE.	923,471	127.5540	963,033	755,000	906,924	0	(15,765)	0	0	5.000	2.407	FA	15,729	35,653	12/13/2019	08/01/2033
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						343,543,004	XXX	361,104,158	338,731,000	342,383,779	(41,979)	(403,021)	0	0	XXX	XXX	XXX	1,551,286	7,142,899	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128ME-WV-9.	FHLMC GIANT MBS GOLD COMB 15.			4.	1.A	349,594	106.2470	368,556	346,884	349,317	0	(212)	0	0	2.500	2.322	MON	723	8,672	07/24/2019	07/01/2031
3128MM-V8-3.	FHLMC GIANT MBS GOLD COMB 15.			4.	1.A	101,773	107.2870	105,881	98,689	101,548	0	(163)	0	0	3.500	2.679	MON	288	3,454	06/14/2019	03/01/2032
31307J-VS-9.	FHLMC PC GOLD 15 YR			4.	1.A	131,654	106.5820	137,484	128,994	130,860	0	(201)	0	0	2.500	2.082	MON	269	3,225	06/26/2017	10/01/2029
31307L-FA-1.	FHLMC PC GOLD 15 YR			4.	1.A	130,894	106.2320	136,245	128,253	130,116	0	(195)	0	0	2.500	2.071	MON	267	3,206	06/26/2017	12/01/2029
31307L-GD-4.	FHLMC PC GOLD 15 YR			4.	1.A	35,713	105.0930	36,788	35,005	35,509	0	(53)	0	0	2.500	2.096	MON	73	875	06/26/2017	12/01/2029
31307L-H4-3.	FHLMC PC GOLD 15 YR			4.	1.A	37,404	105.1910	38,576	36,672	37,191	0	(54)	0	0	2.500	2.106	MON	76	917	06/26/2017	12/01/2029
31307L-Q5-0.	FHLMC PC GOLD 15 YR			4.	1.A	82,649	105.7460	85,633	80,980	82,140	0	(132)	0	0	2.500	2.060	MON	169	2,025	06/26/2017	01/01/2030
31307L-RF-7.	FHLMC PC GOLD 15 YR			4.	1.A	169,853	106.2270	176,818	166,452	168,887	0	(243)	0	0	2.500	2.079	MON	347	4,161	06/26/2017	01/01/2030
31307L-SV-1.	FHLMC PC GOLD 15 YR			4.	1.A	183,632	106.2380	190,947	179,735	182,502	0	(281)	0	0	2.500	2.046	MON	374	4,493	02/18/2015	01/01/2030
31294N-UB-3.	FHLMC PC GOLD CASH 15			4.	1.A	30,645	105.5270	31,687	30,027	30,420	0	(54)	0	0	2.500	2.024	MON	63	751	06/26/2017	02/01/2028
3128P7-NZ-2.	FHLMC PC GOLD CASH 20			4.	1.A	98,439	113.4830	102,056	89,931	96,969	0	(444)	0	0	5.000	2.117	MON	375	4,497	06/26/2017	06/01/2030
31335H-3M-3.	FHLMC PC GOLD CASH 20			4.	1.A	65,784	110.4370	66,371	60,098	63,020	0	(843)	0	0	5.000	1.142	MON	250	3,005	06/26/2017	03/01/2024
3132KE-JK-2.	FHLMC PC GOLD C1 15YR			4.	1.A	70,690	105.5290	73,098	69,268	70,212	0	(117)	0	0	2.500	2.036	MON	144	1,732	06/26/2017	09/01/2028
3132L5-VF-7.	FHLMC PC GOLD C1 30YR			4.	1.A	133,624	109.2290	137,491	125,875	133,122	0	(80)	0	0	4.000	2.362	MON	420	5,035	09/03/2015	11/01/2043
3128MB-2F-3.	FHLMC PC GOLD COMB 15			4.	1.A	40,825	103.9160	39,596	38,104	38,711	0	(261)	0	0	5.500	3.620	MON	175	2,096	11/13/2009	10/01/2023
3128MF-CN-6.	FHLMC PC GOLD COMB 15			4.	1.A	168,160	105.0260	186,583	177,653	169,769	0	555	0	0	2.000	3.131	MON	296	3,553	06/28/2018	01/01/2032
3128MM-VC-4.	FHLMC PC GOLD COMB 15			4.	1.A	134,655	107.2010	137,929	128,664	133,622	0	(355)	0	0	3.500	2.373	MON	375	4,503	06/26/2017	08/01/2031
3128K8-FH-4.	FHLMC PC GOLD COMB 30			4.	1.A	136,549	116.3410	144,151	123,904	135,350	0	(386)	0	0	5.000	2.442	MON	516	6,195	06/26/2017	10/01/2035
3128L9-NE-9.	FHLMC PC GOLD COMB 30			4.	1.A	72,987	116.3150	77,243	66,408	72,603	0	(127)	0	0	5.000	2.421	MON	277	3,320	06/26/2017	04/01/2038
3128M6-ED-6.	FHLMC PC GOLD COMB 30			4.	1.A	44,301	116.2960	46,863	40,296	44,021	0	(91)	0	0	5.000	2.366	MON	168	2,015	06/26/2017	03/01/2038
3128M7-UU-8.	FHLMC PC GOLD COMB 30			4.	1.A	65,479	111.8410	67,659	60,496	65,136	0	(97)	0	0	4.500	2.374	MON	227	2,722	06/26/2017	11/01/2039
3128MJ-2M-1.	FHLMC PC GOLD COMB 30			4.	1.A	426,619	106.0860	438,335	413,190	426,120	0	(76)	0	0	3.500	2.329	MON	1,205	14,462	08/04/2017	09/01/2047
3128MJ-2R-0.	FHLMC PC GOLD COMB 30			4.	1.A	3,849,857	104.9280	4,141,004	3,946,516	3,851,538	0	669	0	0	3.000	3.873	MON	9,866	118,395	01/14/2019	10/01/2047
3128MJ-2U-3.	FHLMC PC GOLD COMB 30			4.	1.A	237,918	109.1700	251,578	230,446	237,863	0	(37)	0	0	4.500	3.343	MON	864	10,370	12/17/2018	10/01/2047
3128MJ-6H-8.	FHLMC PC GOLD COMB 30			4.	1.A	906,630	105.5360	942,318	892,888	906,619	0	(56)	0	0	3.500	2.880	MON	2,604	31,251	05/15/2019	04/01/2049
3128MJ-SN-1.	FHLMC PC GOLD COMB 30			4.	1.A	193,820	106.5710	204,211	191,619	193,672	0	(33)	0	0	3.000	2.698	MON	479	5,749	06/26/2017	03/01/2043
3128MJ-X5-4.	FHLMC PC GOLD COMB 30			4.	1.A	275,821	108.5090	285,081	262,726	275,369	0	(93)	0	0	4.000	2.489	MON	876	10,509	12/01/2017	03/01/2046
3128MJ-XF-2.	FHLMC PC GOLD COMB 30			4.	1.A	210,726	108.4850	227,929	210,102	211,381	0	(11)	0	0	4.000	3.825	MON	700	8,404	10/18/2018	11/01/2045
3128MJ-XY-1.	FHLMC PC GOLD COMB 30			4.	1.A	655,649	108.3410	676,610	624,521	654,557	0	(221)	0	0	4.000	2.489	MON	2,082	24,981	12/01/2017	02/01/2046
3128MJ-Z4-5.	FHLMC PC GOLD COMB 30			4.	1.A	1,485,332	107.5220	1,514,700	1,408,732	1,486,618	0	(421)	0	0	4.000	1.914	MON	4,696	56,349	08/10/2017	05/01/2047



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128MJ-ZP-8..	FHLMC PC GOLD COMB 30..			4..	1.A	251,720	107.6420	264,509	245,731	251,640	0	(32)	0	0	4.000	3.066	MON	819	9,829	02/06/2019	02/01/2047
3128MJ-ZS-2..	FHLMC PC GOLD COMB 30..			4..	1.A	402,526	108.3530	415,440	383,415	401,948	0	(101)	0	0	4.000	2.162	MON	1,278	15,337	12/01/2017	03/01/2047
312936-6H-5..	FHLMC PC GOLD COMB 30..			4..	1.A	259,810	116.3190	290,586	249,817	258,804	0	(179)	0	0	5.000	4.007	MON	1,041	12,491	01/26/2010	11/01/2039
312936-SR-9..	FHLMC PC GOLD COMB 30..			4..	1.A	10,754	116.3240	11,776	10,123	10,670	0	(10)	0	0	5.000	3.520	MON	42	506	07/16/2010	11/01/2039
312937-BL-8..	FHLMC PC GOLD COMB 30..			4..	1.A	80,026	116.3210	89,507	76,948	79,730	0	(52)	0	0	5.000	4.012	MON	321	3,847	01/26/2010	11/01/2039
312939-ZJ-3..	FHLMC PC GOLD COMB 30..			4..	1.A	1,227,617	110.9410	1,251,988	1,128,519	1,221,623	0	(1,764)	0	0	4.500	2.202	MON	4,232	50,783	08/20/2015	02/01/2040
312941-UZ-8..	FHLMC PC GOLD COMB 30..			4..	1.A	71,030	114.3430	73,981	64,701	70,722	0	(96)	0	0	5.000	2.519	MON	270	3,235	06/26/2017	08/01/2040
31296U-SS-1..	FHLMC PC GOLD COMB 30..			4..	1.A	49,164	116.3310	59,472	51,123	49,496	0	49	0	0	5.000	0.000	MON	213	2,556	03/23/2007	03/01/2034
31297E-UZ-7..	FHLMC PC GOLD COMB 30..			4..	1.A	23,107	111.8510	26,725	23,894	23,218	0	16	0	0	5.500	0.000	MON	110	1,314	09/13/2004	09/01/2034
3132XC-RX-5..	FHLMC PC GOLD COMB 30..			4..	1.A	859,122	110.3140	928,936	842,083	858,822	0	(102)	0	0	4.000	3.222	MON	2,807	33,683	12/06/2018	01/01/2047
31335A-KS-6..	FHLMC PC GOLD COMB 30..			4..	1.A	1,032,538	110.9690	1,098,330	989,761	1,030,707	0	(356)	0	0	3.500	2.140	MON	2,887	34,642	06/26/2017	07/01/2045
31335B-AU-0..	FHLMC PC GOLD COMB 30..			4..	1.A	2,515,497	110.2880	2,696,134	2,444,641	2,522,527	0	(477)	0	0	4.500	3.341	MON	9,167	110,009	10/11/2018	09/01/2046
31335B-NG-7..	FHLMC PC GOLD COMB 30..			4..	1.A	2,729,061	112.1750	2,897,022	2,582,580	2,730,919	0	(1,581)	0	0	4.500	2.287	MON	9,685	116,216	02/27/2018	12/01/2045
31335B-U3-8..	FHLMC PC GOLD COMB 30..			4..	1.A	134,702	111.5970	144,120	129,143	135,129	0	(25)	0	0	5.000	3.220	MON	538	6,457	10/22/2018	02/01/2048
31335C-DT-8..	FHLMC PC GOLD COMB 30..			4..	1.A	511,702	109.4210	540,405	493,876	511,714	0	(74)	0	0	4.000	2.601	MON	1,646	19,755	03/20/2019	06/01/2048
31326G-A4-7..	FHLMC PC GOLD PC 30YR..			4..	1.A	1,966,790	112.3610	2,091,573	1,861,472	1,962,338	0	(1,499)	0	0	4.500	3.000	MON	6,981	83,766	06/26/2017	08/01/2041
31326R-L6-6..	FHLMC PC GOLD PC 30YR..			4..	1.A	545,652	108.4490	569,614	525,238	544,324	0	(305)	0	0	3.500	2.455	MON	1,532	18,383	06/26/2017	02/01/2042
31326S-5M-7..	FHLMC PC GOLD PC 30YR..			4..	1.A	323,447	110.5530	334,408	302,486	322,316	0	(294)	0	0	4.000	2.242	MON	1,008	12,099	06/26/2017	04/01/2042
31326U-KS-2..	FHLMC PC GOLD PC 30YR..			4..	1.A	1,168,078	107.6040	1,278,373	1,188,034	1,168,746	0	239	0	0	3.500	4.013	MON	3,465	41,581	10/10/2018	06/01/2042
3132HM-KF-7..	FHLMC PC GOLD PC 30YR..			4..	1.A	570,853	108.9010	614,296	564,085	569,909	0	(108)	0	0	3.000	2.732	MON	1,410	16,923	11/01/2013	09/01/2042
3132HR-FV-7..	FHLMC PC GOLD PC 30YR..			4..	1.A	132,983	108.5680	142,341	131,108	132,852	0	(30)	0	0	3.000	2.620	MON	328	3,933	06/26/2017	01/01/2043
3132QM-YR-6..	FHLMC PC GOLD PC 30YR..			4..	1.A	52,339	108.5220	56,060	51,657	52,304	0	(7)	0	0	3.000	2.568	MON	129	1,550	06/26/2017	02/01/2045
3132QS-WK-0..	FHLMC PC GOLD PC 30YR..			4..	1.A	825,846	107.0470	860,774	804,110	824,947	0	(174)	0	0	3.500	2.642	MON	2,345	28,144	06/26/2017	09/01/2045
3132QU-WF-6..	FHLMC PC GOLD PC 30YR..			4..	1.A	900,793	108.0850	964,757	892,591	900,358	0	(85)	0	0	3.000	2.700	MON	2,231	26,778	06/26/2017	12/01/2045
3132WG-YX-9..	FHLMC PC GOLD PC 30YR..			4..	1.A	47,540	105.1180	49,574	47,161	47,522	0	(4)	0	0	3.000	2.744	MON	118	1,415	06/26/2017	10/01/2046
3132Y3-B3-7..	FHLMC PC GOLD PC 30YR..			4..	1.A	2,176,011	106.6420	2,319,453	2,174,991	2,175,961	0	(14)	0	0	4.000	3.989	MON	7,250	87,000	12/01/2018	10/01/2048
3132Y3-WH-3..	FHLMC PC GOLD PC 30YR..			4..	1.A	169,531	106.6170	180,664	169,451	169,527	0	(1)	0	0	4.000	3.989	MON	565	6,778	12/01/2018	11/01/2048
3137F3-CW-2..	FHLMC REMIC SERIES 4768..			4..	1.A	2,024,909	100.2950	2,041,084	2,035,084	2,023,273	0	(1,635)	0	0	0.459	0.641	MON	415	5,506	05/19/2020	03/15/2048
3137FU-KP-8..	FHLMC REMIC SERIES 4989..			4..	1.A	786,601	100.1210	791,390	790,430	786,938	0	337	0	0	0.499	0.609	MON	655	1,696	06/22/2020	08/15/2040
3137FU-KQ-6..	FHLMC REMIC SERIES 4989..			4..	1.A	789,810	100.1170	794,585	793,654	790,149	0	339	0	0	0.499	0.610	MON	658	1,703	06/22/2020	10/15/2040
3137FL-MW-1..	FHLMC REMIC SERIES K-090..			4..	1.A	308,980	117.5350	352,605	300,000	306,593	0	(1,291)	0	0	3.492	2.833	MON	873	10,476	04/02/2019	03/25/2029
3137FN-AG-5..	FHLMC REMIC SERIES K-095..			4.6..	1.A	236,242	7.0590	234,522	0	231,600	0	(4,642)	0	0	0.948	(19.893)	MON	2,626	2,626	11/16/2020	06/25/2029
3137FR-UL-3..	FHLMC REMIC SERIES K-105..			4.6..	1.A	1,239,823	11.9670	1,237,402	0	1,217,946	0	(21,877)	0	0	1.523	(18.658)	MON	13,123	26,762	11/17/2020	01/25/2030
3137FT-ZS-9..	FHLMC REMIC SERIES K-110..			4.6..	1.A	1,688,145	13.2420	1,698,527	0	1,532,816	0	(155,329)	0	0	1.698	(14.869)	MON	18,151	105,367	12/03/2020	04/25/2030
3137F8-3S-0..	FHLMC REMIC SERIES K-121..			4.6..	1.A	218,696	8.4670	220,143	0	215,270	0	(3,426)	0	0	1.029	(15.962)	MON	2,229	0	12/02/2020	10/25/2030
3137FK-KN-5..	FHLMC REMIC SERIES K-1509..			4..	1.A	496,150	122.9820	598,922	487,000	493,459	0	(1,229)	0	0	3.950	3.607	MON	1,603	19,237	12/11/2018	11/25/2030
3137FW-HG-8..	FHLMC REMIC SERIES K-1517..			4.6..	1.A	422,391	15.2020	440,796	0	411,712	0	(10,679)	0	0	1.334	(10.990)	MON	3,223	6,712	10/20/2020	07/25/2035
3137BY-PS-3..	FHLMC REMIC SERIES K-726..			4.6..	1.A	392,156	2.2960	155,699	0	126,971	0	(75,199)	0	0	0.880	(21.641)	MON	4,970	91,712	06/22/2017	04/25/2024
3137F7-2D-6..	FHLMC REMIC SERIES K-740..			4.6..	1.A	229,155	4.5100	225,444	0	221,990	0	(7,165)	0	0	0.761	(22.149)	MON	3,171	3,177	11/13/2020	09/25/2027
3137FH-Q2-2..	FHLMC REMIC SERIES K-C02..			4..	1.A	3,003,866	107.4390	3,276,896													



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	INT	YEAR	3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	Actual Cost	8	9	Par Value	Book/ Adjusted Carrying Value	12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21	22
				Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value												Acquired	Stated Contractual Maturity Date
3138A2-VU-0..	FNMA PASS-THRU	INT	15			4..	1.A	179,084	106.1330	182,757	172,196	176,533	0	(906)	0	0	3.500	2.197	MON	502	6,027	12/01/2017	12/01/2025
3138AM-K2-0..	FNMA PASS-THRU	INT	15			4..	1.A	39,033	106.3930	39,455	37,084	38,424	0	(198)	0	0	4.000	1.967	MON	124	1,483	06/26/2017	07/01/2026
3138EJ-KC-1..	FNMA PASS-THRU	INT	15			4..	1.A	42,979	106.1070	43,392	40,895	42,258	0	(234)	0	0	4.000	1.923	MON	136	1,636	06/26/2017	08/01/2026
3138W7-TX-2..	FNMA PASS-THRU	INT	15			4..	1.A	290,996	105.0940	294,733	280,447	286,215	0	(779)	0	0	2.500	1.751	MON	584	7,011	03/21/2013	03/01/2028
3138WA-VM-6..	FNMA PASS-THRU	INT	15			4..	1.A	71,551	104.8410	77,416	73,841	72,463	0	149	0	0	2.000	2.584	MON	123	1,477	02/01/2014	09/01/2028
3138WV-BT-7..	FNMA PASS-THRU	INT	15			4..	1.A	303,807	105.0200	318,287	303,073	303,501	0	(95)	0	0	2.000	1.929	MON	505	6,061	06/26/2017	08/01/2028
3138XJ-AU-1..	FNMA PASS-THRU	INT	15			4..	1.A	628,458	107.0700	634,989	593,058	618,110	0	(2,827)	0	0	3.500	2.197	MON	1,730	20,757	06/26/2017	12/01/2028
3138XY-T6-1..	FNMA PASS-THRU	INT	15			4..	1.A	97,409	105.0040	97,849	93,186	96,246	0	(307)	0	0	3.000	1.940	MON	233	2,796	12/01/2016	07/01/2029
3138YS-FB-7..	FNMA PASS-THRU	INT	15			4..	1.A	280,008	107.0880	282,301	263,615	276,408	0	(1,151)	0	0	3.500	2.269	MON	769	9,227	07/28/2016	06/01/2030
3140EB-V6-5..	FNMA PASS-THRU	INT	15			4..	1.A	336,460	105.1390	338,292	321,757	333,369	0	(912)	0	0	3.000	1.997	MON	804	9,653	06/26/2017	03/01/2031
3140EU-X3-8..	FNMA PASS-THRU	INT	15			4..	1.A	285,780	105.1460	287,460	273,392	282,783	0	(766)	0	0	3.000	2.036	MON	683	8,202	12/01/2016	02/01/2031
3140EV-PA-9..	FNMA PASS-THRU	INT	15			4..	1.A	55,507	105.1000	55,809	53,101	54,946	0	(145)	0	0	3.000	2.044	MON	133	1,593	12/01/2016	01/01/2031
3140EY-3T-6..	FNMA PASS-THRU	INT	15			4..	1.A	34,904	105.0030	35,062	33,391	34,566	0	(90)	0	0	3.000	2.033	MON	83	1,002	12/01/2016	03/01/2031
3140F3-7A-0..	FNMA PASS-THRU	INT	15			4..	1.A	282,453	105.1360	284,087	270,209	279,650	0	(737)	0	0	3.000	2.045	MON	676	8,106	12/01/2016	06/01/2031
3140J9-G2-1..	FNMA PASS-THRU	INT	15			4..	1.A	139,748	107.2570	149,737	139,607	139,694	0	(28)	0	0	3.500	3.462	MON	407	4,886	11/14/2018	12/01/2030
31410K-6E-9..	FNMA PASS-THRU	INT	15			4..	1.A	10,193	104.9320	10,175	9,697	9,827	0	(55)	0	0	5.000	3.422	MON	40	485	09/28/2009	09/01/2024
31410K-6G-4..	FNMA PASS-THRU	INT	15			4..	1.A	1,116	104.8560	1,112	1,060	1,066	0	(6)	0	0	5.000	3.688	MON	4	53	09/28/2009	09/01/2024
31416W-TS-1..	FNMA PASS-THRU	INT	15			4..	1.A	11,611	106.1430	11,674	10,999	11,282	0	(52)	0	0	4.000	2.321	MON	37	440	09/01/2011	09/01/2025
314170-KK-9..	FNMA PASS-THRU	INT	15			4..	1.A	96,948	106.1160	97,481	91,863	94,270	0	(602)	0	0	4.000	1.960	MON	306	3,674	06/26/2017	10/01/2024
31418B-Y8-3..	FNMA PASS-THRU	INT	15			4..	1.A	149,323	107.3240	153,277	142,818	148,018	0	(397)	0	0	3.500	2.500	MON	417	4,999	06/26/2017	02/01/2031
31418R-HJ-3..	FNMA PASS-THRU	INT	15			4..	1.A	159,454	106.3090	159,355	149,898	154,126	0	(867)	0	0	4.500	2.545	MON	562	6,745	06/08/2011	04/01/2025
31418W-OP-8..	FNMA PASS-THRU	INT	15			4..	1.A	94,479	106.1860	95,588	90,020	91,997	0	(375)	0	0	4.000	2.508	MON	300	3,601	08/16/2010	08/01/2025
31418X-X6-0..	FNMA PASS-THRU	INT	15			4..	1.A	34,899	106.1900	35,107	33,060	33,870	0	(163)	0	0	4.000	2.394	MON	110	1,322	10/01/2011	08/01/2025
31419A-MS-3..	FNMA PASS-THRU	INT	15			4..	1.A	482,329	106.0600	483,562	455,932	471,576	0	(2,993)	0	0	3.500	1.585	MON	1,330	15,958	06/26/2017	12/01/2025
31412N-ZG-4..	FNMA PASS-THRU	INT	20			4..	1.A	1,000	108.3100	1,005	928	984	0	(5)	0	0	4.500	1.961	MON	3	42	06/26/2017	02/01/2029
31368H-NQ-2..	FNMA PASS-THRU	LNG	30			4..	1.A	479,688	118.5930	512,431	432,091	477,090	0	(944)	0	0	5.500	2.546	MON	1,980	23,765	06/26/2017	11/01/2039
31371K-TC-5..	FNMA PASS-THRU	LNG	30			4..	1.A	5,781	118.2050	6,736	5,699	5,758	0	(4)	0	0	6.000	5.632	MON	28	342	03/23/2007	09/01/2032
31371K-UB-5..	FNMA PASS-THRU	LNG	30			4..	1.A	6,926	118.5350	8,093	6,828	6,899	0	(4)	0	0	6.000	5.634	MON	34	410	03/23/2007	10/01/2032
31371M-3W-5..	FNMA PASS-THRU	LNG	30			4..	1.A	21,586	117.5600	22,718	19,325	21,428	0	(55)	0	0	5.500	2.377	MON	89	1,063	06/26/2017	12/01/2036
31371P-SY-7..	FNMA PASS-THRU	LNG	30			4..	1.A	1,433	110.7030	1,647	1,488	1,444	0	2	0	0	5.000	0.000	MON	6	74	03/23/2007	06/01/2034
31374T-2X-6..	FNMA PASS-THRU	LNG	30			4..	1.A	1,999	114.1380	2,244	1,966	1,985	0	(2)	0	0	6.000	5.564	MON	10	118	03/23/2007	10/01/2029
31384W-KA-7..	FNMA PASS-THRU	LNG	30			4..	1.A	7,657	112.0370	8,320	7,427	7,583	0	(10)	0	0	6.500	5.528	MON	40	483	03/23/2007	04/01/2031
31385J-JD-1..	FNMA PASS-THRU	LNG	30			4..	1.A	16,390	113.1950	17,987	15,890	16,269	0	(14)	0	0	6.500	0.000	MON	86	1,033	08/10/2004	07/01/2032
31385J-RT-7..	FNMA PASS-THRU	LNG	30			4..	1.A	7,442	118.2020	8,667	7,332	7,410	0	(5)	0	0	6.000	5.616	MON	37	440	03/23/2007	11/01/2032
31385W-2D-0..	FNMA PASS-THRU	LNG	30			4..	1.A	4,168	118.1010	4,852	4,109	4,151	0	(3)	0	0	6.000	5.635	MON	21	247	03/23/2007	03/01/2033
31385X-HR-1..	FNMA PASS-THRU	LNG	30			4..	1.A	4,386	118.1930	5,107	4,321	4,366	0	(3)	0	0	6.000	5.617	MON	22	259	03/23/2007	07/01/2033
31385X-M8-7..	FNMA PASS-THRU	LNG	30			4..	1.A	39,949	110.5460	44,024	39,824	39,894	0	(7)	0	0	4.500	4.429	MON	149	1,792	01/20/2009	10/01/2033
31387E-MM-6..	FNMA PASS-THRU	LNG	30			4..	1.A	12,458	114.7460	13,852	12,072	12,344	0	(21)	0	0	6.500	0.000	MON	65	785	02/08/2005	07/01/2031
31389J-VX-9..	FNMA PASS-THRU	LNG	30			4..	1.A	38,764	117.1500	43,988	37,548	38,478	0	(42)	0	0	6.500	1.108	MON	203	2,441	03/23/2007	03/01/2032
31389L-VB-2..	FNMA PASS-THRU	LNG	30			4..	1.A	825	113.7910	912	802	820	0	(1)	0	0	6.500	5.631	MON	4	52	03/23/2007	03/01/2032
31389S-HN-7..	FNMA PASS-THRU	LNG	30			4..	1.A	129	115.403.														



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
				3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR		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
3138EM-Y5-4.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		370,889	111.7450	383,043	342,784	369,286	0	(425)	0	0	4.500	2.212	MON	1,285	15,425	06/26/2017	09/01/2042
3138EN-6K-0.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		421,754	112.1670	430,705	383,986	420,680	0	(228)	0	0	5.000	1.410	MON	1,600	19,199	06/26/2017	11/01/2044
3138EN-HB-8.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		1,040,885	109.2320	1,083,486	991,910	1,036,081	0	(519)	0	0	3.500	2.052	MON	2,893	34,717	01/02/2015	03/01/2044
3138EN-T8-2.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		480,647	115.0070	500,913	435,552	474,988	0	(1,063)	0	0	5.000	1.076	MON	1,815	21,778	06/26/2017	07/01/2037
3138EP-N9-1.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		116,137	108.8620	119,590	109,855	116,039	0	(56)	0	0	4.000	2.250	MON	366	4,394	11/06/2015	02/01/2045
3138EQ-FH-0.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		708,807	112.1150	734,593	655,213	706,042	0	(793)	0	0	4.500	2.349	MON	2,457	29,485	06/26/2017	01/01/2042
3138EQ-J8-6.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		116,523	106.7460	120,223	112,625	116,368	0	(31)	0	0	3.500	2.381	MON	328	3,942	06/26/2017	10/01/2045
3138ER-6K-1.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		2,162,339	112.0810	2,242,399	2,000,687	2,159,074	0	(1,663)	0	0	4.500	1.615	MON	7,503	90,031	06/26/2017	10/01/2045
3138ER-WR-7.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		581,324	107.9920	620,873	574,924	581,015	0	(61)	0	0	3.000	2.623	MON	1,437	17,248	06/26/2017	12/01/2046
3138M5-L8-0.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		104,553	108.4420	111,971	103,255	104,384	0	(19)	0	0	3.500	3.166	MON	301	3,614	11/01/2013	08/01/2042
3138M6-AB-3.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		1,874,973	109.1710	1,984,568	1,817,852	1,872,194	0	(949)	0	0	3.500	2.610	MON	5,302	63,625	06/26/2017	09/01/2042
3138MF-SZ-1.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		416,513	108.5350	445,983	410,911	416,094	0	(95)	0	0	3.000	2.619	MON	1,027	12,327	06/26/2017	11/01/2042
3138MK-3Q-7.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		33,897	109.8570	36,965	33,649	33,864	0	(4)	0	0	3.500	3.298	MON	98	1,178	06/26/2013	10/01/2042
3138MP-ZM-0.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		43,980	108.7580	47,237	43,434	43,909	0	(8)	0	0	3.500	3.166	MON	127	1,520	11/01/2013	12/01/2042
3138MQ-DR-1.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		41,429	108.7660	44,415	40,836	41,350	0	(9)	0	0	3.500	3.107	MON	119	1,429	11/01/2013	02/01/2043
3138W1-LC-9.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		677,679	109.0890	747,801	685,493	678,436	0	76	0	0	3.000	3.284	MON	1,714	20,565	11/01/2013	03/01/2043
3138W7-G6-3.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		247,886	106.3960	260,516	244,855	247,673	0	(48)	0	0	3.000	2.654	MON	612	7,346	06/26/2017	03/01/2043
3138W9-KQ-2.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		81,963	106.3110	86,096	80,986	81,897	0	(15)	0	0	3.000	2.664	MON	202	2,430	06/26/2017	08/01/2043
3138W9-KR-0.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		1,315,864	106.5670	1,385,555	1,300,170	1,314,755	0	(237)	0	0	3.000	2.665	MON	3,250	39,005	06/26/2017	08/01/2043
3138WA-FR-3.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		57,505	106.5280	60,528	56,819	57,458	0	(11)	0	0	3.000	2.663	MON	142	1,705	06/26/2017	11/01/2043
3138WC-BK-8.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		206,968	112.7140	212,391	188,434	206,490	0	(107)	0	0	5.000	1.411	MON	785	9,422	06/26/2017	06/01/2044
3138WC-JE-4.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		788,006	109.1630	813,680	745,380	786,802	0	(393)	0	0	4.000	2.223	MON	2,485	29,815	06/26/2017	07/01/2044
3138WD-BG-5.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		982,151	109.1640	1,017,167	931,776	979,858	0	(434)	0	0	4.000	2.353	MON	3,106	37,271	01/11/2017	10/01/2044
3138WD-JP-7.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		64,141	110.1900	66,308	60,176	64,227	0	(37)	0	0	4.000	1.887	MON	201	2,407	10/27/2015	11/01/2044
3138WD-V6-5.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		120,310	107.1820	124,525	116,181	120,145	0	(36)	0	0	3.500	2.401	MON	339	4,066	06/26/2017	01/01/2045
3138WE-6S-3.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		112,808	109.8820	116,292	105,834	112,976	0	(59)	0	0	4.000	1.944	MON	353	4,233	10/27/2015	07/01/2045
3138WE-G2-9.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		408,680	109.3480	419,253	383,413	409,264	0	(221)	0	0	4.000	1.941	MON	318	15,337	10/27/2015	04/01/2045
3138WE-RN-1.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		1,220,570	108.1840	1,276,226	1,179,681	1,218,550	0	(341)	0	0	3.500	2.387	MON	3,441	41,289	06/26/2017	05/01/2045
3138WF-HF-6.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		112,019	108.1840	116,956	108,108	111,860	0	(32)	0	0	3.500	2.332	MON	315	3,784	06/26/2017	08/01/2045
3138WG-CY-8.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		343,107	105.3130	358,022	339,960	342,943	0	(33)	0	0	3.000	2.674	MON	850	10,199	06/26/2017	12/01/2045
3138WG-DC-5.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		140,527	107.0520	145,514	135,929	140,349	0	(36)	0	0	3.500	2.405	MON	396	4,758	06/26/2017	12/01/2045
3138WG-MA-9.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		123,830	107.0280	128,195	119,778	123,673	0	(32)	0	0	3.500	2.381	MON	349	4,192	06/26/2017	02/01/2046
3138WG-TD-6.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		343,789	108.6380	348,796	321,063	342,735	0	(161)	0	0	4.000	1.901	MON	1,070	12,843	12/01/2016	03/01/2046
3138WG-VR-2.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		68,188	106.6800	70,866	66,428	68,093	0	(14)	0	0	3.500	2.626	MON	194	2,325	12/01/2016	04/01/2046
3138WG-WH-3.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		852,932	106.9830	887,533	829,600	851,983	0	(182)	0	0	3.500	2.563	MON	2,420	29,036	12/01/2017	04/01/2046
3138WG-X9-0.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		955,620	105.2640	1,021,637	970,543	956,275	0	106	0	0	3.000	3.478	MON	2,426	29,116	12/23/2016	04/01/2046
3138WG-XQ-2.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		13,790	106.6760	14,019	13,141	13,756	0	(5)	0	0	3.500	1.927	MON	38	460	12/01/2016	04/01/2046
3138WG-YR-9.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		200,653	106.7640	208,364	195,164	200,419	0	(46)	0	0	3.500	2.560	MON	569	6,831	12/01/2017	12/01/2045
3138WH-NP-3.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A		228,209	106.5290	235,137	220,725	227,932	0	(56)	0	0	3.500	2.380	MON	644	7,725	06/26/2017	07/01/2046
3138WJ-G6-9.	FNMA PASS-THRU LNG 30 YEAR.				4.	1.A																	



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value											
3138YC-AN-1..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		50,562	109,5400	52,409	47,844	50,474	0	(22)	0	0	4.000	2.261	MON	159	1,914	06/26/2017	12/01/2044
3138YC-CV-1..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		63,650	108,3440	64,697	59,714	63,733	0	(37)	0	0	4.000	1.890	MON	199	2,389	10/27/2015	01/01/2045
3138YF-JN-5..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		483,382	107,1190	500,019	466,790	482,694	0	(140)	0	0	3.500	2.350	MON	1,361	16,338	06/26/2017	01/01/2045
3138YY-DL-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		36,508	105,4000	38,126	36,173	36,490	0	(4)	0	0	3.000	2.674	MON	90	1,085	06/26/2017	11/01/2045
31391G-PW-0..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		2,562	112,3180	2,837	2,526	2,551	0	(2)	0	0	6.000	5.622	MON	13	152	03/23/2007	11/01/2032
31391H-CR-3..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		343	113,3640	377	333	340	0	0	0	0	6.500	5.665	MON	2	22	03/23/2007	07/01/2032
31400R-R9-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		80,084	115,2260	88,265	76,601	79,243	0	(125)	0	0	5.000	3.896	MON	319	3,830	03/04/2010	06/01/2033
31401N-3N-7..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		1,988	111,9550	2,005	1,791	1,958	0	(9)	0	0	5.500	2.180	MON	8	99	06/26/2017	08/01/2033
31402C-4B-5..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		1,522	113,8270	1,681	1,477	1,511	0	(1)	0	0	6.500	5.493	MON	8	96	03/23/2007	05/01/2034
31402C-4H-2..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		92,230	115,6210	97,039	83,929	90,881	0	(277)	0	0	5.500	2.793	MON	385	4,616	05/20/2013	04/01/2034
31402C-U6-7..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		93,489	115,4920	103,276	89,423	92,597	0	(139)	0	0	5.000	3.886	MON	373	4,471	03/04/2010	03/01/2034
31402D-JS-0..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		127,201	116,9250	140,187	119,895	125,781	0	(214)	0	0	5.500	3.899	MON	550	6,594	03/04/2010	09/01/2034
31402D-M5-6..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		810	118,2480	934	790	807	0	(1)	0	0	6.500	5.825	MON	4	51	03/23/2007	09/01/2034
31402R-JL-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		1,160,895	115,7440	1,259,454	1,088,134	1,148,214	0	(2,467)	0	0	5.000	3.324	MON	4,534	54,407	06/26/2017	07/01/2035
31402V-GU-8..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		2,032	116,6380	2,307	1,978	2,020	0	(2)	0	0	6.500	5.793	MON	11	129	03/23/2007	09/01/2033
31403K-J7-9..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		8,984	114,9190	10,200	8,876	8,958	0	(4)	0	0	6.000	0.000	MON	44	533	12/09/2003	11/01/2033
31403M-E9-6..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		11,303	116,5100	11,839	10,162	11,161	0	(43)	0	0	5.500	2.318	MON	47	559	06/26/2017	02/01/2034
31403V-S8-3..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		1,973	116,3320	2,234	1,921	1,962	0	(2)	0	0	6.500	5.781	MON	10	125	03/23/2007	01/01/2034
31404E-C7-9..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		5,778	112,0370	6,312	5,634	5,749	0	(4)	0	0	6.500	5.795	MON	31	366	03/23/2007	02/01/2034
31404L-X5-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		30,439	110,5470	33,545	30,345	30,398	0	(5)	0	0	4.500	4.430	MON	114	1,366	02/01/2009	10/01/2033
31405H-GX-0..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		1,005	116,8840	1,146	980	1,001	0	(1)	0	0	6.500	5.836	MON	5	64	03/23/2007	08/01/2034
31405L-SY-6..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		22,800	117,9280	26,137	22,164	22,687	0	(17)	0	0	6.500	0.000	MON	120	1,441	02/08/2005	08/01/2034
31405S-L4-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		21,992	110,5520	24,256	21,941	21,969	0	(3)	0	0	4.500	4.450	MON	82	987	05/06/2009	02/01/2035
31406N-4K-7..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		6,275	110,5530	7,468	6,755	6,356	0	11	0	0	4.500	0.000	MON	25	304	03/23/2007	02/01/2035
31406N-6V-1..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		10,408	116,5560	11,807	10,130	10,349	0	(6)	0	0	6.500	5.732	MON	55	658	03/23/2007	03/01/2035
31406W-HT-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		29,519	114,6000	35,166	30,686	29,675	0	25	0	0	5.000	0.000	MON	128	1,534	03/23/2007	04/01/2035
31406X-FP-2..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		860	113,9520	1,021	896	865	0	1	0	0	5.000	0.000	MON	4	45	08/09/2005	05/01/2035
31407B-TX-7..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		20,568	116,2800	24,881	21,397	20,682	0	19	0	0	5.000	0.000	MON	89	1,070	03/23/2007	07/01/2035
31407E-VQ-3..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		61,392	112,5430	68,566	60,924	61,294	0	(16)	0	0	6.000	0.000	MON	305	3,655	07/07/2005	07/01/2035
31407H-EX-0..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		26,548	116,2610	32,231	27,723	26,717	0	28	0	0	5.000	0.000	MON	116	1,386	08/09/2005	08/01/2035
3140E2-P8-8..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		160,783	106,0040	164,860	155,522	160,580	0	(41)	0	0	3.500	2.408	MON	454	5,443	06/26/2017	10/01/2045
3140E7-JH-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		1,714,170	107,0730	1,775,353	1,658,081	1,711,954	0	(453)	0	0	3.500	2.404	MON	4,836	58,033	06/26/2017	11/01/2045
3140E7-JW-1..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		44,152	107,0500	45,718	42,707	44,096	0	(11)	0	0	3.500	2.405	MON	125	1,495	06/26/2017	11/01/2045
3140E8-F2-9..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		100,545	105,3270	104,930	99,623	100,495	0	(10)	0	0	3.000	2.680	MON	249	2,989	06/26/2017	01/01/2046
3140E8-LV-8..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		822,482	105,3260	858,345	814,938	822,016	0	(81)	0	0	3.000	2.683	MON	2,037	24,448	06/26/2017	01/01/2046
3140EB-DV-0..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		301,674	105,3320	314,846	298,907	301,527	0	(29)	0	0	3.000	2.674	MON	747	8,967	06/26/2017	01/01/2046
3140EB-VM-0..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		955,382	110,0580	986,407	896,265	953,280	0	(457)	0	0	4.000	2.000	MON	2,988	35,851	06/26/2017	02/01/2046
3140EU-C6-4..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		104,998	107,5630	109,243	101,562	104,866	0	(27)	0	0	3.500	2.406	MON	296	3,555	06/26/2017	12/01/2045
3140EV-5K-9..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		255,991	108,7310	268,221	246,683	255,618	0	(77)	0	0	3.500	2.257	MON	719	8,634	06/26/2017	01/01/2046
3140EV-GP-6..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		19,018	107,0450	19,400	18,123	18,973	0	(7)	0	0	3.500	1.920	MON	53	634	12/01/2016	02/01/2046
3140EW-SQ-9..	FNMA PASS-THRU	LNG 30 YEAR		4	1.A		969,131	107,4830	1,014,778	944,127												



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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	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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
31411C-PD-7..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	821	118.4860	987	833	822	0	0	0	0	6.000	6.465	MON	4	50	06/08/2007	11/01/2036
31411E-FN-2..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	216	117.5420	257	219	216	0	0	0	0	5.500	0.000	MON	1	12	03/23/2007	12/01/2036
31411F-RA-4..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	6,069	115.6700	7,156	6,187	6,081	0	2	0	0	5.500	0.000	MON	28	340	12/08/2006	12/01/2036
31412A-M9-2..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	365	113.8700	422	370	365	0	0	0	0	6.000	6.475	MON	2	22	06/08/2007	05/01/2037
31412N-BH-8..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	10,518	117.6370	12,338	10,488	10,511	0	(1)	0	0	6.000	5.972	MON	52	629	11/03/2008	08/01/2038
31412S-D2-8..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	541	117.5660	584	497	538	0	(1)	0	0	5.500	3.095	MON	2	27	11/01/2013	01/01/2038
31412T-Z6-3..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	8,953	113.6980	9,324	8,201	8,880	0	(12)	0	0	5.500	3.150	MON	38	451	10/01/2011	11/01/2038
31412T-ZL-0..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	495	116.7420	521	446	493	0	(1)	0	0	5.500	2.570	MON	2	25	06/26/2017	11/01/2038
31413C-FJ-3..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	21,681	117.5480	22,822	19,415	21,519	0	(56)	0	0	5.500	2.371	MON	89	1,068	06/26/2017	07/01/2037
31413T-JR-4..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	175,153	119.2290	208,704	175,044	175,073	0	(16)	0	0	6.000	6.032	MON	875	10,503	10/31/2008	11/01/2037
31413Y-MB-4..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	15,052	117.5640	15,849	13,481	15,011	0	(36)	0	0	5.500	2.304	MON	62	741	06/26/2017	12/01/2037
31414E-EJ-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	106,555	117.1570	114,648	97,859	105,798	0	(162)	0	0	5.500	3.157	MON	449	5,382	11/01/2013	06/01/2038
31414E-J8-8..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	2,600	117.5500	2,739	2,330	2,581	0	(7)	0	0	5.500	2.288	MON	11	128	06/26/2017	07/01/2038
31414J-BX-0..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	1,290	117.5660	1,366	1,162	1,282	0	(3)	0	0	5.500	2.579	MON	5	64	06/26/2017	12/01/2037
31414K-6M-7..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	1,909	117.5580	2,009	1,709	1,897	0	(4)	0	0	5.500	2.367	MON	8	94	06/26/2017	01/01/2038
31414P-YK-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	6,093	112.1170	6,095	5,436	6,056	0	(13)	0	0	5.500	2.306	MON	25	299	06/26/2017	02/01/2038
31414R-WH-4..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	72,411	117.5610	78,180	66,502	71,895	0	(117)	0	0	5.500	3.136	MON	305	3,658	11/01/2013	02/01/2038
31414S-2T-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	41,351	115.5010	43,748	37,877	40,920	0	(71)	0	0	5.500	3.133	MON	174	2,083	10/01/2011	03/01/2038
31414S-X8-1..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	3,806	117.4620	4,106	3,496	3,783	0	(6)	0	0	5.500	3.134	MON	16	192	11/01/2013	06/01/2038
31414S-YB-3..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	327,080	117.5630	352,685	299,996	324,659	0	(537)	0	0	5.500	3.107	MON	1,375	16,500	06/26/2017	06/01/2038
31415L-QY-6..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	55,097	117.4610	57,986	49,366	54,780	0	(117)	0	0	5.500	2.395	MON	226	2,715	06/26/2017	05/01/2038
31415R-FA-7..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	210,382	117.5630	225,166	191,529	208,480	0	(376)	0	0	5.500	2.928	MON	878	10,534	04/10/2012	07/01/2038
31415V-V3-6..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	279,937	114.1650	299,119	262,006	278,374	0	(312)	0	0	6.000	4.190	MON	1,310	15,720	05/10/2010	09/01/2038
31416B-RY-6..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	200,212	115.8790	212,237	183,153	198,102	0	(584)	0	0	5.000	2.390	MON	763	9,158	06/26/2017	07/01/2035
31416V-SZ-8..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	17,635	116.7930	18,661	15,978	17,494	0	(32)	0	0	5.500	2.788	MON	73	879	06/26/2017	01/01/2039
31416W-P5-5..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	346,098	112.2820	369,553	329,128	344,193	0	(271)	0	0	4.500	3.177	MON	1,234	14,811	08/11/2010	08/01/2040
31416X-MH-0..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	6,379	112.6180	6,442	5,721	6,343	0	(13)	0	0	5.500	2.420	MON	26	315	06/26/2017	09/01/2040
31416Y-RN-0..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	75,542	110.9160	80,396	72,484	75,246	0	(43)	0	0	4.500	3.409	MON	272	3,262	06/22/2011	06/01/2041
31417G-H5-8..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	108,813	108.8130	113,277	104,102	108,186	0	(66)	0	0	3.000	1.891	MON	260	3,123	06/26/2017	05/01/2043
31417L-M3-6..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	235,024	108.5090	245,546	226,291	233,345	0	(304)	0	0	4.500	3.440	MON	849	10,183	07/02/2010	07/01/2039
31417V-QF-3..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	9,081	116.2800	9,589	8,247	9,035	0	(14)	0	0	5.000	2.397	MON	34	412	06/26/2017	01/01/2040
31417Y-7B-7..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	37,882	108.7530	40,414	37,161	37,784	0	(10)	0	0	3.500	2.992	MON	108	1,301	11/01/2013	10/01/2041
31417Y-ZA-8..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	635,284	116.2720	694,289	597,124	631,524	0	(527)	0	0	5.000	3.363	MON	2,488	29,856	05/13/2011	05/01/2041
31418A-3Q-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	51,053	106.5200	53,749	50,460	51,014	0	(9)	0	0	3.000	2.672	MON	126	1,514	06/26/2017	12/01/2043
31418B-WF-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	20,371	107.0600	20,896	19,518	20,322	0	(7)	0	0	3.500	2.132	MON	57	683	03/10/2016	11/01/2045
31418B-XZ-4..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	151,630	107.0460	157,003	146,669	151,437	0	(39)	0	0	3.500	2.406	MON	428	5,133	06/26/2017	01/01/2046
31418B-ZG-4..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	67,031	105.2970	69,934	66,416	66,998	0	(7)	0	0	3.000	2.681	MON	166	1,992	06/26/2017	02/01/2046
31418C-R8-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	248,811	106.0660	256,685	242,005	248,570	0	(39)	0	0	3.500	2.457	MON	706	8,470	12/01/2017	12/01/2047
31418N-B9-0..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	174,545	116.5200	186,331	159,913	173,101	0	(287)	0	0	5.500	3.098	MON	733	8,795	06/26/2017	09/01/2038
31418R-P7-0..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	8,746	116.0200	9,231	7,956	8,704	0	(13)	0	0	5.000	2.444	MON	33	398	06/26/2017	04/01/2040
31419A-E4-5..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	210,605	116.6430	220,227	188,804	209,641	0	(419)	0	0	5.500	2.410	MON	865	10,384	10/27/2014	07/01/2040
3138EH-3A-8..	FNMA PASS-THRU	MEGA MULTI 7			4..	1.A	513,024	101.6540	508,394	500,121	503,454	0	(2,932)	0	0	2.759	1.513	MON	1,150	14,013	06/26/2017	04/01/2022
31417Y-3Z-8..	FNMA PASS-THRU	SHRT 10 YEAR			4..	1.A	5,959	105.9190	6,069	5,730	5,761	0	(66)	0	0	3.500	1.051	MON	17	201	12/01/2017	08/01/2021
31418A-4S-4..	FNMA PASS-THRU	SHRT 10 YEAR			4..	1.A	142,032	105.9190	144,653	136,569	139,301	0	(938)	0	0	3.500	1.753	MON	398	4,780	12/01/2017	01/01/2024
31385X-D9-5..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	16,085	118.1270	18,752	15,874	16,026	0	(10)	0	0	6.000	1.221	MON	79	952	03/23/2007	04/01/2033
3138NY-4L-6..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	101,956	107.0300	111,288	103,979	102,280	0	23	0	0	2.500	2.965	MON	217	2,599	09/19/2017	02/01/2043
3138WG-YN-8..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	324,107	107.1980	338,471	315,744	323,659	0	(64)	0	0	3.500	2.627	MON	921	11,051	12/01/2016	04/01/2046
3138WH-MC-3..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	216,084	109.1970	230,272	210,878	216,003	0	(37)	0	0	4.000	3.202	MON	703	8,435	03/06/2019	07/01/2046
3138WH-NF-5..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	2,697,136	109.3280	2,928,150	2,678,304	2,696,639	0	(180)	0	0	3.500	3.239	MON	7,812	93,741	01/04/2019	07/01/2046
3138WJ-FK-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	211,049	104.8720	209,298	199,574	210,916	0	(133)	0	0	3.000	1.202	MON	499	1,497	08/14/2020	11/01/2046
3138WQ-R2-0..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	3,189,301	108.7660	3,427,644	3,151,386	3,186,708	0	(642)	0	0	3.500	3.145	MON	9,192	110,299	02/02/2018	05/01/2042
3138XO-ZA-9..	FNMA PASS-THRU	LNG 30 YEAR..			4..	1.A	2,371,805	108.3670	2,545,589	2,349,048	2,370,478	0	(321)	0	0	3.500	3.217	MON	6,851	82,217	02/02/2018	0



# E10.12

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

1	2	3 Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				16  Rate of	17  Effective Rate of	Interest		Dates		
		3	4 F o r e i g n	5			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.			18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code		Bond CHAR																	
3140HB-JA-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,938,528	106.7840	2,028,361	1,899,499	1,938,264	0	(152)	0	0	4.000	3.117	MON	6,332	75,980	01/14/2019	06/01/2048
3140J6-DQ-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,467,770	110.4240	5,839,304	5,288,058	5,464,477	0	(1,354)	0	0	4.000	2.662	MON	17,627	211,522	02/07/2019	10/01/2045
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	254,992	106.4520	265,308	249,228	255,740	0	(27)	0	0	4.000	2.885	MON	831	9,969	02/28/2019	01/01/2048
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	100,006	115.4850	105,857	91,663	98,448	0	(284)	0	0	5.000	2.571	MON	382	4,583	05/08/2012	10/01/2035
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	724,693	109.3690	783,271	716,171	723,997	0	(118)	0	0	3.500	3.170	MON	2,089	25,066	06/26/2017	07/01/2043
31417G-LV-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	148,921	108.8140	159,621	146,692	148,776	0	(35)	0	0	3.000	2.578	MON	367	4,401	06/26/2017	05/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	103,180	107.1750	106,981	99,819	103,048	0	(27)	0	0	3.500	2.410	MON	291	3,494	06/26/2017	12/01/2045
31418C-3D-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,500,522	106.7610	2,604,263	2,439,348	2,500,507	0	(229)	0	0	4.000	2.932	MON	8,131	97,574	04/16/2019	10/01/2048
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	96,912	107.5130	99,289	92,351	96,775	0	(24)	0	0	4.000	2.157	MON	308	3,694	12/01/2017	07/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	905,931	106.0360	972,502	917,145	908,776	0	32	0	0	3.500	3.821	MON	2,675	32,100	04/25/2018	01/01/2048
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,798,177	105.9620	1,922,585	1,814,408	1,798,437	0	52	0	0	3.500	3.827	MON	5,292	63,504	05/14/2018	03/01/2048
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	391,884	105.8470	418,806	395,671	391,943	0	12	0	0	3.500	3.853	MON	1,154	13,848	06/12/2018	05/01/2048
31418D-BG-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,081,809	106.7980	1,126,227	1,054,539	1,081,843	0	(102)	0	0	4.000	2.964	MON	3,515	42,182	04/17/2019	04/01/2049
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR			4	1.A	67,622	105.9880	68,915	65,021	66,872	0	(260)	0	0	3.500	2.197	MON	190	2,276	12/01/2017	03/01/2027
3136AV-KR-9	FNMA REMIC TRUST 2017-M2			4	1.A	2,587,570	111.0870	2,999,344	2,700,000	2,619,675	0	15,181	0	0	2.801	3.552	MON	6,302	76,892	08/29/2018	02/25/2027
3136AY-7L-1	FNMA REMIC TRUST 2018-M1			4	1.A	1,708,396	111.9070	1,980,751	1,770,000	1,721,758	0	5,812	0	0	2.985	3.480	MON	4,403	53,711	08/29/2018	12/25/2027
3136B3-DE-7	FNMA REMIC TRUST 2018-M13			4	1.A	1,789,792	120.5280	2,189,990	1,817,000	1,793,665	0	1,313	0	0	3.697	4.040	MON	5,598	68,286	10/10/2018	09/25/2030
3138ER-UB-4	FNMA SUPER INT 15 YEAR			4	1.A	145,782	104.9860	145,828	138,902	145,458	0	(325)	0	0	3.000	1.249	MON	347	1,042	08/18/2020	03/01/2030
3140X4-DE-3	FNMA SUPER LNG 30 YEAR			4	1.A	202,723	104.8980	209,284	199,512	202,686	0	(25)	0	0	3.000	2.349	MON	499	5,985	10/01/2019	04/01/2047
3140X4-KL-9	FNMA SUPER LNG 30 YEAR			4	1.A	5,127,209	106.2410	5,154,068	4,851,292	5,126,274	0	(936)	0	0	3.000	0.917	MON	12,128	72,769	06/05/2020	07/01/2049
3140X5-BC-6	FNMA SUPER LNG 30 YEAR			4	1.A	5,169,816	106.7250	1,107,355	1,037,578	1,058,893	0	(128)	0	0	3.000	2.185	MON	2,594	31,127	11/27/2019	10/01/2049
3140X7-YR-4	FNMA SUPER LNG 30 YEAR			4	1.A	8,539,421	108.3630	8,585,521	7,922,944	8,537,459	0	(1,962)	0	0	3.000	2.095	MON	19,807	39,615	10/05/2020	09/01/2050
3140X7-B6-5	FNMA SUPER INT 15 YEAR			4	1.A	4,117,440	104.3950	4,076,714	3,905,100	4,111,769	0	(5,671)	0	0	2.500	1.213	MON	8,136	40,678	07/23/2020	10/01/2031
31417G-RE-8	FNMA UMBS INT 15 YEAR			4	1.A	466,023	104.5780	464,772	444,426	465,371	0	(652)	0	0	2.500	0.914	MON	926	1,852	10/01/2020	05/01/2028
31418D-V2-5	FNMA UMBS INT 20 YEAR			4	1.A	564,126	103.9890	564,658	543,000	565,014	0	888	0	0	2.000	0.839	MON	0	0	12/30/2020	01/01/2041
3138WH-XU-1	FNMA UMBS LNG 30 YEAR			4	1.A	371,392	104.8210	368,783	351,822	371,278	0	(114)	0	0	3.000	1.248	MON	880	5,277	06/02/2020	09/01/2046
3140K3-HT-2	FNMA UMBS LNG 30 YEAR			4	1.A	590,797	106.9600	619,171	578,881	590,841	0	(71)	0	0	3.000	2.182	MON	1,447	17,366	11/27/2019	11/01/2049
31418C-AG-9	FNMA UMBS LNG 30 YEAR			4	1.A	152,971	107.0240	159,431	148,968	153,304	0	(34)	0	0	3.500	2.495	MON	434	5,214	06/12/2019	08/01/2046
31418D-TR-3	FNMA UMBS LNG 30 YEAR			4	1.A	1,031,767	105.5070	1,038,252	984,063	1,031,732	0	(35)	0	0	2.500	1.250	MON	2,050	4,100	10/02/2020	10/01/2050
31418D-V8-2	FNMA UMBS LNG 30 YEAR			4	1.A	20,974,219	105.5070	21,101,325	20,000,000	20,974,455	0	236	0	0	2.500	1.944	MON	41,667	0	12/07/2020	01/01/2051
31418D-VA-7	FNMA UMBS LNG 30 YEAR			4	1.A	5,169,883	103.8880	5,181,658	4,987,715	5,169,931	0	48	0	0	2.000	1.574	MON	8,313	0	12/07/2020	12/01/2050
35563P-NP-0	FREDDIE SCRTT SERIES 2020-1 TBA UMBS SINGLE FAMILY 30YR 2			4	1.A	1,485,434	105.3270	1,505,543	1,429,399	1,482,932	0	(2,501)	0	0	2.500	2.111	MON	2,978	29,779	03/05/2020	08/25/2059
01F020-62-0	2/21				1.A	2,068,125	103.7040	2,074,072	2,000,000	2,068,125	0	0	0	0	0.000	(0.115)	N/A	0	0	12/29/2020	02/25/2050
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						247,106,653	XXX	256,576,480	234,590,143	246,459,317	0	(335,009)	0	0	XXX	XXX	XXX	669,587	6,012,127	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
30297J-AD-9	FRESB MTG 2018-SB54			4	1.A	569,642	106.5220	611,460	574,022	569,863	0	29	0	0	3.510	3.654	MON	1,679	20,148	10/11/2018	07/25/2038
30297J-AE-7	FRESB MTG 2018-SB54			4	1.A	1,381,799	106.9810	1,504,857	1,406,659	1,386,334	0	1,776	0	0	3.520	3.980	MON	4,126	49,500	10/11/2018	05/25/2028
30297D-AJ-9	FRESB MTG TR 2018-SB53			4	1.A	1,571,008	110.0700	1,728,744	1,570,592	1,569,983	0	(721)	0	0	3.650	3.645	MON	4,778	57,471	09/12/2018	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53			4	1.A	1,437,971	108.0130	1,583,192	1,465,735	1,441,051	0	764	0	0	3.440	3.757	MON	4,202	50,421	09/12/2018	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55			4	1.A	773,636	106.7720	837,677	784,545	774,700	0	245	0	0	3.750	3.996	MON	2,452	29,420	11/14/2018	07/25/2038
30308L-AE-9	FRESB MTG TR 2018-SB57			4	1.A	1,676,056	105.1320	1,757,903	1,672,085	1,674,736	0	(748)	0	0	3.880	3.876	MON	5,406	64,878	12/13/2018	08/25/2038
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						7,410,112	XXX	8,023,833	7,473,637	7,416,667	0	1,346	0	0	XXX	XXX	XXX	22,643	271,839	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																					
						598,059,768	XXX	625,704,471	580,794,780	596,259,762	(41,979)	(736,684)	0	0	XXX	XXX	XXX	2,243,516	13,426,866	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A-AS-4	T MOBILE USA INC.			1	3 FE										5.125		A0		2.614	03/20/2017	04/15/2025
87264A-AT-2	T MOBILE USA INC.			1	3 FE										5.375		A0		.624	03/13/2017	04/15/2027
00003#-AB-9	A & E TELEVISION NETWORKS LLC			1	1 G	3,000,000		3,112,033	3,000,000	3,000,000	.0	.0	0	.0	3.630	3.663	FA	39,023	108,728	08/31/2020	08/22/2022
002824-BM-1	ABBOTT LABS				1 G FE	1,197,948		1,374,375	1,200,000	1,198,535	.0	278	0	.0	3.875	3.942	MS	13,692	46,500	11/05/2018	09/15/2025
00287Y-AQ-2	ABBVIE INC.			1,2	2 B FE	143,613		111,4090	150,000	145,554	.0	905	0	.0	3.600	4.399	MN	.705	5,400	10/19/2018	05/14/2025
00287Y-AY-5	ABBVIE INC.			1,2	2 B FE	1,745,058		110,7890	1,840,000	1,770,435	.0	11,375	0	.0	3.200	4.031	MN	7,687	58,880	04/23/2019	05/14/2026
00287Y-BC-2	ABBVIE INC.				2 B FE	339,565		109,0400	340,000	339,748	.0	.82	0	.0	3.750	3.813	MN	1,665	12,750	09/13/2018	11/14/2023
00287Y-CS-6	ABBVIE INC.				2 A FE	565,743		103,1300	550,000	559,853	.0	(5,890)	0	.0	3.450	1.712	MS	5,587	9,488	05/14/2020	03/15/2022
00287Y-CX-5	ABBVIE INC.				2 A FE	1,783,742		111,5180	1,650,000	1,766,056	.0	(17,686)	0	.0	3.800	1.954	MS	18,462	31,350	05/14/2020	03/15/2025
00287Y-BX-6	ABBVIE INC SR GLBL				2 A FE	340,202		112,0700	340,000	340,181	.0	(18)	0	.0	3.200	3.218	MN	1,209	10,880	11/13/2019	11/21/2029
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC			1	4 C FE	103,931		100,2500	104,000	103,899	(52)	21	0	.0	5.625	5.729	FA	2,210	5,850	10/18/2018	02/15/2023
	ACADIA HEALTHCARE COMPANY INC																				
00404A-AP-4	144A				4 C FE	273,242		106,7500	271,000	273,188	.0	(54)	0	.0	5.000	4.940	A0	2,898	.0	09/30/2020	04/15/2029
00653V-AA-9	ADAPTHEALTH LLC 144A				4 B FE	931,352		107,3750	892,000	930,372	(89)	(890)	0	.0	6.125	5.137	FA	23,068	.0	12/09/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC 144A				4 B FE	78,000		102,7500	78,000	78,000	.0	.0	0	.0	4.625	4.678	FA	.0	.0	12/15/2020	08/01/2029
00688J-AA-5	ADIENT US LLC 144A				4 A FE	205,000		108,7720	205,000	205,000	.0	.0	0	.0	7.000	7.123	MN	1,834	14,350	04/25/2019	05/15/2026
00688J-AB-3	ADIENT US LLC 144A				4 A FE	590,563		111,5000	550,000	585,024	.0	(5,539)	0	.0	9.000	6.923	A0	10,450	23,650	05/27/2020	04/15/2025
007944-AF-8	ADVENTIST HEALTH SYS WEST				1 F FE	1,981,200		108,4550	2,000,000	1,982,993	.0	1,725	0	.0	2.952	3.094	MS	19,680	49,364	12/12/2019	03/01/2029
00774C-AB-3	AECOM SR GLBL			1,2	3 C FE	1,537,056		111,2830	1,540,000	1,539,424	.0	934	0	.0	5.125	5.224	MS	23,239	47,278	06/16/2020	03/15/2027
00766T-AD-2	AECOM TECHNOLOGY CORP DE			1	3 C FE	81,517		111,5280	75,000	80,107	.0	(1,227)	0	.0	5.875	3.963	A0	930	4,406	11/08/2019	10/15/2024
00115A-AM-1	AEP TRANSMISSION CO LLC				1 F FE	14,995		121,2400	15,000	14,995	.0	.0	0	.0	3.650	3.685	A0	137	274	03/30/2020	04/01/2050
00111@-AA-2	AES HAWAII INC.				5 C	289,282		98,2500	356,180	330,844	.0	7,441	0	.0	6.870	0.000	MJSD	6,185	18,352	12/31/2012	06/30/2022
008117-AP-8	AETNA INC			1	2 B FE	428,793		103,7060	445,000	440,886	.0	2,096	0	.0	2.750	3.289	MN	1,564	12,238	09/23/2014	11/15/2022
00817Y-AV-0	AETNA INC NEW				2 B FE	236,785		105,2150	250,000	242,511	.0	2,842	0	.0	2.800	4.136	JD	311	7,000	12/10/2018	06/15/2023
00912X-AN-4	AIR LEASE CORP			1,2	2 B FE	199,194		109,5630	200,000	199,478	.0	127	0	.0	4.250	4.374	MS	2,503	8,500	09/14/2018	09/15/2024
00912X-BC-7	AIR LEASE CORP			1,2	2 B FE	590,121		106,7800	595,000	592,460	.0	944	0	.0	3.875	4.097	JJ	11,400	23,056	06/11/2018	07/03/2023
	ALBERTSONS COS INC / SAFEWAY																				
013092-AF-8	144A				4 A FE	1,121,000		101,5000	1,121,000	1,121,000	.0	.0	0	.0	3.250	3.277	MS	12,245	.0	08/11/2020	03/15/2026
	ALBERTSONS COS INC / SAFEWAY																				
013092-AG-6	144A				4 A FE	1,156,765		101,1870	1,171,000	1,156,985	.0	220	0	.0	3.500	3.706	MS	13,776	.0	12/02/2020	03/15/2029
	ALBERTSONS COS INC / SAFEWAY																				
013092-AA-9	I 144				4 A FE	60,000		111,9050	60,000	60,000	.0	.0	0	.0	7.500	7.641	MS	1,325	4,500	01/22/2019	03/15/2026
	ALBERTSONS COS INC / SAFEWAY																				
013092-AB-7	I 144				4 A FE	477,656		108,8190	476,000	477,318	.0	(242)	0	.0	5.875	5.890	FA	10,565	27,965	08/02/2019	02/15/2028
	ALBERTSONS COS INC / SAFEWAY																				
013092-AE-1	I 144				4 A FE	620,000		110,1880	620,000	620,000	.0	.0	0	.0	4.875	4.934	FA	11,418	15,952	01/22/2020	02/15/2030
	ALBERTSONS COS INC SAFEWAY																				
013092-AC-5	144A				4 A FE	603,280		106,3750	598,000	602,542	121	(738)	0	.0	4.625	4.505	JJ	12,753	17,901	02/07/2020	01/15/2027
	ALBERTSONS COS LLC/SAFEWAY																				
013093-AD-1	INC				4 A FE	225,980		103,0000	220,000	223,523	.0	(1,939)	0	.0	5.750	4.821	MS	3,725	12,657	09/26/2019	03/15/2025
013817-AK-7	ALCOA INC SR GLBL NT 37				3 A FE	177,685		120,5000	162,000	177,056	.0	(576)	0	.0	5.950	5.163	FA	4,016	9,639	01/28/2020	02/01/2037
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC				2 A FE	613,507		114,9370	545,000	605,542	.0	(7,964)	0	.0	3.950	1.923	JJ	9,927	10,764	03/09/2020	01/15/2027
	ALLIED UNVL HOLDCO LLC/ALLIED																				
019576-AA-5	144A				4 C FE	1,040,063		106,6300	1,014,000	1,035,328	.0	(4,734)	0	.0	6.625	6.057	JJ	30,976	50,087	07/09/2020	07/15/2026
	ALLIED UNVL HOLDCO LLC/ALLIED																				
019576-AB-3	144A				5 B FE	567,186		109,0000	575,000	568,225	.0	705	0	.0	9.750	10,250	JJ	25,851	56,530	06/27/2019	07/15/2027
019736-AF-4	ALLISON TRANSMISSION INC 144A				3 B FE	381,938		110,5000	350,000	380,980	.0	(957)	0	.0	5.875	3.934	JD	1,714	10,281	10/30/2020	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC 144A				3 C FE	220,000		102,3130	220,000	220,000	.0	.0	0	.0	3.750	3.785	JJ	963	.0	11/09/2020	01/30/2031
02005N-BF-6	ALLY FINL INC			2	3 A FE	128,596		116,4240	118,000	124,960	.0	(1,275)	0	.0	5.750	4.424	MN	773	6,785	01/10/2018	11/20/2025
02005N-BH-2	ALLY FINL INC				2 C FE	184,318		109,5750	186,000	184,826	.0	317	0	.0	3.875	4.118	MN	801	7,208	05/21/2019	05/21/2024
00164V-AD-5	AMC NETWORKS INC.			1,2	3 C FE	150,256		101,6250	145,000	147,274	1,658	(2,284)	0	.0	5.000	3.703	A0	1,813	7,250	10/23/2019	04/01/2024
	AMERICAN AIRLINES PASS																				
02376*-AA-0	THROUGH TRU				1 F PL	763,483		85,0110	763,483	763,483	.0	.0	0	.0	4.140	4.183	JD	1,405	31,608	06/08/2018	06/15/2027
02376R-AC-6	AMERICAN AIRLS GROUP INC 144A				5 B FE	6,000		89,9010	6,000	5,394	(606)	.0	0	.0	5.000	5.063	JD	25	300	05/16/2019	06/01/2022
02376R-AE-2	AMERICAN AIRLS GROUP INC 144A				5 B FE	257,549		77,3280	554,000	276,837	.0	20,096	283,748	.0	3.750	24,372	MS	6,925	10,734	02/27/2020	03/01/2025
02406P-AU-4	AMERICAN AXLE & MFG INC			1,2	4 C FE	736,313		105,2500	789,375	737,199	.0	.887	0	.0	6.500	6.182	A0	12,188	24,375	06/18/2020	04/01/2027
025816-BS-7	AMERICAN EXPRESS CO			1,2	1 G FE	804,267		106,3560	805,000	804,670	.0	145	0	.0	3.400	3.449	FA	9,427	27,370	02/22/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO			2	1 G FE	998,960		108,2890	1,000,000	999,438	.0	203	0	.0	3.700	3.758	FA	15,211	37,000	07/31/2018	08/03/2023



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
026874-DD-6.	AMERICAN INTL GROUP INC				2 A FE	217,064	112.3500	252,786	225,000	219,406	0	1,096	0	0	3.750	4.409	JJ	4,008	8,438	10/22/2018	07/10/2025
03027X-AP-5.	AMERICAN TOWER CORP				2 C FE	750,659	113.0830	752,003	665,000	749,869	0	(790)	0	0	3.550	1.427	JJ	10,886	0	12/09/2020	07/15/2027
03027X-AM-2.	AMERICAN TOWER CORP NEW				2 C FE	1,031,989	110.3190	1,075,613	975,000	1,025,413	0	(6,576)	0	0	3.125	2.182	JJ	14,049	15,234	03/09/2020	01/15/2027
	AMERICAN TRANSMISSION COMPANY																				
03028P-H#-6.	LLC				1 F	1,000,000	117.0280	1,170,277	1,000,000	1,000,000	0	0	0	0	3.950	3.989	JJ	17,885	39,500	04/27/2018	07/18/2033
030981-AH-7.	AMERIGAS PARTNERS L P			1,2	3 C FE	510,380	107.7500	568,920	528,000	516,304	0	2,989	0	0	5.625	6.467	MN	3,383	29,700	01/16/2019	05/20/2024
030981-AK-0.	AMERIGAS PARTNERS L P			1,2	3 C FE	1,620,000	110.7500	1,772,000	1,600,000	1,617,495	0	(2,505)	0	0	5.500	5.271	MN	10,022	88,000	04/29/2020	05/20/2025
031100-N#-3.	AMETEK, INC				2 A	1,000,000	113.8510	1,138,514	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	43,200	12/11/2018	12/13/2027
031100-P0-3.	AMETEK, INC				2 A	1,000,000	113.8510	1,138,514	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	43,200	01/14/2019	12/13/2027
031162-BY-5.	AMGEN INC				2 A FE	952,970	110.1760	1,101,764	1,000,000	967,675	0	6,712	0	0	3.125	3.983	MN	5,208	31,250	10/03/2018	05/01/2025
00175P-AB-9.	AMN HEALTHCARE INC 144A				3 C FE	808,400	104.7570	843,294	805,000	808,104	0	(296)	0	0	4.625	4.563	AO	9,308	29,369	08/10/2020	10/01/2027
00175P-AC-7.	AMN HEALTHCARE INC 144A				3 C FE	100,000	102.2500	102,250	100,000	100,000	0	0	0	0	4.000	4.040	AO	789	0	10/05/2020	04/15/2029
032177-AH-0.	AMSTED INDS INC 144A				3 C FE	453,156	106.2500	451,563	425,000	450,048	0	(3,108)	0	0	5.625	3.434	JJ	11,953	0	08/19/2020	07/01/2027
032177-AJ-6.	AMSTED INDS INC 144A				3 B FE	232,100	104.7500	230,450	220,000	230,450	(1,558)	(92)	0	0	4.625	3.787	MN	1,300	0	12/08/2020	05/15/2030
035240-AQ-3.	ANHEUSER-BUSCH INBEV WLDW INC				2 B FE	598,110	123.4900	740,937	600,000	598,414	0	158	0	0	4.750	4.847	JJ	12,508	28,500	01/10/2019	01/23/2029
	ANTERO MIDSTREAM PARTNERS																				
03690E-AA-6.	144A				4 C FE	251,000	103.2580	259,178	251,000	251,000	0	0	0	0	7.875	8.030	MN	2,800	0	11/05/2020	05/15/2026
	ANTERO MIDSTREAM PARTNERS																				
03690A-AD-8.	LP/A 144				4 C FE	310,000	98.2500	304,575	310,000	304,575	31,969	0	0	0	5.750	5.833	MS	5,942	17,825	02/20/2019	03/01/2027
	ANTERO MIDSTREAM PARTNERS																				
03690A-AF-3.	LP/A 144				4 C FE	240,000	96.0200	230,448	240,000	230,448	21,648	0	0	0	5.750	5.833	JJ	6,363	14,452	06/25/2019	01/15/2028
03674X-AC-0.	ANTERO RESOURCES CORP				4 C FE	937,250	99.7500	1,296,750	1,300,000	1,007,650	0	70,400	0	0	5.125	20.743	JD	5,552	58,938	06/02/2020	12/01/2022
03674X-AF-3.	ANTERO RESOURCES CORP				4 C FE	669,595	98.0000	1,069,180	1,091,000	728,685	0	59,090	0	0	5.625	26.313	JD	5,114	58,809	10/13/2020	06/01/2023
03674X-AN-6.	ANTERO RESOURCES CORP 144A				4 C FE	203,000	102.0690	207,200	203,000	203,000	0	0	0	0	8.375	8.550	JJ	0	0	12/17/2020	07/15/2026
036752-AB-9.	ANTHEM INC			1,2	2 B FE	728,869	115.3170	818,751	710,000	727,146	0	(1,907)	0	0	3.650	3.286	JD	2,160	25,915	03/09/2020	12/01/2027
036752-AF-0.	ANTHEM INC				2 B FE	1,466,535	104.7610	1,491,800	1,424,000	1,452,735	0	(13,800)	0	0	2.950	1.835	JD	3,501	42,008	02/06/2020	12/01/2022
037411-AY-1.	APACHE CORP				3 A FE	25,763	107.7840	26,946	25,000	25,761	0	(2)	0	0	5.250	5.074	FA	547	0	12/01/2020	02/01/2042
037411-BA-2.	APACHE CORP				3 A FE	122,898	103.6870	147,235	142,000	123,122	0	224	0	0	4.750	5.989	AO	1,424	2,185	12/11/2020	04/15/2043
037411-BC-8.	APACHE CORP			1,2	3 A FE	56,210	98.6630	75,971	77,000	56,436	0	226	0	0	4.250	6.608	JJ	1,509	1,636	05/29/2020	01/15/2044
037411-BE-4.	APACHE CORP			1,2	3 A FE	290,883	104.0980	320,622	308,000	291,899	0	1,017	0	0	4.375	5.296	AO	2,845	4,003	11/25/2020	10/15/2028
037411-BG-9.	APACHE CORP				3 A FE	24,969	102.6030	25,651	25,000	24,969	0	0	0	0	5.350	5.430	JJ	669	0	12/03/2020	07/01/2049
037411-BH-7.	APACHE CORP				3 A FE	100,000	105.7020	105,702	100,000	100,000	0	0	0	0	4.625	4.678	MN	1,722	0	08/03/2020	11/15/2025
037411-BJ-3.	APACHE CORP				3 A FE	101,000	106.0000	107,060	101,000	101,000	0	0	0	0	4.875	4.934	MN	1,833	0	08/03/2020	11/15/2027
037411-AW-5.	APACHE CORP SR NT 5.1				3 A FE	440,406	106.6250	453,156	425,000	440,368	0	(38)	0	0	5.100	4.872	MS	7,225	0	12/18/2020	09/01/2040
037833-CJ-7.	APPLE INC			1	1 B FE	1,199,340	114.0780	1,346,115	1,180,000	1,193,597	0	(1,990)	0	0	3.350	3.166	FA	15,592	39,530	01/10/2018	02/09/2027
037833-DU-1.	APPLE INC				1 B FE	302,853	102.9920	314,125	305,000	302,983	0	130	0	0	1.650	1.734	MN	699	2,516	05/04/2020	05/11/2030
038336-C#-8.	APTAR GROUP INC				2 B	1,000,000	103.7020	1,037,022	1,000,000	1,000,000	0	0	0	0	3.250	3.276	MS	10,472	32,500	09/01/2012	09/05/2022
038336-D*-1.	APTAR GROUP INC				2 B	2,000,000	108.3980	2,167,951	2,000,000	2,000,000	0	0	0	0	3.400	3.429	MS	21,911	68,000	09/01/2012	09/05/2024
03842*-BT-2.	AQUA PENNSYLVANIA INC				1 E	5,000,000	115.8260	5,791,302	5,000,000	5,000,000	0	0	0	0	3.390	3.419	JJ	84,750	89,929	12/20/2019	01/01/2052
03939C-AA-1.	ARCH CAPITAL FINANCE LLC			1,2	2 A FE	166,368	116.2790	186,046	160,000	164,372	0	(681)	0	0	4.011	3.509	JD	285	6,418	12/19/2017	12/15/2026
039524-AA-1.	ARCHES BUYER INC 144A				4 B FE	100,000	101.2700	101,270	100,000	100,000	0	0	0	0	4.250	4.295	JD	319	0	11/24/2020	06/01/2028
	ARCHROCK PARTNERS L P /																				
03959K-AC-4.	ARCHRO 144				4 B FE	41,950	104.0960	41,638	40,000	41,638	(296)	(15)	0	0	6.250	5.253	AO	625	0	12/14/2020	04/01/2028
04352E-AA-3.	ASCENSION				1 B FE	60,000	109.5600	65,736	60,000	60,000	0	0	0	0	2.532	2.548	MN	194	1,519	10/16/2019	11/15/2029
	ASCENT RES - UTICA LLC / ARU																				
04364V-AG-8.	F 144				4 C FE	123,672	94.7500	421,638	445,000	134,844	61,735	11,953	293,732	0	7.000	40.153	MN	5,192	31,150	06/26/2019	11/01/2026
044209-AM-6.	ASHLAND INC NEW				3 A FE	586,650	133.0000	665,000	500,000	585,529	0	(1,121)	0	0	6.875	5.602	MN	4,392	17,188	06/05/2020	05/15/2043
045054-AH-6.	ASHTAD CAPITAL INC 144A			1,2	2 C FE	203,746	105.8750	211,750	200,000	202,373	0	(592)	0	0	5.250	4.945	FA	4,375	10,500	08/08/2018	08/01/2026
045054-AJ-2.	ASHTAD CAPITAL INC 144A				2 C FE	200,000	106.2140	212,428	200,000	200,000	0	0	0	0	4.000	4.040	MN	1,333	7,933	10/28/2019	05/01/2028
	ASHTON WOODS USA LLC / ASHTON																				
045086-AH-8.	144A				5 A FE	516,910	112.3750	574,236	511,000	515,633	0	(1,072)	0	0	9.875	9.823	AO	12,615	50,461	10/16/2019	04/01/2027
	ASHTON WOODS USA LLC / ASHTON																				
045086-AK-1.	144A				5 A FE	134,096	105.2500	141,035	134,000	134,093	0	(3)	0	0	6.625	6.718	JJ	4,094	4,020	10/28/2020	01/15/2028
045086-AF-2.	ASHTON WOODS USA LLC 144A			1,2	5 A FE	173,273	104.0000	178,880	172,000	172,847	0	(154)	0	0	6.750	6.733	FA	4,838	11,610	01/30/2018	08/01/2025
00206R-CN-0.	AT&T INC			1,2	2 B FE	1,048,201	111.1450	1,222,596	1,100,000	1,064,439	0	7,260	0	0	3.400	4.262	MN	4,779	37,400	09/14/2018	05/15/2025
00206R-CT-7.	AT&T INC			1,2	2 B FE	308,706	115.7270	347,181	300,000	306,660	0	(1,226)	0	0	4.125	3.657	FA	4,606	12,375	04/23/2019	02/17/2026
00206R-HJ-4.	AT&T INC				2 B FE	179,114	119.2660	214,679	180,000	179,252	0	75	0	0	4.350	4.460	MS	2,610	7,830	02/13/2019	03/01/2029



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
00206R-HW-5.	AT&T INC.				2 B FE	204,660	115.0930	230,186	200,000	203,772	0	(570)	0	0	3.800	3.472	FA	2,871	7,600	06/05/2019	02/15/2027
00206R-JX-1.	AT&T INC.				2 B FE	475,565	106.6540	479,942	450,000	475,328	0	(237)	0	0	2.300	1.362	JD	863	0	12/09/2020	06/01/2027
00206R-KG-6.	AT&T INC.				2 B FE	2,197,228	102.0290	2,244,646	2,200,000	2,197,377	0	149	0	0	1.650	1.675	FA	14,823	0	07/27/2020	02/01/2028
04650N-AB-0.	AT&T INC.			1	2 B FE	31,941	131.1290	39,339	30,000	31,698	0	(50)	0	0	5.350	4.959	MS	535	1,605	06/26/2017	09/01/2040
049560-AT-2.	ATMOS ENERGY CORP				1 F FE	59,530	99.9260	59,956	60,000	59,540	0	10	0	0	1.500	1.589	JJ	225	0	10/05/2020	01/15/2031
052769-AE-6.	AUTODESK INC.			1,2	2 B FE	499,963	112.7240	563,622	500,000	499,984	0	(3)	0	0	3.500	3.530	JD	778	17,500	10/17/2017	06/15/2027
05348E-BC-2.	AVALONBAY CMNTYS INC MTN BE			1,2	1 G FE	174,298	111.3290	194,825	175,000	174,491	0	63	0	0	3.200	3.273	JJ	2,582	5,600	11/08/2017	01/15/2028
05351W-AA-1.	AVANGRID INC.				2 A FE	266,112	109.0030	294,307	270,000	267,230	0	650	0	0	3.150	3.462	JD	709	8,505	04/04/2019	12/01/2024
053499-AL-3.	AVAYA INC 144A				4 B FE	148,000	106.8260	158,102	148,000	148,000	0	0	0	0	6.125	6.219	MS	2,417	0	09/11/2020	09/15/2028
053773-BC-0.	AVIS BUDGET CAR RENT LLC																				
053773-BB-2.	/AVIS 144				4 C FE	318,315	101.5000	322,770	318,000	318,229	0	(57)	0	0	5.750	5.809	JJ	8,431	18,895	06/19/2019	07/15/2027
053773-BB-2.	AVIS BUDGET CAR RENT LLC 144A			1	4 C FE	132,335	102.0000	134,640	132,000	132,207	0	(56)	0	0	6.375	6.421	AO	2,104	8,415	08/07/2018	04/01/2024
05453G-AC-9.	AXALTA COATING SYS LLC 144A				4 A FE	175,000	100.0000	175,000	175,000	175,000	0	0	0	0	3.375	3.403	FA	607	0	11/09/2020	06/15/2029
05508W-AB-1.	B & G FOODS INC.				4 B FE	416,658	106.3200	441,228	415,000	416,318	433	(278)	0	0	5.250	5.231	MS	6,415	21,122	10/15/2019	09/15/2027
058498-AW-6.	BALL CORP.				3 A FE	143,000	99.7500	142,643	143,000	142,643	(358)	0	0	0	2.875	2.896	FA	1,576	0	08/10/2020	08/15/2030
059165-EF-3.	BALTIMORE GAS & ELEC CO.			1	1 G FE	277,432	106.6050	298,493	280,000	279,251	0	282	0	0	3.350	3.493	JJ	4,690	9,380	11/01/2013	07/01/2023
059165-EM-8.	BALTIMORE GAS & ELEC CO.				1 F FE	435,723	107.6690	473,742	440,000	435,775	0	52	0	0	2.900	2.971	JD	567	6,734	06/02/2020	06/15/2050
06051G-FM-6.	BANK AMER CORP.				2 A FE	633,997	112.3680	730,393	650,000	639,115	0	2,396	0	0	4.000	4.505	JJ	11,483	26,000	10/22/2018	01/22/2025
06051G-FU-8.	BANK AMER CORP.				2 A FE	1,975,898	116.5550	2,167,922	1,860,000	1,935,289	0	(13,024)	0	0	4.450	3.618	MS	27,130	82,770	10/17/2017	03/03/2026
06051G-GL-7.	BANK AMER CORP.				1 G FE	406,894	113.8460	426,922	375,000	403,121	0	(3,773)	0	0	3.705	2.432	AO	2,586	13,894	01/28/2020	04/24/2028
06051G-GY-9.	BANK AMER CORP.				1 F FE	2,955,600	100.1210	3,003,633	3,000,000	2,984,078	0	14,508	0	0	2.738	3.277	JJ	36,050	82,140	01/03/2019	01/23/2022
06051G-HC-6.	BANK AMER CORP.			1,2	1 F FE	560,076	105.2510	590,458	561,000	560,522	0	152	0	0	3.004	3.057	JD	515	16,852	12/20/2017	12/20/2023
06051G-HD-4.	BANK AMER CORP.			1,2	1 F FE	342,696	112.9540	400,988	355,000	344,650	0	1,090	0	0	3.419	3.884	JD	371	12,137	03/06/2019	12/20/2028
06051G-HF-9.	BANK AMER CORP.			1	1 F FE	3,300,816	106.8290	3,541,380	3,315,000	3,306,487	0	2,472	0	0	3.550	3.670	MS	37,920	117,683	10/19/2018	03/05/2024
06051G-HH-5.	BANK AMER CORP.			1,2	1 F FE	880,000	101.1850	890,427	880,000	880,000	0	0	0	0	3.499	3.530	MN	3,763	30,791	05/14/2018	05/17/2022
06051G-HL-6.	BANK AMER CORP.			1,2	1 F FE	1,000,000	108.4200	1,084,202	1,000,000	1,000,000	0	0	0	0	3.864	3.901	JJ	16,959	38,640	07/18/2018	07/23/2024
06406R-AA-5.	BANK NEW YORK MELLON CORP				1 F FE	5,085,300	102.3700	5,118,516	5,000,000	5,043,742	0	(41,558)	0	0	2.600	1.736	FA	52,000	130,000	01/07/2020	02/07/2022
06406R-AD-9.	BANK NEW YORK MELLON CORP				1 F FE	285,076	112.6170	298,435	265,000	282,888	0	(2,189)	0	0	3.250	2.082	MN	1,077	8,613	03/11/2020	05/16/2027
06406R-AG-2.	BANK NEW YORK MELLON CORP				1 F FE	1,853,533	107.2410	1,994,680	1,860,000	1,856,601	0	1,376	0	0	3.500	3.615	AO	11,393	65,100	10/12/2018	04/28/2023
06769Q-AA-8.	BARNABAS HEALTH SYSTEM			4	1 E FE	850,455	110.1780	991,601	900,000	870,286	0	3,175	0	0	4.000	4.588	JJ	18,000	36,000	06/26/2017	07/01/2028
06846N-AF-1.	BARRETT BILL CORP			1,2	6 FE	73,680	39.0000	119,730	307,000	80,161	34,410	9,701	243,321	0	8.750	61.353	JD	1,194	26,863	06/19/2019	06/15/2025
07177W-AB-9.	BAXALTA INC.			1,2	2 B FE	1,210,701	112.9500	1,353,138	1,198,000	1,204,437	0	(1,554)	0	0	4.000	3.897	JD	1,065	47,920	03/06/2019	06/23/2025
071813-BW-8.	BAXTER INTL INC 144A				2 A FE	209,225	119.5110	250,973	210,000	209,274	0	49	0	0	3.950	4.035	AO	2,074	4,263	03/24/2020	04/01/2030
05531F-BB-8.	BB&T CORP SR MEDIUM TERM NTS				1 G FE	961,520	108.2140	1,082,140	1,000,000	975,159	0	5,969	0	0	2.850	3.583	AO	5,146	28,500	08/29/2018	10/26/2024
07556Q-BM-6.	BEAZER HOMES USA INC.			1,2	4 C FE	186,436	104.1200	185,334	178,000	183,576	0	(1,344)	0	0	6.750	5.128	MS	3,538	9,248	12/03/2020	03/15/2025
07556Q-BR-5.	BEAZER HOMES USA INC.			1,2	4 C FE	1,649,499	105.2500	1,751,360	1,664,000	1,653,659	(730)	2,110	0	0	5.875	5.993	AO	20,638	49,291	12/03/2020	10/15/2027
07556Q-BT-1.	BEAZER HOMES USA INC.				4 C FE	465,813	112.7500	497,228	441,000	464,828	0	(984)	0	0	7.250	6.368	AO	6,750	19,670	09/11/2020	10/15/2029
075887-BF-5.	BECTON DICKINSON & CO.			1	2 C FE	132,000	110.8690	146,347	132,000	132,000	0	0	0	0	3.734	3.769	JD	219	4,929	12/04/2014	12/15/2024
075887-BV-0.	BECTON DICKINSON & CO.			1,2	2 C FE	767,650	108.7070	831,612	765,000	766,349	0	(385)	0	0	3.363	3.333	JD	1,787	25,727	06/26/2017	06/06/2024
084670-BR-8.	BERKSHIRE HATHAWAY INC DEL			1,2	1 C FE	3,165,750	105.0160	3,150,485	3,000,000	3,146,303	0	(19,447)	0	0	2.750	0.348	MS	24,292	0	09/23/2020	03/15/2023
08888@-AA-6.	BIF II SAFE HARBOR HOLDINGS LLC.				2 C PL	1,000,000	113.1140	1,131,144	1,000,000	1,000,000	0	0	0	0	4.610	4.690	MJSD	128	46,100	12/16/2016	12/31/2026
08949L-AB-6.	BIG RIV STL LLC/ BRS FIN CORP 144A				5 A FE	220,505	108.0000	235,440	218,000	220,351	0	(154)	0	0	6.625	6.460	JJ	4,132	0	09/10/2020	01/31/2029
06051G-JK-6.	BK OF AMERICA CORP.				1 F FE	1,400,000	101.3310	1,418,641	1,400,000	1,400,000	0	0	0	0	1.197	1.201	AO	3,305	0	10/16/2020	10/24/2026
092174-AA-9.	BLACK KNIGHT INFOSERV LLC 144A				4 A FE	1,006,725	102.3750	1,018,631	995,000	1,006,532	0	(193)	0	0	3.625	3.384	MS	12,524	0	12/08/2020	09/01/2028
093645-AJ-8.	BLOCK COMMUNICATIONS INC 144A				4 A FE	270,000	103.0000	278,100	270,000	270,000	0	0	0	0	4.875	4.934	MS	4,388	6,801	02/10/2020	03/01/2028
095796-AH-1.	BLUE RACER MIDSTREAM LLC 144A				4 B FE	50,000	106.5000	53,250	50,000	50,000	0	0	0	0	7.625	7.770	JD	85	0	12/09/2020	12/15/2025
05565E-AY-1.	BMW US CAP LLC 144A			1,2	1 F FE	1,998,340	115.4630	2,309,260	2,000,000	1,998,734	0	149	0	0	3.750	3.795	AO	16,458	75,000	04/05/2018	04/12/2028
90357#-AW-6.	BNSF RAILWAY CORPORATION - SER A				1 C	113,446	104.4650	118,512	113,446	113,446	0	0	0	0	5.510	0.000	AO	1,059	7,132	11/13/2006	11/30/2024
90357#-AX-4.	BNSF RAILWAY CORPORATION - SER B				1 C	211,385	106.6760	225,497	211,385	211,385	0	0	0	0	5.510	0.000	AO	1,974	12,913	11/13/2006	11/30/2024
90357#-AY-2.	BNSF RAILWAY CORPORATION - SER C				1 C	133,405	106.6770	142,313	133,405	133,405	0	0	0	0	5.510	0.000	AO	1,246	8,204	11/13/2006	11/30/2024



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90357#-AZ-9.	BNSF RAILWAY CORPORATION - SER D				1.C	25,925		106.6760	27,650	25,919	25,921	0	0	0	5.510	0.000	A0	242	1,583	11/13/2006	11/30/2024
90357#-BA-3.	BNSF RAILWAY CORPORATION - SER E				1.C	7,449		106.6760	7,946	7,449	7,449	0	0	0	5.510	0.000	A0	70	455	11/13/2006	11/30/2024
90357#-BB-1.	BNSF RAILWAY CORPORATION - SER F				1.C	15,480		106.6790	16,513	15,480	15,480	0	0	0	5.510	0.000	A0	145	962	11/13/2006	11/30/2024
097023-CM-5.	BOEING CO				2.C FE	206,234		104.0150	208,029	200,000	205,515	0	(719)	0	2.700	2.213	FA	2,250	2,700	03/02/2020	02/01/2027
097023-CX-1.	BOEING CO				2.C FE	825,227		141.8590	851,156	600,000	825,035	0	(192)	0	5.930	4.056	MN	5,930	0	12/04/2020	05/01/2060
097023-CY-9.	BOEING CO				2.C FE	1,976,000		121.0250	2,420,503	2,000,000	1,977,212	0	1,212	0	5.150	5.377	MN	17,167	50,642	05/06/2020	05/01/2030
09778P-AA-3.	BON SECOURS MERCY HEALTH INC.				1.E FE	1,000,000		113.5850	1,135,847	1,000,000	1,000,000	0	0	0	3.464	3.494	JD	2,887	21,746	04/08/2020	06/01/2030
09778P-AB-1.	BON SECOURS MERCY HEALTH INC.				1.E FE	125,000		102.7040	128,379	125,000	125,000	0	0	0	2.095	2.106	JD	553	0	10/07/2020	06/01/2031
09857L-AP-3.	BOOKING HLDGS INC				1.G FE	214,961		113.4090	243,829	215,000	214,966	0	5	0	4.100	4.146	A0	1,910	4,408	04/08/2020	04/13/2025
099724-AL-0.	BORGWARNER INC.				2.B FE	254,283		107.5290	274,198	255,000	254,334	0	50	0	2.650	2.712	JJ	3,604	0	06/16/2020	07/01/2027
101137-AV-9.	BOSTON SCIENTIFIC CORP.				2.C FE	199,880		108.3240	216,649	200,000	199,922	0	23	0	3.450	3.493	MS	2,300	6,900	02/21/2019	03/01/2024
103186-AB-8.	BOXER PARENT CO INC 144A				4.C FE	1,054,344		108.5450	1,058,311	975,000	1,051,081	(465)	(2,798)	0	7.125	3.893	A0	17,367	0	12/09/2020	10/02/2025
103304-BM-2.	BOYD GAMING CORP.				5.A FE	197,097		103.8810	197,374	190,000	194,115	(893)	(802)	0	6.375	5.874	A0	3,028	12,113	08/06/2018	04/01/2026
103304-BQ-3.	BOYD GAMING CORP.			1,2	5.A FE	177,156		103.7500	79,888	77,000	77,098	0	(24)	0	6.000	6.049	FA	1,745	4,620	06/12/2018	08/15/2026
103304-BU-4.	BOYD GAMING CORP.				5.A FE	84,000		103.8750	87,255	84,000	84,000	0	0	0	4.750	4.806	JD	333	3,968	11/18/2019	12/01/2027
103304-BS-9.	BOYD GAMING CORP 144A				5.A FE	78,000		111.2190	86,751	78,000	78,000	0	0	0	8.625	8.811	JD	561	3,551	05/13/2020	06/01/2025
103557-AA-2.	BOYNE USA INC 144A			1,2	4.B FE	361,800		104.8750	364,965	348,000	355,789	0	(2,819)	0	7.250	6.304	MN	4,205	20,916	05/13/2020	05/01/2025
103730-AC-4.	BP CAP MKTS AMER INC.				1.F FE	2,026,400		117.3990	2,347,983	2,000,000	2,021,689	0	(2,469)	0	3.937	3.805	MS	21,872	78,740	01/22/2019	09/21/2028
10947X-AA-0.	BRIGHTSTAR ESCROW CORPORATION 144A				4.C FE	410,125		106.8750	427,500	400,000	409,983	0	(142)	0	9.750	9.171	A0	8,233	0	12/08/2020	10/15/2025
109641-AG-5.	BRINKER INTL INC.				4.C FE	528,500		100.1250	700,875	700,000	560,416	0	31,916	0	3.875	14.528	MN	3,466	27,125	04/29/2020	05/15/2023
109641-AH-3.	BRINKER INTL INC 144A			1,2	4.B FE	514,125		104.2500	573,375	550,000	517,748	0	3,623	0	5.000	6.914	A0	6,875	13,750	07/28/2020	10/01/2024
109696-AA-2.	BRINKS CO 144A			1,2	3.C FE	647,700		104.5000	710,600	680,000	649,742	0	2,042	0	4.625	5.490	A0	6,639	15,725	06/09/2020	10/15/2027
110122-CP-1.	BRISTOL MYERS SQUIBB CO				1.F FE	961,006		116.4160	1,128,072	969,000	962,111	0	679	0	3.400	3.527	JJ	14,185	39,352	05/07/2019	07/26/2029
110122-DC-9.	BRISTOL MYERS SQUIBB CO				1.F FE	348,690		114.0790	370,757	325,000	344,151	0	(4,100)	0	3.875	2.461	FA	4,758	12,594	11/22/2019	08/15/2025
110122-CY-2.	BRISTOL-MYERS SQUIBB CO				1.F FE	1,720,583		104.9350	1,705,193	1,625,000	1,704,601	0	(15,981)	0	2.750	0.338	FA	16,882	22,344	08/03/2020	02/15/2023
11120V-AA-1.	BRIXMOR OPERATING PRTSHP LP				2.C FE	190,798		109.5340	219,068	200,000	193,675	0	1,374	0	3.850	4.766	FA	3,208	7,700	11/07/2018	02/01/2025
11134L-AH-2.	BROADCOM CORP			1,2	2.C FE	1,625,490		112.2310	1,683,461	1,500,000	1,619,875	0	(5,615)	0	3.875	2.417	JJ	26,802	14,531	12/09/2020	01/15/2027
11134L-AP-4.	BROADCOM CORP/BROADCOM CAYMAN				2.C FE	713,274		107.9780	831,433	770,000	731,989	0	8,407	0	3.125	4.525	JJ	11,095	24,063	09/17/2018	01/15/2025
11135F-AL-5.	BROADCOM INC.				2.C FE	784,502		114.4490	902,999	789,000	784,782	0	280	0	4.110	4.236	MS	9,548	10,269	05/21/2020	09/15/2028
11135F-AN-1.	BROADCOM INC.				2.C FE	121,877		110.9560	136,476	123,000	121,975	0	98	0	3.459	3.655	MS	1,253	1,347	05/21/2020	09/15/2026
11135F-BB-6.	BROADCOM INC.				2.C FE	209,714		109.1950	229,310	210,000	209,746	0	31	0	3.150	3.202	MN	845	3,436	05/05/2020	11/15/2025
11283*-AA-3.	BROOKFIELD WHITE PINE HYDRO				2.B PL	1,000,000		111.6950	1,116,954	1,000,000	1,000,000	0	0	0	4.398	4.471	MJSD	122	43,980	07/10/2017	07/10/2032
12008R-AM-9.	BUILDERS FIRSTSOURCE INC 144A				4.A FE	303,928		108.4710	323,244	298,000	302,589	0	(987)	0	6.750	6.277	JD	1,676	19,045	08/18/2020	06/01/2027
12117#-AA-9.	BUREAU VERITAS HOLDINGS, INC.				2.C	1,000,000		110.3770	1,103,775	1,000,000	1,000,000	0	0	0	3.670	3.704	MS	12,233	36,700	09/01/2017	09/01/2027
12429T-AD-6.	BWAY HOLDING COMPANY 144A			1,2	4.C FE	396,628		101.9730	397,695	390,000	391,404	0	(1,763)	0	5.500	5.090	A0	4,528	21,450	08/08/2018	04/15/2024
056080-AA-5.	BY CROWN PARENT LLC / BY BD 144A				4.C FE	335,375		102.5000	343,375	335,000	335,342	0	(33)	0	4.250	4.264	JJ	5,972	0	08/17/2020	01/31/2026
12467A-AF-5.	C&S GROUP ENTERPRISES LLC 144A				4.B FE	249,484		99.7080	249,270	250,000	249,209	(278)	2	0	5.000	5.095	JD	938	0	12/17/2020	12/15/2028
12687G-AA-7.	CABLEVISION LIGHTPATH LLC 144A				4.A FE	200,000		100.6250	201,250	200,000	200,000	0	0	0	3.875	3.913	MS	1,981	0	09/15/2020	09/15/2027
127097-E#-6.	CABOT OIL & GAS CORPORATION				2.B	1,000,000		108.0010	1,080,014	1,000,000	1,000,000	0	0	0	3.770	3.806	MS	10,786	37,700	09/18/2014	09/18/2026
127097-E@-8.	CABOT OIL & GAS CORPORATION				2.B	1,000,000		106.3800	1,063,803	1,000,000	1,000,000	0	0	0	3.670	3.704	MS	10,500	36,700	09/18/2014	09/18/2024
28470R-AH-5.	CAESARS ENTERTAINMENT INC 144A				4.B FE	444,688		106.5000	457,950	430,000	444,577	0	(110)	0	6.250	5.146	JJ	13,064	0	12/22/2020	07/01/2025
130789-Y*-5.	CALIFORNIA WATER SERVICE COMPANY				1.D	1,000,000		111.7270	1,117,272	1,000,000	1,000,000	0	0	0	3.400	3.429	JD	1,889	34,000	06/11/2019	06/11/2029
13123X-AT-9.	CALLON PETE CO DEL			1,2	6. FE	112,713		57.5000	365,125	635,000	137,125	2,344	24,069	520,309	6.125	71.802	A0	9,723	38,894	02/28/2020	10/01/2024
13123X-AZ-5.	CALLON PETE CO DEL			1,2	6. FE	8,040		51.5000	24,720	48,000	9,006	0	966	39,960	6.375	59.752	JJ	1,530	3,060	05/31/2018	07/01/2026
131347-CK-0.	CALPINE CORP 144A			1,2	3.A FE	276,263		103.4500	274,143	265,000	274,103	0	(2,159)	0	5.250	3.221	JD	1,159	6,956	07/28/2020	06/01/2026
131347-CM-6.	CALPINE CORP 144A				3.A FE	770,635		104.0000	796,640	766,000	770,330	0	(305)	0	4.500	4.386	FA	13,022	22,501	08/04/2020	02/15/2028
131347-CN-4.	CALPINE CORP 144A				3.A FE	769,648		105.1970	826,848	786,000	770,759	0	1,111	0	5.125	5.516	MS	11,861	28,869	05/27/2020	03/15/2028
131347-CP-9.	CALPINE CORPORATION 144A				4.A FE	800,000		102.8280	822,624	800,000	800,000	0	0	0	4.625	4.678	FA	14,492	0	07/27/2020	02/01/2029



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest						Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For eign	Bond CHAR		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	
131347-CQ-7..	CALPINE CORPORATION 144A.....				4 A FE.....	2,190,747	104.5000	2,230,030	2,134,000	2,170,158	(19,229)	(1,359)	0	0	5.000	4.637	FA	41,791	0	11/09/2020	02/01/2031	
133131-AZ-5..	CAMDEN PPTY TR.....				1 G FE.....	309,780	111.0560	344,273	310,000	309,793	0	14	0	0	2.800	2.828	MN	1,109	4,943	04/16/2020	05/15/2030	
133434-AA-8..	CAMERON LNG LLC 144A.....				1 G FE.....	4,738,315	109.9670	5,223,444	4,750,000	4,739,203	0	862	0	0	2.902	2.949	JJ	63,562	81,175	12/20/2019	07/15/2031	
14040H-BZ-7..	CAPITAL ONE FINL CORP.....			2	2 A FE.....	869,948	114.1410	993,030	870,000	869,966	0	7	0	0	4.250	4.296	AO	6,265	36,975	04/26/2018	04/30/2025	
14162V-AB-2..	CARE CAP PPTYs LP.....				2 C FE.....	283,219	111.4920	317,751	285,000	283,566	0	214	0	0	5.125	5.298	FA	5,518	14,606	05/08/2019	08/15/2026	
14314D-AA-1..	CARLYLE FIN LLC 144A.....				2 A FE.....	499,205	109.9000	549,502	500,000	499,294	0	68	0	0	3.500	3.550	MS	4,958	17,500	09/05/2019	09/19/2029	
144577-AH-6..	CARRIZO OIL & GAS INC.....			1,2	6 FE.....	47,975	63.5000	128,270	202,000	64,500	643	16,068	156,886	0	6.250	81.712	AO	2,665	12,625	12/18/2018	04/15/2023	
144577-AJ-2..	CARRIZO OIL & GAS INC.....			1,2	6 FE.....	59,200	54.0000	199,800	370,000	67,344	16,900	6,444	334,325	0	8.250	79.835	JJ	14,075	30,525	08/08/2018	07/15/2025	
14879E-AE-8..	CATALENT PHARMA SOLUTIONS INC 144A.....				4 A FE.....	348,825	105.6140	374,930	355,000	348,333	0	(492)	0	0	5.000	5.166	JJ	8,185	8,875	03/20/2020	07/15/2027	
12505J-AA-1..	CBL & ASSOCIATES LP.....			1	6 FE.....	144,524	39.5000	229,495	581,000	183,629	25,548	46,386	295,005	0	5.250	62.123	JD	33,044	0	08/10/2018	12/01/2023	
124857-AM-5..	CBS CORP NEW.....				2 B FE.....	203,266	109.6480	219,295	200,000	202,272	0	(626)	0	0	3.700	3.369	FA	2,796	7,400	05/24/2019	08/15/2024	
14987B-AE-3..	CC HOLDINGS GS V LLC / CROWN CASTL.....			1	2 B FE.....	689,000	107.3280	697,634	650,000	666,122	0	(6,734)	0	0	3.849	2.743	AO	5,282	25,019	06/26/2017	04/15/2023	
1248EP-BR-3..	CCO HLDGS LLC / CCO HLDGS 144A.....			1,2	3 B FE.....	394,012	103.6250	412,428	398,000	395,070	0	459	0	0	5.500	5.742	MN	3,648	21,890	08/08/2018	05/01/2026	
1248EP-BM-4..	CCO HLDGS LLC / CCO HLDGS CAP 144A.....				3 B FE.....	1,669,620	103.1850	1,653,024	1,602,000	1,651,982	(1,258)	(13,798)	0	0	5.750	2.992	FA	34,799	38,295	12/07/2020	02/15/2026	
1248EP-BX-0..	CCO HLDGS LLC / CCO HLDGS CAP 144A.....			1,2	3 B FE.....	1,162,428	105.7500	1,200,263	1,135,000	1,160,670	0	(3,299)	0	0	5.000	4.103	FA	23,646	24,875	09/04/2020	02/01/2028	
1248EP-CB-7..	CCO HLDGS LLC / CCO HLDGS CAP 144A.....				3 B FE.....	117,300	109.6250	126,069	115,000	116,928	0	(249)	0	0	5.375	5.130	JD	515	6,181	06/25/2019	06/01/2029	
1248EP-CD-3..	CCO HLDGS LLC / CCO HLDGS CAP 144A.....				3 B FE.....	902,368	107.9000	968,942	898,000	901,836	0	(482)	0	0	4.750	4.730	MS	14,218	39,100	12/02/2019	03/01/2030	
1248EP-CE-1..	CCO HLDGS LLC / CCO HLDGS CAP 144A.....				3 B FE.....	907,428	106.1250	953,003	898,000	906,584	0	(843)	0	0	4.500	4.391	FA	15,266	19,868	03/04/2020	08/15/2030	
1248EP-CJ-0..	CCO HLDGS LLC / CCO HLDGS CAP 144A.....				3 B FE.....	2,447,705	106.7720	2,584,950	2,421,000	2,447,183	0	(522)	0	0	4.500	4.394	MN	18,158	67,485	10/22/2020	05/01/2032	
1248EP-BT-9..	CCO HLDGS LLC 144A.....			1,2	3 B FE.....	184,328	106.1190	185,708	175,000	182,894	0	(1,433)	0	0	5.125	3.558	MN	1,495	4,484	06/02/2020	05/01/2027	
12513G-BE-8..	CDW LLC / CDW FIN CORP.....				3 C FE.....	260,000	104.6180	272,007	260,000	260,000	0	0	0	0	4.125	4.168	MN	1,788	5,660	04/16/2020	05/01/2025	
12513G-BF-5..	CDW LLC / CDW FIN CORP.....				3 C FE.....	175,000	101.9700	178,448	175,000	175,000	0	0	0	0	3.250	3.276	FA	2,180	0	08/10/2020	02/15/2029	
15135B-AR-2..	CENTENE CORP DEL.....				3 A FE.....	105,110	106.0000	112,360	106,000	105,214	0	95	0	0	4.250	4.423	JD	200	4,618	11/21/2019	12/15/2027	
15135B-AT-8..	CENTENE CORP DEL.....				3 A FE.....	1,474,778	111.0210	1,632,009	1,470,000	1,474,237	0	(521)	0	0	4.625	4.630	JD	3,022	69,687	12/17/2019	12/15/2029	
15135B-AV-3..	CENTENE CORP DEL.....				3 A FE.....	31,000	105.2090	32,615	31,000	31,000	0	0	0	0	3.375	3.403	FA	395	529	02/05/2020	02/15/2030	
15189T-AW-7..	CENTERPOINT ENERGY INC.....				2 B FE.....	424,278	106.3460	451,971	425,000	424,466	0	137	0	0	2.500	2.552	MS	3,542	11,127	08/12/2019	09/01/2024	
156504-AH-5..	CENTURY CMNTYS INC.....			1,2	4 B FE.....	695,098	104.0000	740,480	712,000	699,816	0	1,921	0	0	5.875	6.277	JJ	19,288	35,955	10/27/2020	07/15/2025	
156700-AR-7..	CENTURYLINK INC.....			1	4 B FE.....	1,097,706	102.0210	1,088,564	1,067,000	1,073,497	0	(11,827)	0	0	6.450	5.150	JD	3,059	65,854	04/30/2020	06/15/2021	
156700-AS-5..	CENTURYLINK INC.....			1	4 B FE.....	1,667,460	104.2500	1,721,168	1,651,000	1,661,454	0	(5,800)	0	0	5.800	5.326	MS	28,195	72,558	04/28/2020	03/15/2022	
156700-AT-3..	CENTURYLINK INC.....			1	4 B FE.....	199,250	121.0000	242,000	200,000	199,259	0	9	0	0	7.650	7.833	MS	4,505	7,650	05/06/2020	03/15/2042	
156700-AX-4..	CENTURYLINK INC.....			1	4 B FE.....	480,336	111.3750	514,553	462,000	476,604	0	(3,402)	0	0	6.750	5.648	JD	2,599	31,185	04/07/2020	12/01/2023	
156700-BA-3..	CENTURYLINK INC.....			1,2	4 B FE.....	755,470	113.2500	774,630	684,000	749,698	0	(4,619)	0	0	7.500	4.141	AO	12,825	16,500	11/30/2020	04/01/2024	
156700-BB-1..	CENTURYLINK INC 144A.....				3 C FE.....	626,113	105.5960	658,919	624,000	625,987	0	(126)	0	0	5.125	5.100	FA	12,081	19,020	09/22/2020	12/15/2026	
156700-BC-9..	CENTURYLINK INC 144A.....				3 A FE.....	330,000	103.2500	340,725	330,000	330,000	0	0	0	0	4.000	4.040	FA	4,987	7,370	01/16/2020	02/15/2027	
156700-AM-8..	7-6%39.....				4 B FE.....	1,868,911	121.5000	2,231,955	1,837,000	1,868,422	0	(490)	0	0	7.600	7.568	MS	41,108	69,806	05/27/2020	09/15/2039	
15723R-AA-2..	CFX ESCROW CORP 144A.....				3 B FE.....	210,393	103.6270	213,472	206,000	208,578	0	(1,137)	0	0	6.000	5.443	FA	4,669	12,360	06/19/2019	02/15/2024	
15723R-AC-8..	CFX ESCROW CORP 144A.....				3 B FE.....	62,000	106.7500	66,185	62,000	62,000	0	0	0	0	6.375	6.477	FA	1,493	3,953	01/31/2019	02/15/2026	
161175-BL-7..	CHARTER COMMUNICATIONS.....			1,2	2 C FE.....	19,794	124.8110	24,962	20,000	19,804	0	3	0	0	5.375	5.520	MN	179	1,075	09/11/2017	05/01/2047	
161175-BB-9..	CHARTER COMMUNICATIONS OPER.....			1,2	2 C FE.....	1,265,445	105.4240	1,307,262	1,240,000	1,249,939	0	(6,799)	0	0	4.464	3.906	JJ	24,294	55,354	08/29/2018	07/23/2022	
161175-BJ-2..	CHARTER COMMUNICATIONS OPER.....				2 C FE.....	596,346	112.1230	633,496	565,000	593,186	0	(3,160)	0	0	3.750	2.965	FA	8,004	16,406	03/09/2020	02/15/2028	
161175-BP-8..	CHARTER COMMUNICATIONS OPER.....				2 C FE.....	1,231,950	102.5400	1,237,875	1,250,000	1,237,875	0	3,462	0	0	1.864	2.209	FWAN	3,884	35,573	01/14/2019	02/01/2024	
161175-BQ-6..	CHARTER COMMUNICATIONS OPER.....				2 C FE.....	847,787	110.9190	931,716	840,000	844,625	0	(1,414)	0	0	4.500	4.349	FA	15,750	37,800	09/14/2018	02/01/2024	
161175-BX-1..	CHARTER COMMUNICATIONS OPER.....				2 C FE.....	134,711	100.1160	135,157	135,000	134,714	0	3	0	0	2.300	2.335	FA	233	0	11/19/2020	02/01/2032	
1248EP-CK-7..	144A.....				3 B FE.....	1,850,900	105.3860	1,898,002	1,801,000	1,849,334	0	(1,567)	0	0	4.250	3.875	FA	36,570	0	12/01/2020	02/td	



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
16411R-AJ-8.	CHENIERE ENERGY INC 14A				3 C FE	1,240,000	105.0000	1,302,000	1,240,000	1,240,000	.0	.0	.0	.0	4.625	4.678	AO	15,771	.0	09/15/2020	10/15/2028.
16411Q-AG-6.	CHENIERE ENERGY PARTNERS L P				3 B FE	90,760	105.7780	95,200	90,000	90,717	.0	(43)	.0	.0	4.500	4.410	AO	1,013	2,025	07/09/2020	10/01/2029.
16411Q-AD-3.	CHENIERE ENERGY PARTNERS LP				3 B FE	541,000	104.0000	562,640	541,000	541,000	.0	.0	.0	.0	5.625	5.704	AO	7,608	30,431	09/06/2018	10/01/2026.
167885-A@-1.	CHICAGO PARKING METERS LLC				2 C PL	3,000,000	115.0260	3,450,784	3,000,000	3,000,000	.0	.0	.0	.0	4.930	5.022	MJSD	37,386	110,925	01/30/2019	12/30/2025.
16829@-AF-0.	CHICK FIL A INC				2 A IF	1,000,000	.972,602	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	1.970	1.980	AO	3,393	.0	10/29/2020	10/29/2029.
16829@-AG-8.	CHICK FIL A INC				2 A IF	1,000,000	.967,140	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	2.090	2.101	AO	3,599	.0	10/29/2020	10/29/2030.
16877P-AA-8.	CHILDRENS HOSPITAL OF PHILADE 144A				1 C FE	1,203,000	103.5560	1,245,782	1,203,000	1,203,000	.0	.0	.0	.0	2.704	2.722	JJ	7,048	.0	10/06/2020	07/01/2050.
12543D-BC-3.	CHS / CMNTY HEALTH SYS INC 144A				4 C FE	.907,802	107.7500	.989,145	.918,000	.910,361	.0	1,408	.0	.0	8.000	8.333	MS	21,624	32,560	10/28/2020	03/15/2026.
12543D-BF-6.	CHS / CMNTY HEALTH SYS INC 144A				4 C FE	.131,000	105.2480	.137,875	.131,000	.131,000	.0	.0	.0	.0	6.625	6.735	FA	3,279	4,556	01/23/2020	02/15/2025.
171265-A#-8.	CHUGACH ELECTRIC ASSOCIATION INC			4	1 G	1,200,000	110.6190	1,327,434	1,200,000	1,200,000	.0	.0	.0	.0	4.010	4.050	MS	14,169	48,120	01/01/2012	03/15/2032.
171265-C#-6.	CHUGACH ELECTRIC ASSOCIATION INC				1 F IF	1,000,000	.872,280	.872,283	1,000,000	1,000,000	.0	.0	.0	.0	2.910	2.932	AO	5,335	.0	10/26/2020	10/30/2050.
125523-AZ-3.	CIGNA CORP NEW				2 B FE	.753,698	112.0310	.761,811	.680,000	.753,046	.0	(653)	.0	.0	3.050	1.334	AO	4,378	.0	12/09/2020	10/15/2027.
125523-BZ-2.	CIGNA CORP NEW				2 B FE	.444,318	117.2360	.480,668	.410,000	.438,239	.0	(4,991)	.0	.0	4.500	3.068	FA	6,458	18,450	10/11/2019	02/25/2026.
125523-CB-4.	CIGNA CORP NEW				2 B FE	.506,654	112.9130	.541,982	.480,000	.503,443	.0	(3,211)	.0	.0	3.400	2.556	MS	5,440	16,320	01/28/2020	03/01/2027.
125581-GR-3.	CIT GROUP INC			1	3 A FE	.850,143	109.2500	.913,330	.836,000	.848,366	.0	(1,777)	.0	.0	5.000	4.450	FA	17,417	20,900	07/16/2020	08/01/2023.
172967-JT-9.	CITIGROUP INC				2 B FE	.264,695	114.3310	.285,827	.250,000	.258,144	.0	(1,662)	.0	.0	4.400	3.632	JD	.642	11,000	10/31/2016	06/10/2025.
172967-KG-5.	CITIGROUP INC				2 A FE	3,995,372	113.6360	4,261,343	3,750,000	3,951,265	.0	(37,034)	.0	.0	3.700	2.573	JJ	65,135	138,750	11/05/2019	01/12/2026.
172967-KJ-9.	CITIGROUP INC				2 B FE	.670,389	117.1890	.738,289	.630,000	.656,257	.0	(4,509)	.0	.0	4.600	3.744	MS	.9,016	28,980	09/25/2017	03/09/2026.
172967-KN-0.	CITIGROUP INC				2 A FE	2,093,540	112.5580	2,251,156	2,000,000	2,077,840	.0	(13,431)	.0	.0	3.400	2.631	MN	11,333	68,000	10/29/2019	05/01/2026.
172967-KY-6.	CITIGROUP INC				2 A FE	.422,550	111.7670	.491,774	.440,000	.426,269	.0	2,076	.0	.0	3.200	3.840	AO	2,738	14,080	03/06/2019	10/21/2026.
172967-LP-4.	CITIGROUP INC			1,2	2 A FE	1,324,947	113.3700	1,581,518	1,395,000	1,338,591	.0	6,177	.0	.0	3.668	4.347	JJ	22,315	51,169	10/22/2018	07/24/2028.
172967-LZ-2.	CITIGROUP INC				1 G FE	1,262,738	108.7540	1,359,431	1,250,000	1,256,758	.0	(2,621)	.0	.0	4.044	3.844	JD	4,213	50,550	08/29/2018	06/01/2024.
17401Q-AQ-4.	CITIZENS BANK N A			2	2 A FE	.976,937	106.9370	1,047,984	.980,000	.978,441	.0	.653	.0	.0	3.700	3.810	MS	9,266	36,260	10/26/2018	03/29/2023.
18055#-BH-4.	CLARION LION PROPERTIES FUND LP				1 G	4,000,000	113.4780	4,539,135	4,000,000	4,000,000	.0	.0	.0	.0	3.750	3.785	JJ	.69,167	150,000	07/15/2019	07/15/2029.
18453H-AA-4.	CLEAR CHANNEL OUTDOOR HLDGS 144A				4 B FE	1,432,919	101.0000	1,453,390	1,439,000	1,418,044	(13,997)	(878)	.0	.0	5.125	5.131	FA	27,861	42,114	08/11/2020	08/15/2027.
18451Q-AP-3.	CLEAR CHANNEL WM HLDGS INC				5 B FE	.269,591	101.2500	.268,313	.265,000	.266,838	(777)	(1,083)	.0	.0	9.250	8.925	FA	9,260	24,513	02/12/2019	02/15/2024.
185899-AB-7.	CLEVELAND CLIFFS INC 144A			1,2	4 B FE	.253,779	101.7500	.260,480	.256,000	.254,336	.0	.335	.0	.0	4.875	5.177	JJ	6,240	10,433	10/28/2020	01/15/2024.
185899-AG-6.	CLEVELAND CLIFFS INC 144A				4 B FE	.208,150	108.0000	.224,640	.208,000	.208,170	.0	.20	.0	.0	6.750	6.820	MS	4,134	7,098	08/14/2020	03/15/2026.
186108-CJ-3.	CLEVELAND ELEC ILLUM CO				2 B FE	.303,054	115.1650	.305,188	.265,000	.293,613	.0	(7,477)	.0	.0	5.500	2.386	FA	5,506	14,575	09/25/2019	08/15/2024.
125896-BR-0.	CMS ENERGY CORP			1,2	2 B FE	.284,005	108.6350	.309,611	.285,000	.284,372	.0	.92	.0	.0	2.950	3.012	FA	3,176	8,408	10/31/2016	02/15/2027.
126117-AS-9.	CNA FINL CORP				2 B FE	.346,511	110.5580	.386,952	.350,000	.347,786	.0	.599	.0	.0	3.950	4.196	MN	1,767	13,825	10/26/2018	05/15/2024.
12654T-AA-8.	CNX MIDSTREAM PARTNERS 144A			1,2	4 C FE	.367,120	101.7500	.374,440	.368,000	.367,315	27,729	107	.0	.0	6.500	6.650	MS	7,043	23,920	02/13/2019	03/15/2026.
12653C-AC-2.	CNX RESOURCES CORPORATION 144A				3 C FE	.890,750	107.0000	.989,750	.925,000	.892,902	.0	2,152	.0	.0	7.250	8.135	MS	.19,932	33,531	06/30/2020	03/14/2027.
90964*-AH-8.	COCA COLA BOTTLING COMPANY UNITED				2 A PL	3,000,000	112.3370	3,370,103	3,000,000	3,000,000	.0	.0	.0	.0	4.240	4.285	JD	3,533	127,200	12/21/2016	12/21/2031.
197677-AJ-6.	COLUMBIA/HCA HEALTHCARE CORP				3 C FE	.201,469	121.1250	.211,969	.175,000	.200,156	.0	(1,312)	.0	.0	7.050	4.653	JD	1,028	6,169	07/27/2020	12/01/2027.
20268J-AB-9.	COMMONSPIRIT HEALTH				2 A FE	1,300,000	109.8070	1,427,492	1,300,000	1,300,000	.0	.0	.0	.0	3.347	3.375	AO	10,878	48,346	08/07/2019	10/01/2029.
20268J-AE-3.	COMMONSPIRIT HEALTH				2 A FE	2,500,000	102.7180	2,567,948	2,500,000	2,500,000	.0	.0	.0	.0	1.547	1.553	AO	6,768	.0	10/21/2020	10/01/2025.
203380-AB-9.	COMMSCOPE FIN LLC				4 B FE	.877,060	103.1000	.881,505	.855,000	.873,633	.0	(3,427)	.0	.0	5.500	4.486	MS	15,675	19,828	11/19/2020	03/01/2024.
203380-AD-5.	COMMSCOPE FIN LLC 144A				4 B FE	.362,175	105.3600	.369,814	.351,000	.360,669	(1,033)	(408)	.0	.0	6.000	4.700	MS	7,020	10,800	12/14/2020	03/01/2026.
20337Y-AA-5.	COMMSCOPE HLDG CO INC 144A			2	5 A FE	.299,672	102.2500	.306,750	.300,000	.298,019	4,221	(355)	.0	.0	6.000	6.048	JD	.800	17,979	11/08/2018	06/15/2025.
20338H-AB-9.	COMMSCOPE TECHNOLOGIES LLC 144A			1,2	5 A FE	.14,720	.98.5000	.15,760	.16,000	.14,993	.0	.129	.0	.0	5.000	6.336	MS	.236	.800	10/24/2018	03/15/2027.
12543D-BG-4.	COMMUNITY HEALTH SYS INC NEW 144A				4 C FE	.133,000	107.5250	.143,008	.133,000	.133,000	.0	.0	.0	.0	5.625	5.704	MS	.62	.0	12/11/2020	03/15/2027.
G2044@-AY-1.	COMPASS GROUP PLC				1 G	3,000,000	107.4110	3,222,340	3,000,000	3,000,000	.0	.0	.0	.0	4.120	4.162	AO	30,900	132,100	09/01/2011	10/01/2023.
12652H-AA-6.	COMPRESSCO PARTNERS LP 144A			1,2	4 C FE	.243,376	94.5000	.229,635	.243,000	.229,635	(9,051)	(62)	.0	.0	7.500	7.605	AO	4,556	18,225	08/10/2018	04/01/2025.
12652H-AC-2.	COMPRESSCO PARTNERS LP 144A				4 C FE	.184,501	94.5000	.32,130	.34,000	.19,549	.0	1,048	.0	.0	7.500	25.408	AO	.638	.772	06/12/2020	04/01/2025.
12652H-AE-8.	COMPRESSCO PARTNERS LP 144A				5 A FE	.59,638	76.7500	.83,768	.109,144	.62,247	.0	2,608	.0	.0	7.250	22.335	AO	1,978	3,241	10/08/2020	04/01/2026.



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
20605P-AK-7	CONCHO RES INC..... CONSOLIDATED COMMUNICATIONS 144A.....			1,2	2 C FE	619,382	118,2240	691,608	585,000	616,039	0	(3,434)	0	0	4.300	3.524	FA	9,503	25,155	01/28/2020	08/15/2028
20903X-AF-0	144A.....				4 B FE	175,000	107.0000	187,250	175,000	175,000	0	0	0	0	6.500	6.606	A0	2,812	0	09/18/2020	10/01/2028
210518-D#-0	CONSUMERS ENERGY COMPANY.....				1 E	2,000,000	109.1850	2,183,693	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MS	16,430	63,600	09/28/2017	09/28/2032
210518-E#-9	CONSUMERS ENERGY COMPANY.....				1 E	2,000,000	109.0110	2,180,222	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MN	8,127	63,600	11/15/2017	11/15/2032
212015-AT-8	CONTINENTAL RES INC 144A.....				3 A FE	135,156	110.9980	138,748	125,000	135,090	0	(66)	0	0	5.750	4.746	JJ	719	0	12/03/2020	01/15/2031
212015-AL-5	CONTINENTAL RESOURCES INC.....			1,2	3 A FE	32,012	103.1100	31,964	31,000	31,581	0	(270)	0	0	4.500	3.571	A0	295	1,395	05/21/2019	04/15/2023
212015-AQ-4	CONTINENTAL RESOURCES INC..... CORNERSTONE BLDG BRANDS INC 144A.....			2	3 A FE	72,563	98.9010	74,176	75,000	72,565	0	3	0	0	4.900	5.206	JD	306	0	12/11/2020	06/01/2044
21925D-AA-7	144A.....				5 A FE	68,000	106.2500	72,250	68,000	68,000	0	0	0	0	6.125	6.219	JJ	1,122	0	09/10/2020	01/15/2029
221644-AA-5	COTT HOLDINGS INC 144A.....			2	4 B FE	533,198	103.2500	543,095	526,000	529,674	0	(2,265)	0	0	5.500	5.110	A0	7,233	28,930	02/05/2020	04/01/2025
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A.....			1,2	2 B FE	314,529	113.0520	339,155	300,000	312,633	0	(1,788)	0	0	3.500	2.794	FA	3,967	10,500	12/09/2019	08/15/2027
12770R-AA-1	CRC ESCROW ISSUER LLC / CRC 144A.....				4 A FE	52,563	105.9580	52,979	50,000	52,481	0	(81)	0	0	5.750	4.223	JJ	1,398	0	11/18/2020	07/01/2025
12652A-AA-1	CRC ESCROW ISSUER LLC / CRC FI 144.....			1,2	5 A FE	1,142,852	101.0590	1,116,702	1,105,000	1,116,702	(13,069)	(13,082)	0	0	5.250	3.935	A0	12,247	58,013	02/20/2020	10/15/2025
228187-AB-6	CROWN AMERS LLC / CROWN AMERS SR G.....			1,2	3 C FE	406,007	103.7500	431,600	416,000	408,500	0	1,120	0	0	4.750	5.199	FA	8,233	19,760	05/30/2019	02/01/2026
22822V-AH-4	CROWN CASTLE INTL CORP.....				2 C FE	845,760	112.8990	846,739	750,000	844,901	0	(859)	0	0	3.650	1.576	MS	9,125	0	12/09/2020	09/01/2027
22822V-AB-7	CROWN CASTLE INTL CORP NEW.....			1,2	2 C FE	209,680	115.7120	231,424	200,000	207,402	0	(1,365)	0	0	4.450	3.648	FA	3,362	8,900	04/23/2019	02/15/2026
22822V-AJ-0	CROWN CASTLE INTL CORP NEW.....				2 C FE	219,164	106.3800	239,354	225,000	221,559	0	1,268	0	0	3.150	3.823	JJ	3,268	7,088	01/29/2019	07/15/2023
228227-BD-5	CROWN CASTLE INTL CORP SR NT.....				2 C FE	2,497,606	109.4250	2,549,610	2,330,000	2,396,741	0	(31,020)	0	0	5.250	3.818	JJ	56,405	122,325	11/05/2018	01/15/2023
22822R-BD-1	CROWN CASTLE TOWERS LLC 144A.....				1 F FE	813,843	107.7090	861,674	800,000	808,099	0	(1,700)	0	0	3.663	3.469	MON	1,302	29,304	06/26/2017	05/15/2025
228701-AF-5	CROWNROCK LP 144A.....			1,2	3 C FE	444,080	102.1230	872,130	854,000	477,024	0	33,474	395,901	0	5.625	21.575	A0	10,141	48,038	09/05/2019	10/15/2025
126307-AF-4	CSC HLDGS INC.....			1	4 C FE	307,500	104.5000	313,500	300,000	301,220	0	(1,318)	0	0	6.750	6.362	MN	2,588	20,250	07/24/2015	11/15/2021
126307-AH-0	CSC HLDGS INC.....				4 C FE	35,919	108.2400	37,884	35,000	35,636	0	(168)	0	0	5.250	4.723	JD	153	1,838	04/16/2019	06/01/2024
126307-AY-3	CSC HLDGS INC 144A.....				4 C FE	934,788	112.5000	973,125	865,000	918,553	0	(12,827)	0	0	7.500	5.747	MS	19,102	64,875	10/22/2019	04/01/2028
126307-AZ-0	CSC HLDGS INC 144A.....				3 C FE	305,000	112.9050	344,360	305,000	305,000	0	0	0	0	6.500	6.606	FA	8,260	19,825	01/24/2019	02/01/2029
126307-BA-4	CSC HLDGS INC 144A.....				4 C FE	208,000	109.6250	219,250	200,000	206,983	0	(804)	0	0	5.750	5.219	JJ	5,303	11,660	09/23/2019	01/15/2030
126307-BB-2	CSC HLDGS INC 144A.....				3 C FE	525,000	104.5600	548,940	525,000	525,000	0	0	0	0	4.125	4.168	JD	1,805	9,926	06/02/2020	12/01/2030
126307-BD-8	CSC HLDGS INC 144A.....				4 C FE	1,597,750	104.3750	1,643,906	1,575,000	1,596,822	0	(928)	0	0	4.625	4.465	JD	6,070	33,387	10/27/2020	12/01/2030
23166M-AA-1	CUSHMAN & WAKEFIELD U S BRRWR 144A.....				3 C FE	229,000	110.2500	252,473	229,000	229,000	0	0	0	0	6.750	6.864	MN	1,975	7,428	05/19/2020	05/15/2028
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1.....			2	2 B	1,416,224	115.5780	1,703,597	1,473,983	1,445,758	0	2,925	0	0	6.036	0.000	MON	5,190	88,970	11/14/2006	12/10/2028
126650-BS-8	CVS CAREMARK CORPORATION 144A.....			4	2 B FE	128,973	122.9320	125,796	102,330	127,534	0	(428)	0	0	7.507	4.748	MON	448	7,682	06/26/2017	01/10/2032
126650-BV-1	CVS CAREMARK CORPORATION 144A.....			4	2 B FE	606,173	117.4850	646,807	550,544	605,005	0	(345)	0	0	5.773	4.804	MON	1,854	31,783	06/26/2017	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION 144A.....			4	2 B FE	1,051,261	121.2880	1,166,710	961,931	1,049,977	0	(600)	0	0	5.926	5.108	MON	3,325	57,004	06/26/2017	01/10/2034
126650-CF-5	CVS HEALTH CORP.....			1,2	2 B FE	1,311,759	109.0620	1,423,263	1,305,000	1,307,146	0	(847)	0	0	3.375	3.341	FA	17,006	44,044	08/29/2018	08/12/2024
126650-CU-2	CVS HEALTH CORP.....				2 B FE	630,366	109.7550	718,898	655,000	630,145	0	2,840	0	0	2.875	3.447	JD	1,569	18,831	03/09/2020	06/01/2026
126650-CV-0	CVS HEALTH CORP.....				2 B FE	20,757	106.9820	22,466	21,000	20,873	0	54	0	0	3.700	4.030	MS	242	777	10/23/2018	03/09/2023
126650-CW-8	CVS HEALTH CORP.....			1,2	2 B FE	968,952	113.2450	1,098,478	970,000	969,312	0	146	0	0	4.100	4.161	MS	10,605	39,770	06/14/2018	03/25/2025
126650-DJ-6	CVS HEALTH CORP.....				2 B FE	1,845,875	116.3770	2,152,979	1,850,000	1,845,955	0	81	0	0	3.750	3.814	A0	17,344	34,880	03/26/2020	04/01/2030
23371D-AE-4	DAE FDG LLC 144A.....				2 C FE	232,000	102.7500	238,380	232,000	232,000	0	0	0	0	5.750	5.833	MN	1,705	13,340	11/02/2018	11/15/2023
235825-AE-6	DANA INCORPORATED.....				4 B FE	179,655	102.0000	177,480	174,000	177,189	0	(1,596)	0	0	5.500	4.478	JD	425	9,570	11/06/2019	12/15/2024
235825-AF-3	DANA INCORPORATED.....				3 C FE	832,813	106.0000	919,020	867,000	834,826	0	2,026	0	0	5.375	6.040	MN	5,955	40,728	08/06/2020	11/15/2027
235825-AG-1	DANA INCORPORATED.....				3 C FE	426,285	107.6730	436,076	405,000	425,565	0	(720)	0	0	5.625	4.305	JD	1,013	11,138	11/06/2020	06/15/2028
23918K-AS-7	DAVITA INC 144A.....				4 A FE	500,000	106.1250	530,625	500,000	500,000	0	0	0	0	4.625	4.678	JD	1,927	11,049	05/26/2020	06/01/2030
23918K-AT-5	DAVITA INC 144A.....				4 A FE	434,989	101.5360	445,743	439,000	435,047	0	58	0	0	3.750	3.897	FA	6,402	0	10/23/2020	02/15/2031
23311R-AA-4	DCP MIDSTREAM LLC.....			2	3 A FE	126,900	108.0000	253,800	235,000	128,126	14,888	1,005	134,516	0	6.750	14.246	MS	4,671	15,863	02/14/2018	09/15/2037
23311V-AG-2	DCP MIDSTREAM OPERATING PL.....				3 A FE	356,162	109.8820	538,422	490,000	369,845	0	13,598	101,882	0	5.375	13.127	JJ	12,145	21,634	04/09/2020	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING PL.....				3 A FE	211,033	110.9120	371,555	335,000	217,039	0	6,006	123,967	0	5.125	12.228	MN	2,194	17,169	05/08/2019	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING PL.....				3 A FE	220,000	111.0000	244,200	220,000	220,000	0	0	0	0	5.625	5.704	JJ	6,428	0	06/17/2020	07/15/2027
24703D-AY-7	DELL INTL LLC/EMC CORP 144A.....				2 C FE	522,545	110.2630	551,313	500,000	517,119	0	(4,638)	0	0	4.000	2.973	JJ	9,222	20,000	10/29/2019	07/15/2024
24703D-AZ-4	DELL INTL LLC/EMC CORP 144A..... DELTA AIRLINES PT 2007-1 20240210.....				2 C FE	944,721	118.0840	991,904	840,000	940,414	0	(4,307)	0	0	4.900	2.612	A0	10,290	20,580	09/28/2020	10/01/2026
247367-BH-7					2 C FE	1,089,382	102.4360	1,013,699	989,592	1,065,598	0	(17,519)	0	0	6.821	3.979	FA	26,438	67,500	09/12/2019	02/10/2024



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3	4 F o r e i g n	5  Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25272K-AG-8.	DIAMOND 1 FIN CORP 144A.			1,2	2 C FE	1,773,814	110.6020	1,863,645	1,685,000	1,729,968	0	(18,325)	0	0	5.450	4.260	JD	4,081	91,833	09/14/2018	06/15/2023.
25272K-AK-9.	DIAMOND 1 FIN CORP 144A.			1,2	2 C FE	42,743	121.9950	50,018	41,000	42,551	0	(192)	0	0	6.020	5.249	JD	110	2,468	03/31/2020	06/15/2026.
25272K-AR-4.	DIAMOND 1 FIN CORP 144A.			1,2	2 C FE	169,369	151.2820	226,923	150,000	168,790	0	(265)	0	0	8.350	7.398	JJ	5,775	12,525	11/20/2018	07/15/2046.
25272K-AU-7.	DIAMOND 1 FIN CORP 144A.			1,2	3 B FE	350,965	100.1800	345,621	345,000	345,000	0	(2,493)	0	0	5.875	5.961	JD	901	20,269	11/01/2019	06/15/2021.
25272K-AW-3.	DIAMOND 1 FIN CORP 144A.			1,2	3 B FE	230,318	103.7130	221,945	214,000	219,653	0	(3,812)	0	0	7.125	5.166	JD	678	15,248	08/08/2018	06/15/2024.
25277L-AC-0.	DIAMOND SPORTS GROUP LLC / DIA 144.				4 C FE	164,543	60.5000	186,945	309,000	169,769	11,663	7,137	149,533	0	6.625	19.678	FA	7,734	21,211	08/20/2019	08/15/2027.
25277L-AA-4.	DIAMOND SPORTS GROUP LLC 144A.				3 C FE	1,192,614	81.2500	1,339,000	1,648,000	1,203,836	(5,105)	27,222	152,842	0	5.375	12.449	FA	33,464	48,990	11/05/2020	08/15/2026.
25278X-AM-1.	DIAMONDBACK ENERGY INC.				2 C FE	507,595	106.7690	533,844	500,000	506,630	0	(965)	0	0	3.250	3.020	JD	1,354	16,069	01/28/2020	12/01/2026.
254709-AL-2.	DISCOVER FINL SVCS.		2.	2	2 C FE	209,756	110.0600	231,125	210,000	209,887	0	25	0	0	3.750	3.799	MS	2,559	7,875	03/02/2015	03/04/2025.
25470D-AM-1.	DISCOVERY COMMUNICATIONS LLC.		1,2	2	2 C FE	219,877	109.1100	240,041	220,000	219,941	0	15	0	0	3.800	3.844	MS	2,508	8,360	06/26/2017	03/13/2024.
25470D-BF-5.	DISCOVERY COMMUNICATIONS LLC.				2 C FE	139,126	116.7330	145,916	125,000	137,954	0	(1,173)	0	0	4.125	2.714	MN	659	5,156	03/02/2020	05/15/2029.
25470X-AW-5.	DISH DBS CORP.				4 C FE	229,350	104.8540	261,085	249,000	236,501	0	2,695	0	0	5.875	7.525	MN	1,869	14,629	03/02/2018	11/15/2024.
25470X-AY-1.	DISH DBS CORP.		1		4 C FE	1,355,649	112.0010	1,706,895	1,524,000	1,389,645	0	17,644	0	0	7.750	10.161	JJ	59,055	110,360	05/27/2020	07/01/2026.
25470X-BB-0.	DISH DBS CORP.				4 C FE	417,105	106.5000	444,105	417,000	417,102	0	(3)	0	0	7.375	7.504	JJ	15,377	0	10/28/2020	07/01/2028.
25470X-AJ-4.	DISH DBS CORP SR NT.		1.		4 C FE	492,116	104.5000	498,465	477,000	493,248	(735)	269	0	0	5.875	3.547	JJ	12,922	4,524	12/08/2020	07/15/2022.
25470X-AL-9.	DISH DBS CORP SR NT.				4 C FE	325,894	103.2500	379,960	368,000	345,390	0	8,999	0	0	5.000	8.261	MS	5,418	18,400	11/20/2018	03/15/2023.
25470X-AE-5.	DISH DBS CORP SR NT 6.75%.			1	4 C FE	853,920	102.0210	863,098	846,000	847,991	0	(3,877)	0	0	6.750	6.266	JD	4,759	57,105	03/27/2020	06/01/2021.
25525P-AA-5.	DIVERSIFIED HEALTHCARE TR.				3 A FE	992,471	113.6140	1,050,930	925,000	985,076	0	(7,395)	0	0	9.750	7.503	JD	4,008	48,351	08/14/2020	06/15/2025.
256677-AH-8.	DOLLAR GEN CORP NEW.				2 B FE	9,900	126.5570	12,656	10,000	9,901	0	1	0	0	4.125	4.228	AO	101	206	04/01/2020	04/03/2050.
25746U-CY-3.	DOMINION ENERGY INC.				2 B FE	249,425	119.9420	299,854	250,000	249,536	0	52	0	0	4.250	4.325	JD	885	10,625	10/24/2018	06/01/2028.
233244-AD-4.	DOT HEADQ MTG FIN TR 2004-2.				1 B	1,956,760	104.4000	2,088,000	2,000,000	1,996,402	0	3,631	0	0	6.001	6.379	MON	8,001	120,020	05/24/2005	12/07/2021.
258586-AA-2.	DOUBLE EAGLE III MIDCO 1 LLC 144A.				4 B FE	500,000	106.0380	530,190	500,000	500,000	0	0	0	0	7.750	7.900	JD	3,229	0	11/20/2020	12/15/2025.
260543-CJ-0.	DOW CHEM CO.				2 C FE	487,790	109.5390	547,697	500,000	492,027	0	1,935	0	0	3.500	4.001	AO	4,375	17,500	10/03/2018	10/01/2024.
260543-CN-1.	DOW CHEM CO.				2 B FE	184,813	117.0140	216,475	185,000	184,863	0	24	0	0	4.550	4.619	MN	725	8,418	11/28/2018	11/30/2025.
26078J-AC-4.	DOWDUPONT INC.				2 A FE	1,047,500	116.7350	1,167,350	1,000,000	1,035,370	0	(6,765)	0	0	4.493	3.702	MN	5,741	44,930	03/06/2019	11/15/2025.
G2613#-AL-8.	DS SMITH PLC.				2 C	3,000,000	105.2270	3,156,795	3,000,000	3,000,000	0	0	0	0	4.650	4.704	FA	56,188	139,500	08/01/2012	08/06/2022.
233331-BA-4.	DTE ENERGY CO.		1,2		2 B FE	199,464	107.9930	215,986	200,000	199,698	0	109	0	0	3.700	3.797	FA	3,083	7,400	10/23/2018	08/01/2023.
26442C-AX-2.	DUKE ENERGY CAROLINAS LLC.				1 F FE	59,779	119.2710	71,562	60,000	59,819	0	19	0	0	3.950	4.035	MN	303	2,370	11/05/2018	11/15/2028.
26441C-AX-3.	DUKE ENERGY CORP NEW.				2 A FE	528,550	111.5960	613,776	550,000	532,629	0	2,276	0	0	3.150	3.726	FA	6,545	17,325	03/06/2019	08/15/2027.
26442U-AG-9.	DUKE ENERGY PROGRESS LLC CALLABLE.		2		1 F FE	304,942	117.0440	356,985	305,000	304,954	0	5	0	0	3.700	3.737	MS	3,762	11,285	08/06/2018	09/01/2028.
26483E-AK-6.	DUN & BRADSTREET CORP DEL NEW 144A.				4 C FE	252,563	112.7500	253,688	225,000	250,866	0	(1,697)	0	0	10.250	4.215	FA	8,713	0	11/12/2020	02/15/2027.
28368E-AD-8.	EL PASO ENERGY CORP MTN BE.		1		2 B FE	365,373	142.8080	428,423	300,000	356,241	0	(3,841)	0	0	7.800	5.520	FA	9,750	23,400	07/11/2018	08/01/2031.
28368E-AE-6.	EL PASO ENERGY CORP MTN BE.		1		2 B FE	100,320	144.5690	112,764	78,000	96,825	0	(1,260)	0	0	7.750	4.954	JJ	2,787	6,045	02/06/2018	01/15/2032.
28501*-AW-5.	ELECTRIC TRANSMISSION TEXAS, LLC.				2 B	1,000,000	107.8650	1,078,647	1,000,000	1,000,000	0	0	0	0	3.270	3.297	MS	9,447	32,700	03/04/2016	03/17/2026.
28932M-AG-0.	ELM ROAD GENERATING STATION.		4		1 F FE	971,883	112.2610	1,091,049	971,883	971,883	0	0	0	0	4.673	4.728	JJ	20,437	45,416	01/12/2011	01/19/2031.
292505-AG-9.	ENCANA CORP.				3 A FE	133,813	111.6660	139,582	125,000	133,789	0	(23)	0	0	6.500	5.930	FA	3,385	0	12/07/2020	02/01/2038.
29261A-AA-8.	ENCOMPASS HEALTH CORP.				4 A FE	128,080	104.5000	133,760	128,000	128,062	0	(14)	0	0	4.500	4.537	FA	2,400	5,008	09/11/2019	02/01/2028.
29261A-AE-0.	ENCOMPASS HEALTH CORP.				4 A FE	75,000	107.0000	80,250	75,000	75,000	0	0	0	0	4.625	4.678	AO	829	0	09/30/2020	04/01/2031.
29260F-AE-0.	ENDEAVOR ENERGY RESOURCE 144A.				3 C FE	447,813	107.8700	458,448	425,000	446,780	0	(1,033)	0	0	5.750	4.337	JJ	10,250	0	10/20/2020	01/30/2028.
29260F-AD-2.	ENDEAVOR ENERGY RESOURCE/FIN 144A.		1,2		3 C FE	303,990	102.6150	307,845	300,000	303,559	0	(431)	0	0	5.500	5.144	JJ	6,921	0	08/04/2020	01/30/2026.
29260F-AF-7.	ENDEAVOR ENERGY RESOURCE/FIN 144A.				3 C FE	105,000	107.0000	112,350	105,000	105,000	0	0	0	0							



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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
29379V-BX-0.	ENTERPRISE PRODS OPER LLC ENVIVA PARTNERS LP/ENVIVA				2 A FE	339,731	108.3820	368,498	340,000	339,730	.0	(2)	0	.0	2.800	2.830	JJ	3,993	5,183	01/06/2020	01/31/2030
29413X-AD-9.	144A				4 A FE	476,438	106.2500	478,125	450,000	471,744	.0	(4,693)	0	.0	6.500	4.538	JJ	13,488	17,550	05/27/2020	01/15/2026
26875P-AU-5.	EOG RES INC				1 G FE	304,878	121.5360	370,684	305,000	304,885	.0	7	0	.0	4.375	4.428	AO	2,817	6,709	04/08/2020	04/15/2030
26885B-AC-4.	EQM MIDSTREAM PARTNERS LP				3 C FE	50,813	109.2850	54,643	50,000	50,788	.0	(24)	0	.0	5.500	5.306	JJ	1,268	.0	09/22/2020	07/15/2028
26885B-AD-2.	EQM MIDSTREAM PARTNERS LP				3 C FE	175,219	105.1480	184,009	175,000	175,208	.0	(10)	0	.0	4.750	4.755	JJ	3,833	.0	11/13/2020	07/15/2023
26885B-AF-7.	EQM MIDSTREAM PARTNERS LP 144A				3 C FE	182,000	109.5000	199,290	182,000	182,000	.0	0	0	.0	6.000	6.090	JJ	5,854	.0	06/16/2020	07/01/2025
26885B-AH-3.	144A				3 C FE	362,964	112.6040	400,868	356,000	362,668	.0	(296)	0	.0	6.500	6.230	JJ	12,406	.0	09/22/2020	07/01/2027
26884L-AF-6.	EQT CORP				3 C FE	526,919	99.3450	546,398	550,000	527,802	.0	884	0	.0	3.900	4.657	AO	5,363	10,725	09/21/2020	10/01/2027
26884L-AG-4.	EQT CORP				3 B FE	90,188	122.5000	91,875	75,000	89,821	.0	(367)	0	.0	8.750	5.939	FA	2,734	.0	09/18/2020	02/01/2030
26884L-AL-3.	EQT CORP				3 B FE	100,000	105.4320	105,432	100,000	100,000	.0	0	0	.0	5.000	5.063	JJ	625	.0	10/30/2020	01/15/2029
29441W-AC-9.	EQUATE PETROCHEMICAL BV				2 B FE	1,488,385	111.3770	1,670,655	1,500,000	1,492,630	.0	1,084	0	.0	4.250	4.394	MN	10,271	63,750	02/27/2017	11/03/2026
294429-AK-1.	EQUIFAX INC			1,2	2 B FE	114,945	100.5620	115,646	115,000	114,995	.0	11	0	.0	2.300	2.323	JD	220	2,645	05/05/2016	06/01/2021
26884T-AP-7.	ERAC USA FINANCE COMPANY 144A			1,2	2 A FE	2,994,330	112.5730	3,377,184	3,000,000	2,996,990	.0	557	0	.0	3.800	3.859	MN	19,000	114,000	11/02/2015	11/01/2025
26884T-AT-9.	ERAC USA FINANCE COMPANY 144A				2 A FE	212,189	105.4840	237,338	225,000	217,450	.0	2,470	0	.0	2.700	4.003	MN	1,013	6,075	10/26/2018	11/01/2023
26884A-BD-4.	ERP OPER LTD PARTNERSHIP			1	1 G FE	503,225	110.5210	574,711	520,000	508,260	.0	2,389	0	.0	3.375	3.976	JD	1,463	17,550	11/05/2018	06/01/2025
26907Y-AA-2.	ESH HOSPITALITY INC 144A			1,2	3 C FE	528,235	102.5000	544,275	531,000	527,927	.0	(373)	0	.0	5.250	4.991	MN	4,646	16,065	11/09/2020	05/01/2025
26907Y-AB-0.	ESH HOSPITALITY INC 144A				3 C FE	147,500	102.5000	153,750	150,000	147,651	.0	151	0	.0	4.625	4.889	AO	1,734	2,313	11/30/2020	10/01/2027
29717P-AV-9.	ESSEX PORTFOLIO L P				2 A FE	454,338	107.2990	461,386	430,000	453,323	.0	(1,015)	0	.0	2.650	2.104	MS	3,355	6,774	06/17/2020	03/15/2032
30036F-AA-9.	EVERGY KANS CENT INC				1 F FE	39,836	117.7380	47,095	40,000	39,839	.0	2	0	.0	3.450	3.502	AO	291	713	04/02/2020	04/15/2050
30040W-AE-8.	EVERSOURCE ENERGY			1,2	2 A FE	269,816	112.2180	302,988	270,000	269,865	.0	17	0	.0	3.300	3.355	JJ	4,109	8,910	01/03/2018	01/15/2028
30040W-AK-4.	EVERSOURCE ENERGY CALLABLE NOTES F				2 A FE	94,973	99.5950	94,615	95,000	94,974	.0	1	0	.0	1.650	1.660	FA	597	.0	08/11/2020	08/15/2030
30161N-AX-9.	EXELON CORP				2 B FE	1,541,817	118.3280	1,828,174	1,545,000	1,542,013	.0	196	0	.0	4.050	4.117	AO	13,210	33,720	03/30/2020	04/15/2030
30161N-AY-7.	EXELON CORP				2 B FE	4,994	132.9730	6,649	5,000	4,994	.0	0	0	.0	4.700	4.762	AO	50	127	03/30/2020	04/15/2050
30212P-AS-4.	EXPEDIA GROUP INC 144A				2 C FE	217,185	115.9100	250,366	216,000	217,037	.0	(148)	0	.0	6.250	6.210	MN	2,250	6,600	04/28/2020	05/01/2025
30227M-AB-1.	EXTRACTION OIL AND GAS 144A EXTRACTION OIL AND GAS INC			1,2	6 FE	22,275	18.0000	24,300	135,000	24,300	48,034	3,475	108,209	.0	5.625	59.568	FA	6,961	3,797	03/22/2018	02/01/2026
30227M-AA-3.	144A			1,2	6 FE	78,300	18.0000	78,300	435,000	78,300	175,656	16,872	386,103	.0	7.375	98.214	MN	0	.0	03/23/2018	05/15/2024
302491-AU-9.	F M C CORP				2 C FE	99,999	113.8430	113,843	100,000	99,999	.0	0	0	.0	3.450	3.480	AO	863	3,555	09/17/2019	10/01/2029
31428X-BF-2.	FEDEX CORP			1,2	2 B FE	399,820	111.7190	446,878	400,000	399,860	.0	24	0	.0	3.250	3.284	AO	3,250	13,000	04/23/2019	04/01/2026
31428X-BP-0.	FEDEX CORP			1,2	2 B FE	496,917	114.1040	593,342	520,000	502,160	.0	2,129	0	.0	3.400	3.997	FA	6,679	17,680	06/15/2018	02/15/2028
31620M-AK-2.	FIDELITY NATL INFORMATION SVCS				2 B FE	740,603	106.1250	795,937	750,000	745,019	.0	2,044	0	.0	3.500	3.842	AO	5,542	26,250	10/15/2018	04/15/2023
31620M-AT-3.	FIDELITY NATL INFORMATION SVCS				2 B FE	603,344	111.2710	695,445	625,000	607,864	.0	2,709	0	.0	3.000	3.573	FA	7,083	18,750	04/23/2019	08/15/2026
31740L-AA-1.	FINANCIAL & RISK US HLDGS INC 144A				4 B FE	1,295,628	106.7500	1,285,270	1,204,000	1,278,255	.0	(17,324)	0	.0	6.250	2.564	MN	9,615	40,094	08/05/2020	05/15/2026
31740L-AC-7.	144A				4 C FE	521,835	109.1250	518,344	475,000	510,999	.0	(10,836)	0	.0	8.250	4.060	MN	5,007	19,594	05/27/2020	11/15/2026
318069-B*-1.	FINNING INTERNATIONAL INC				2 A FE	1,000,000	109.0750	1,090,752	1,000,000	1,000,000	.0	0	0	.0	4.280	4.326	AO	10,462	42,800	04/02/2012	04/03/2024
337932-AG-2.	FIRSTENERGY CORP			1,2	3 B FE	904,891	101.6380	914,744	900,000	901,492	.0	(1,052)	0	.0	2.850	2.745	JJ	11,828	25,650	09/01/2017	07/15/2022
337738-AU-2.	FISERV INC				2 B FE	852,668	114.1860	856,392	750,000	851,962	.0	(705)	0	.0	3.500	1.733	JJ	13,125	.0	12/09/2020	07/01/2029
33834Y-AA-6.	FIVE POINT OPERATING COMPANY 144A				4 C FE	733,125	105.8550	793,913	750,000	734,702	.0	1,577	0	.0	7.875	8.570	MN	7,547	59,063	05/12/2020	11/15/2025
33936Y-AA-3.	FLEX ACQUISITION CO 144A			1,2	5 B FE	200,730	101.5000	203,000	200,000	199,418	.731	(423)	0	.0	6.875	6.793	JJ	6,340	13,750	08/06/2018	01/15/2025
33936Y-AC-9.	FLEX ACQUISITION CO INC 144A			1,2	5 B FE	217,638	105.0000	241,500	230,000	219,865	.0	1,363	0	.0	7.875	9.098	JJ	8,352	18,113	04/26/2019	07/15/2026
34502*-AD-4.	FOOTBALL CLUB TERM NOTES 2032 TRUS				1 F FE	500,000	100.9730	504,864	500,000	500,000	.0	0	0	.0	3.560	3.560		4,252	17,998	08/29/2017	10/05/2032
345397-XU-2.	FORD MOTOR CREDIT CO LLC				3 A FE	252,650	104.9680	325,401	310,000	258,733	.0	6,083	0	.0	4.389	8.686	JJ	6,538	6,803	03/27/2020	01/08/2026
345397-ZC-0.	FORD MOTOR CREDIT CO LLC				3 A FE	192,404	96.5030	193,006	200,000	193,006	(2,594)	1,955	0	.0	1.456	2.569	FMAN	380	4,690	04/16/2019	02/15/2023
345397-ZH-9.	FORD MOTOR CREDIT CO LLC				3 A FE	293,580	101.1250	303,375	300,000	298,225	.0	2,180	0	.0	3.813	4.645	AO	2,510	11,439	10/23/2018	10/12/2021
345397-A7-8.	FORD MOTOR CREDIT COMPANY				3 A FE	345,958	101.9790	352,847	346,000	345,963	.0	5	0	.0	3.370	3.402	MN	1,425	2,915	08/12/2020	11/17/2023
345397-B3-6.	FORD MOTOR CREDIT COMPANY				3 A FE	375,337	105.0000	383,250	365,000	375,278	.0	(59)	0	.0	4.000	3.684	MN	1,947	.0	12/07/2020	11/13/2030
345370-CQ-1.	FORD MTR CO DEL				3 B FE	611,188	102.0000	841,500	825,000	613,578	.0	2,391	0	.0	4.750	7.208	JJ	18,070	19,594	05/28/2020	01/15/2043



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
345370-CS-7..	FORD MTR CO DEL			2	3 B FE	1,054,678	104.5000	1,619,750	1,550,000	1,058,277	.0	3,600	0	.0	5.291	8.455	JD	5,240	82,011	05/08/2020	12/08/2046
345370-CV-0..	FORD MTR CO DEL				3 A FE	17,000	112.5510	19,134	17,000	17,000	.0	0	0	.0	8.500	8.681	AO	281	718	04/17/2020	04/21/2023
345370-CW-8..	FORD MTR CO DEL				3 A FE	2,864,793	122.6010	3,448,766	2,813,000	2,866,094	.0	1,301	0	.0	9.000	8.783	AO	48,524	115,335	12/04/2020	04/22/2025
345370-CX-6..	FORD MTR CO DEL				3 A FE	381,888	141.1250	412,085	292,000	381,219	.0	(669)	0	.0	9.625	5.607	AO	5,387	3,224	12/01/2020	04/22/2030
34962W-AA-2..	FORTERRA FIN LLC / FRTA FIN				4 B FE	100,000	107.5000	107,500	100,000	100,000	.0	0	0	.0	6.500	6.606	JJ	2,979	.0	07/01/2020	07/15/2025
349553-D*-5..	FORTIS INC.				2 A	2,000,000	107.8380	2,156,766	2,000,000	2,000,000	.0	0	0	.0	3.950	3.989	JD	219	79,000	06/30/2014	06/30/2024
35166F-AA-0..	FOXTROT ESCROW ISSUER LLC /				5 A FE	212,160	114.0000	310,080	272,000	216,021	.0	3,957	55,839	.0	12.250	18.896	MN	4,258	34,060	10/25/2019	11/15/2026
35640Y-AF-4..	FREEDOM MORTGAGE CORPORATION				4 B FE	250,000	105.7700	264,425	250,000	250,000	.0	0	0	.0	7.625	7.770	MN	3,813	.0	10/14/2020	05/01/2026
35671D-CG-8..	FREEDOM MORTGAGE CORPORATION				3 A FE	576,000	106.2500	612,000	576,000	576,000	.0	0	0	.0	4.375	4.423	FA	10,780	.0	07/13/2020	08/01/2028
35671D-CH-6..	FREEDOM MORTGAGE CORPORATION				3 A FE	651,000	109.7500	714,473	651,000	651,000	.0	0	0	.0	4.625	4.678	FA	12,880	.0	07/13/2020	08/01/2030
35671D-BC-8..	FREEDOM MORTGAGE CORPORATION			1,2	3 B FE	385,868	124.5000	521,655	419,000	387,135	.0	626	0	.0	5.450	6.195	MS	6,724	22,836	03/14/2019	03/15/2043
35671D-BL-8..	FREEDOM MORTGAGE CORPORATION			1,2	3 B FE	83,700	109.2500	98,325	90,000	85,717	.0	957	0	.0	4.550	6.033	MN	535	4,095	10/26/2018	11/14/2024
35671D-CE-3..	FREEDOM MORTGAGE CORPORATION				3 B FE	113,745	104.8750	145,776	139,000	115,659	.0	1,914	0	.0	4.125	7.290	MS	1,911	2,819	03/18/2020	03/01/2028
35671D-CF-0..	FREEDOM MORTGAGE CORPORATION				3 B FE	190,000	107.7500	204,725	190,000	190,000	.0	0	0	.0	4.250	4.295	MS	2,692	3,970	02/19/2020	03/01/2030
D2736#-AN-9..	FRITZ DRAXLMAIER GMBH & CO.				2 C PL	1,000,000	106.6120	1,066,121	1,000,000	1,000,000	.0	0	0	.0	5.000	5.063	AO	12,361	52,500	04/02/2014	04/02/2024
35906A-AN-8..	FRONTIER COMMUNICATIONS CORP.			1	6 FE	33,250	50.0000	66,500	133,000	40,088	.0	9,071	29,477	.0	7.625	64.616	AO	.0	.0	01/09/2018	04/15/2024
35906A-AZ-1..	FRONTIER COMMUNICATIONS CORP.			1,2	6 FE	61,688	52.5000	123,375	235,000	67,530	.0	8,077	50,035	.0	11.000	61.238	MS	.0	.0	08/08/2018	09/15/2025
35906A-BF-4..	FRONTIER COMMUNICATIONS CORP.				4 C FE	353,000	104.2500	368,003	353,000	353,000	.0	0	0	.0	5.000	5.063	MN	1,765	.0	11/19/2020	05/01/2028
35906A-BG-2..	FRONTIER COMMUNICATIONS CORP.				5 B FE	220,660	107.0000	235,400	220,000	220,648	.0	(12)	0	.0	6.750	6.796	MN	1,485	.0	11/19/2020	05/01/2029
361841-AH-2..	GAMING & LEISURE P.			1	2 C FE	819,188	114.7670	946,828	825,000	819,732	.0	544	0	.0	5.375	5.592	AO	9,361	22,172	05/14/2020	04/15/2026
366651-AC-1..	GARTNER INC 144A				3 C FE	419,337	105.5000	437,825	415,000	419,002	(104)	(230)	0	.0	4.500	4.290	JJ	9,804	.0	11/24/2020	07/01/2028
366651-AE-7..	GARTNER INC 144A				3 C FE	246,000	105.3760	259,225	246,000	246,000	.0	0	0	.0	3.750	3.785	AO	2,383	.0	09/14/2020	10/01/2030
361448-AY-9..	GATX CORP				2 B FE	515,015	111.2440	611,841	550,000	522,484	.0	4,178	5,263	.0	3.250	4.291	MS	5,263	17,875	03/06/2019	09/15/2026
369550-AX-6..	GENERAL DYNAMICS CORP				1 F FE	892,440	107.4630	1,074,634	1,000,000	920,020	.0	12,570	8,028	.0	2.125	3.749	FA	8,028	21,250	10/03/2018	08/15/2026
369626-4Y-7..	GENERAL ELEC CAP CORP MTN BE				2 B FE	784,325	100.0230	761,173	761,000	761,163	.0	(9,537)	0	.0	4.625	3.368	JJ	17,012	35,196	07/05/2018	01/07/2021
369626-T9-5..	GENERAL ELEC CAP CORP MTN BE				2 B FE	1,156,848	121.0640	1,452,767	1,200,000	1,167,704	.0	5,347	0	.0	5.550	6.278	JJ	32,560	66,600	11/26/2018	01/05/2026
370334-BT-0..	GENERAL MLS INC				2 B FE	687,944	108.5020	759,516	700,000	692,577	.0	2,188	0	.0	3.650	4.055	FA	9,652	25,550	11/13/2018	02/15/2024
370334-BZ-6..	GENERAL MLS INC			1,2	2 B FE	326,540	112.0450	397,759	355,000	333,846	.0	2,966	0	.0	3.200	4.367	FA	4,449	11,360	06/15/2018	02/10/2027
37045V-AE-0..	GENERAL MTRS CO				2 C FE	515,190	110.9380	554,690	500,000	508,613	.0	(2,891)	0	.0	4.875	4.250	AO	6,026	24,375	08/29/2018	10/02/2023
37045X-BM-7..	GENERAL MTRS FINL CO INC.				2 C FE	292,710	101.0760	303,227	300,000	298,551	.0	2,733	0	.0	3.200	4.203	JJ	4,667	9,600	10/23/2018	07/06/2021
37045X-BW-5..	GENERAL MTRS FINL CO INC.				2 C FE	729,308	108.9210	816,909	750,000	737,094	.0	3,567	0	.0	3.950	4.571	AO	6,419	29,625	10/03/2018	04/13/2024
37045X-BX-3..	GENERAL MTRS FINL CO INC.				2 C FE	499,255	100.6680	503,341	500,000	499,126	.0	(14)	0	.0	1.550	1.697	MUSD	22	11,565	04/10/2019	06/30/2022
37045X-CD-6..	GENERAL MTRS FINL CO INC.				2 C FE	232,610	108.0660	270,165	250,000	238,281	.0	2,705	0	.0	3.500	4.908	MN	1,313	8,750	11/05/2018	11/07/2024
37045X-CJ-3..	GENERAL MTRS FINL CO INC.			1	2 C FE	639,750	100.7740	644,955	640,000	639,976	.0	.85	0	.0	3.550	3.596	AO	5,175	22,720	04/05/2018	04/09/2021
37045X-CU-8..	GENERAL MTRS FINL CO INC.				2 C FE	499,685	104.2960	521,482	500,000	499,849	.0	.95	0	.0	3.550	3.602	JJ	17,750	17,750	04/03/2019	07/08/2022
37045X-DA-1..	GENERAL MTRS FINL CO INC.				2 C FE	855,962	106.0560	864,354	815,000	855,601	.0	(361)	0	.0	2.700	1.888	FA	8,007	.0	12/09/2020	08/20/2027
375558-AW-3..	GILEAD SCIENCES INC				2 A FE	1,008,010	108.9930	1,089,933	1,000,000	1,004,849	.0	(1,384)	0	.0	3.700	3.572	AO	9,250	37,000	08/29/2018	04/01/2024
37892A-AA-8..	GLOBAL NET LEASE INC & GLOBAL				3 A FE	175,000	103.0990	180,423	175,000	175,000	.0	0	0	.0	3.750	3.785	JD	273	.0	12/09/2020	12/15/2027
37954F-AH-7..	GLOBAL PARTNERS LP 144A				4 B FE	125,000	108.2500	135,313	125,000	125,000	.0	0	0	.0	6.875	6.993	JJ	2,005	.0	09/23/2020	01/15/2029
37940X-AA-0..	GLOBAL PMTS INC				2 C FE	324,919	107.0880	348,037	325,000	324,938	.0	14	0	.0	2.650	2.673	FA	3,254	8,636	08/07/2019	02/15/2025
361841-AJ-8..	GLP CAPITAL LP / GLP				2 C FE	282,978	112.5080	312,772	278,000	281,411	.0	(675)	0	.0	5.250	4.998	JD	1,216	14,595	08/08/2018	06/01/2025
36186C-BY-8..	GOLDEN SPREAD ELECTRIC CO-OP				3 A FE	420,395	146.7870	484,397	330,000	415,800	.0	(4,595)	0	.0	8.000	4.995	MN	4,400	18,400	05/06/2020	11/01/2031
38119#-AC-8..	GOLDMAN SACHS GROUP INC			4	1 D	1,960,617	113.8760	2,232,666	1,960,617	1,960,617	.0	0	0	.0	4.350	4.397	FA	33,404	85,520	08/01/2011	08/10/2031
38141G-VM-3..	GOLDMAN SACHS GROUP INC				2 A FE	1,309,704	110.4970	1,381,215	1,250,000	1,279,414	.0	(8,672)	0	.0	4.000	3.240	MS	16,389	50,000	06/26/2017	03/03/2024
38141G-WB-6..	GOLDMAN SACHS GROUP INC			1,2	2 A FE	1,717,285	114.1190	1,825,911	1,600,000	1,699,936	.0	(17,349)	0	.0	3.850	2.546	JJ	26,522	58,713	01/29/2020	01/26/2027
38141G-WO-3..	GOLDMAN SACHS GROUP INC			1,2	2 A FE	1,617,463	109.5430	1,862,223	1,700,000	1,641,182	.0	11,016	0	.0	3.272	4.123	MS	14,215	55,624	11/05/2018	09/29/2025
38141G-WV-2..	GOLDMAN SACHS GROUP INC			1,2	2 A FE	494,168	115.7420	578,710	500,000	495,166	.0	470	0	.0	3.814	3.994	AO	3,602	19,070	10/25/2018	04/23/2029



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
381416-WZ-3..	GOLDMAN SACHS GROUP INC			1,2	2 A FE	255,000	118,6360	302,523	255,000	255,000	0	0	0	0	4,223	4,268	MN	1,795	10,769	04/18/2018	05/01/2029
381416-XJ-8..	GOLDMAN SACHS GROUP INC				1 G FE	1,319,525	111,0990	1,466,506	1,320,000	1,319,592	0	67	0	0	3,500	3,539	AO	11,550	23,228	03/26/2020	04/01/2025
38143U-8H-7..	GOLDMAN SACHS GROUP INC			2	2 A FE	104,757	113,5950	119,274	104,864	104,864	0	24	0	0	3,750	3,814	FA	1,378	3,938	02/22/2016	02/25/2026
38148L-AC-0..	GOLDMAN SACHS GROUP INC			2	2 A FE	360,064	110,3660	413,872	375,000	364,873	0	2,240	0	0	3,500	4,275	JJ	5,760	13,125	10/19/2018	01/23/2025
382550-BF-7..	GOODYEAR TIRE & RUBR CO			1,2	4 A FE	97,298	101,7500	106,838	105,000	99,178	0	878	0	0	5,000	6,320	MN	452	5,250	10/22/2018	05/31/2026
382550-BG-5..	GOODYEAR TIRE & RUBR CO			1,2	4 A FE	153,540	102,2500	164,623	161,000	154,709	0	826	0	0	4,875	5,709	MS	2,311	7,849	08/13/2019	03/15/2027
382550-BH-3..	GOODYEAR TIRE & RUBR CO				4 A FE	288,945	113,0300	325,526	288,000	288,810	0	(135)	0	0	9,500	9,624	MN	2,356	14,592	05/20/2020	05/31/2025
383909-AG-3..	GRACE W R & CO CONN 144A				3 C FE	308,913	106,0520	318,156	300,000	308,678	0	(235)	0	0	4,875	4,206	JD	650	6,866	12/04/2020	06/15/2027
384311-AA-4..	GRAFTECH FINANCE INC 144A				4 A FE	75,000	101,1250	75,844	75,000	75,000	0	0	0	0	4,625	4,678	JD	87	0	12/08/2020	12/15/2028
38869A-AB-3..	GRAPHIC PACKAGING INTL LLC 144A				3 B FE	310,000	103,6250	321,238	310,000	310,000	0	0	0	0	3,500	3,531	MS	3,617	5,696	02/21/2020	03/15/2028
38869A-AC-1..	GRAPHIC PACKAGING INTL LLC 144A				3 B FE	152,735	102,2500	155,420	152,000	152,716	0	(19)	0	0	3,500	3,459	MS	1,818	0	10/06/2020	03/01/2029
389284-AA-8..	GRAY ESCROW INC 144A				4 A FE	1,594,426	109,5000	1,597,605	1,459,000	1,578,686	0	(15,295)	0	0	7,000	4,530	MN	13,050	55,230	09/22/2020	05/15/2027
389375-AJ-5..	GRAY TELEVISION INC 144A				4 A FE	235,969	104,8750	235,969	225,000	235,508	0	(460)	0	0	5,875	2,561	JJ	6,095	0	12/08/2020	07/15/2026
389375-AL-0..	GRAY TELEVISION INC 144A				4 A FE	423,343	101,8750	430,931	423,000	423,336	0	(7)	0	0	4,750	4,794	AO	4,019	0	10/22/2020	10/15/2030
39122@-AA-7..	GREAT RIVER HYDRO, LLC				2 B PL	3,000,000	116,5050	3,495,151	3,000,000	3,000,000	0	0	0	0	4,940	5,001	FA	49,812	148,200	04/18/2017	04/30/2032
397624-AH-0..	GREIF INC 144A				3 C FE	315,335	105,7500	332,055	314,000	314,882	0	(244)	0	0	6,500	6,503	MS	6,803	20,410	02/07/2019	03/01/2027
39807U-AB-2..	GREYSTAR REAL ESTATE PRTN 144A			1,2	4 A FE	316,285	101,9000	333,213	327,000	318,997	0	1,341	0	0	5,750	6,441	JD	1,567	18,803	04/25/2019	12/01/2025
398433-AP-7..	GRIFFON CORP.				4 B FE	927,306	105,7500	991,935	938,000	928,515	(104)	1,313	0	0	5,750	5,886	MS	17,978	21,865	12/09/2020	03/01/2028
398545-AA-1..	GRINDING MEDIA INCMC GRINDING 144A			1,2	4 C FE	497,430	101,5000	502,425	495,000	495,527	0	(516)	0	0	7,375	7,390	JD	1,623	36,506	12/02/2016	12/15/2023
40009V-AA-6..	GROWTHPOINT PPTYS INTL 144A			1	3 B FE	1,533,463	105,5360	1,583,034	1,500,000	1,516,725	0	(6,552)	0	0	5,872	5,430	MS	22,265	88,080	05/01/2018	05/02/2023
W2710@-AD-2..	GUARANTEE SENIOR SECURED NOTE				2 B FE	3,000,000	107,6060	3,228,182	3,000,000	3,000,000	0	0	0	0	3,190	3,215	FA	32,166	95,700	10/26/2016	10/31/2026
362586-AA-5..	GUSAP III LP 144A				2 C FE	989,730	111,6260	1,116,260	1,000,000	990,657	0	824	0	0	4,250	4,424	JJ	18,889	28,333	11/14/2019	01/21/2030
404030-AJ-7..	H & E EQUIPMENT SERVICES INC 144A				4 B FE	600,000	101,0700	606,420	600,000	600,000	0	0	0	0	3,875	3,913	JD	1,098	0	11/30/2020	12/15/2028
40410K-AA-3..	H B FULLER CO				3 C FE	125,000	102,5000	128,125	125,000	125,000	0	0	0	0	4,250	4,295	AO	1,048	0	10/07/2020	10/15/2028
40468@-AA-7..	HA ECON 101-A TRUST				1 F PL	5,702,713	110,9490	6,327,112	5,702,712	5,702,713	0	0	0	0	3,570	3,629	MON	28,276	212,020	09/29/2017	05/11/2041
410345-AL-6..	HANESBRANDS INC 144A				3 C FE	188,738	108,6250	190,094	175,000	188,556	0	(181)	0	0	4,875	3,249	MN	1,090	0	12/04/2020	05/15/2026
410345-AN-2..	HANESBRANDS INC 144A				3 C FE	135,000	105,8020	142,833	135,000	135,000	0	0	0	0	5,375	5,447	MN	927	3,850	04/30/2020	05/15/2025
410867-AF-2..	HANOVER INS GROUP INC			1,2	2 B FE	789,911	116,7480	875,608	750,000	775,042	0	(4,432)	0	0	4,500	3,802	AO	7,125	33,750	06/26/2017	04/15/2026
41242*-AT-9..	HARDWOOD FUNDING LLC				1 G FE	2,000,000	104,4520	2,089,040	2,000,000	2,000,000	0	0	0	0	3,530	3,561	JD	4,707	70,208	06/07/2013	06/07/2025
41242*-BH-4..	HARDWOOD FUNDING LLC				1 G FE	1,000,000	102,3430	1,023,431	1,000,000	1,000,000	0	0	0	0	3,680	3,714	JD	2,453	36,596	06/07/2017	06/07/2032
41242*-BL-5..	HARDWOOD FUNDING LLC 144A				1 G FE	1,000,000	105,8380	1,058,381	1,000,000	1,000,000	0	0	0	0	3,960	3,999	JD	2,640	39,380	10/01/2018	06/07/2030
41242*-AZ-5..	SER X				1 G FE	3,000,000	101,3350	3,040,055	3,000,000	3,000,000	0	0	0	0	3,380	3,409	JD	6,760	100,837	03/20/2015	06/07/2030
413875-AW-5..	HARRIS CORP DEL			1,2	2 B FE	401,036	119,9080	479,632	400,000	400,806	0	(93)	0	0	4,400	4,415	JD	782	17,600	06/13/2018	06/15/2028
416515-BE-3..	HARTFORD FINL SVCS GROUP INC				2 A FE	598,080	108,6370	651,820	600,000	598,316	0	170	0	0	2,800	2,857	FA	6,160	16,800	08/08/2019	08/19/2029
416515-BC-7..	HAT HLDGS I LLC / HAT HLDGS 144A				2 B FE	451,593	89,1650	421,750	473,000	452,329	0	222	0	0	2,339	2,630	FMAN	1,444	15,384	08/10/2018	02/12/2047
418751-AB-9..	HAT HLDGS I LLC / HAT HLDGS 144A				3 A FE	78,000	107,0000	83,460	78,000	78,000	0	0	0	0	6,000	6,090	AO	988	2,262	04/15/2020	04/15/2025
418751-AA-1..	II 144				3 A FE	206,218	104,0000	211,120	203,000	205,169	0	(806)	0	0	5,250	4,859	JJ	4,914	11,042	09/10/2019	07/15/2024
404119-BR-9..	HCA INC			1	3 B FE	123,615	112,4530	138,317	123,000	123,526	0	(89)	0	0	5,375	5,326	FA	2,755	3,306	03/17/2020	02/01/2025
404119-BS-7..	HCA INC			1,2	3 B FE	2,068,090	115,0000	2,231,000	1,940,000	2,043,295	0	(15,720)	0	0	5,875	4,646	FA	43,057	90,181	04/27/2020	02/15/2026
404119-BU-2..	HCA INC			1,2	2 C FE	777,578	116,3200	820,057	705,000	768,624	0	(8,954)	0	0	4,500	2,776	FA	11,985	24,075	03/09/2020	02/15/2027
404119-BW-8..	HCA INC				3 B FE	63,000	120,3480	75,819	63,000	63,000	0	0	0	0	5,875	5,961	FA	1,542	3,701	01/17/2019	02/01/2029
404119-BX-6..	HCA INC				2 C FE	323,365	116,0080	377,027	325,000	323,579	0	138	0	0	4,125	4,231	JD	596	13,406	06/05/2019	06/15/2029
404119-CA-5..	HCA INC				3 B FE	828,644	106,2580	880,876	829,000	828,667	0	24	0	0	3,500	3,536	MS	9,672	14,910	03/03/2020	09/01/2030
404121-AJ-4..	HCA INC			1,2	3 B FE	710,050	118,0000	837,800	710,000	709,950	0	(15)	0	0	5,625	5,703	MS	13,313	39,938	01/17/2019	09/01/2028
42250P-AA-1..	HEALTHPEAK PPTYS INC				2 A FE	104,622	109,4500	114,923	105,000	104,659	0	32	0	0	3,000	3,064	JJ	1,453	2,048	11/06/2019	01/15/2030
40414L-AQ-2..	HEALTHPEAK PROPERTIES INC				2 A FE	717,808	112,8840	767,611	680,000	712,590	0	(5,218)	0	0	3,250	2,310	JJ	10,191	11,050	01/28/2020	07/15/2026
42250P-AB-9..	HEALTHPEAK PROPERTIES INC				2 A FE	183,381	107,7830	199,398	185,000	183,455	0	73	0	0	2,875	2,994	JJ	2,778	0	06/09/2020	01/15/2031
421924-BT-7..	HEALTHSOUTH CORP			1,2	4 A FE	508,301	103,3750	513,774	497,000	503,363	0	(2,779)	0	0	5,750	5,290	MS	8,414	28,578	09/25/2019	09/15/2025



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		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
423452-AC-5.	HELMERICH & PAYNE INC 4.65%25				2 A FE	162,572	110.9110	166,367	150,000	159,465	0	(2,223)	0	0	4.650	2.971	MS	2,054	6,975	08/05/2019	03/15/2025
42704L-AA-2.	HERC HLDGS INC 144A				4 C FE	444,555	106.0000	470,640	444,000	444,439	0	(83)	0	0	5.500	5.550	JJ	11,260	24,827	08/06/2019	07/15/2027
428040-CS-6.	HERTZ CORP 144A			1,2	6 FE	204,327	54.0000	354,780	657,000	227,836	0	30,797	375,037	0	5.500	44.837	AO	25,696	18,068	03/27/2019	10/15/2024
428040-CZ-0.	HERTZ CORP 144A				6 FE	101,250	54.0000	174,960	324,000	106,106	0	4,774	223,527	0	6.000	30.865	JJ	21,384	0	01/24/2020	01/15/2028
428102-AC-1.	HESS INFRASTRUCTURE PARTNERS 144A				3 A FE	25,969	104.0000	26,000	25,000	25,887	0	(82)	0	0	5.625	4.445	FA	531	0	09/09/2020	02/15/2026
428104-AA-1.	HESS MIDSTREAM PARTNERS LP 144A				3 A FE	464,140	104.5310	478,752	458,000	463,974	0	(158)	0	0	5.125	4.911	JD	1,043	18,531	12/01/2020	06/15/2028
42829L-AF-1.	HEXION INC 144A				5 A FE	331,351	107.0000	355,240	332,000	331,306	0	(36)	0	0	7.875	8.037	JJ	12,056	26,525	02/06/2020	07/15/2027
431318-AN-4.	HILCORP ENERGY I L P / HILCORP 144				3 C FE	101,200	99.5420	218,992	220,000	112,594	0	12,079	73,835	0	5.000	26.982	JD	917	11,000	02/28/2020	12/01/2024
431318-AS-3.	HILCORP144A				3 C FE	353,125	102.1250	612,750	600,000	362,246	0	9,121	0	0	6.250	16.152	MN	6,250	18,750	07/24/2020	11/01/2028
432833-AD-3.	HILTON DOMESTIC OPER CO			1,2	3 B FE	1,978,073	103.2500	1,961,750	1,900,000	1,946,099	1,755	(29,370)	0	0	5.125	3.506	MN	16,229	97,375	12/12/2019	05/01/2026
432833-AF-8.	HILTON DOMESTIC OPER CO INC				3 B FE	836,313	109.2500	891,480	816,000	833,349	0	(2,060)	0	0	4.875	4.572	JJ	18,343	42,543	07/23/2019	01/15/2030
432833-AG-6.	HILTON DOMESTIC OPER CO INC 144A				3 B FE	17,000	106.2500	18,063	17,000	17,000	0	0	0	0	5.375	5.447	MN	152	482	04/16/2020	05/01/2025
432833-AH-4.	HILTON DOMESTIC OPER CO INC 144A				3 B FE	32,000	108.7500	34,800	32,000	32,000	0	0	0	0	5.750	5.833	MN	307	971	04/16/2020	05/01/2028
432833-AL-5.	HILTON DOMESTIC OPER CO INC 144A				3 B FE	350,000	105.5110	369,289	350,000	350,000	0	0	0	0	4.000	4.040	MN	1,167	0	11/16/2020	05/01/2031
437076-CD-2.	HOME DEPOT INC				1 F FE	34,600	119.0070	41,653	35,000	34,606	0	6	0	0	3.350	3.440	AO	248	635	03/26/2020	04/15/2050
44106M-AZ-5.	HOSPITALITY PPTYS TR				3 C FE	156,815	98.7500	155,038	157,000	155,038	(1,821)	34	0	0	4.350	4.424	AO	1,707	7,076	09/10/2019	10/01/2024
44106M-BA-9.	HOSPITALITY PPTYS TR				3 C FE	156,755	98.7500	155,038	157,000	155,038	(1,757)	30	0	0	4.750	4.833	AO	1,864	7,727	09/10/2019	10/01/2026
44107T-AW-6.	HOST HOTELS & RESORTS LP				2 C FE	240,156	109.5770	273,942	250,000	241,156	0	1,000	0	0	4.500	5.373	FA	4,688	5,625	04/30/2020	02/01/2026
44267D-AB-3.	HOWARD HUGHES CORP 144A				3 C FE	454,875	103.1250	464,063	450,000	454,446	0	(429)	0	0	5.375	4.958	MS	7,122	0	10/29/2020	03/15/2025
44267D-AD-9.	HOWARD HUGHES CORP 144A				3 C FE	674,375	107.5500	688,320	640,000	673,809	0	(566)	0	0	5.375	4.039	FA	12,709	0	12/04/2020	08/01/2028
444454-AF-9.	HUGHES SATELLITE SYS CORP			1	4 B FE	364,794	113.1470	396,015	350,000	364,960	0	4	0	0	6.625	5.851	FA	9,661	13,250	12/03/2020	08/01/2026
444454-AF-9.	HUGHES SATELLITE SYS CORP SR																				
444454-AA-0.	NT			1	4 B FE	596,903	102.5000	557,600	544,000	551,891	0	(16,770)	0	0	7.625	4.425	JD	1,844	41,480	08/10/2018	06/15/2021
44569*-BP-5.	HUNT OIL COMPANY				4 B	1,731,600	84.2500	3,370,000	4,000,000	1,951,705	523,600	220,105	2,268,400	0	3.930	27.152	MN	21,397	157,200	11/12/2014	11/12/2024
446150-AM-6.	HUNTINGTON BANCSHARES INC			2	2 A FE	872,253	113.2230	990,701	875,000	873,199	0	369	0	0	4.000	4.093	MN	4,472	35,000	05/08/2018	05/15/2025
44644A-AE-7.	HUNTINGTON NB COLUMBUS OH				1 G FE	246,885	108.2690	270,674	250,000	248,187	0	610	0	0	3.550	3.865	AO	2,095	8,875	10/25/2018	10/06/2023
45174H-BC-0.	IHEARTCOMMUNICATIONS INC				4 A FE	82,685	107.0000	98,440	92,000	83,615	0	930	0	0	6.375	8.719	FA	2,444	2,933	03/24/2020	05/01/2026
45174H-BD-8.	IHEARTCOMMUNICATIONS INC				5 A FE	211,656	106.7460	208,155	195,000	207,810	(64)	(3,417)	0	0	8.375	6.231	MN	2,722	16,331	11/26/2019	05/01/2027
45174H-BE-6.	IHEARTCOMMUNICATIONS INC 144A				4 A FE	321,300	105.0000	330,750	315,000	321,079	0	(221)	0	0	5.250	4.719	FA	6,248	0	11/10/2020	08/15/2027
44965U-AA-2.	ILFC E-CAPITAL TR I				3 A FE	40,000	69.1410	69,141	100,000	40,002	0	20	43,019	0	3.480	9.166	JD	97	3,597	01/13/2020	12/21/2065
44965T-AA-5.	ILFC E-CAPITAL TR I 144A			1,2	3 A FE	424,040	67.0000	582,230	869,000	425,038	109,781	1,071	320,130	0	3.230	7.221	MJSD	780	24,478	12/11/2020	12/21/2065
449934-AD-0.	IMS HEALTH INC 144A				3 C FE	61,370	104.5000	71,060	68,000	62,003	0	633	0	0	5.000	6.990	AO	718	3,400	03/24/2020	10/15/2026
45688C-AB-3.	INGEVITY CORP 144A				3 C FE	150,000	100.7500	151,125	150,000	150,000	0	0	0	0	3.875	3.913	MN	1,017	0	10/20/2020	11/01/2028
457030-AJ-3.	INGLES MKTS INC			1,2	3 B FE	233,160	101.0000	234,320	232,000	232,194	0	(410)	0	0	5.750	5.639	JD	593	14,256	07/19/2018	06/15/2023
45718T-AC-6.	INGREDION INC				2 B FE	2,076,006	110.1360	2,290,837	2,080,000	2,076,229	0	223	0	0	2.900	2.944	JD	5,027	33,176	05/08/2020	06/01/2030
458140-BQ-2.	INTEL CORP				1 E FE	1,502,065	115.8770	1,743,947	1,505,000	1,502,355	0	289	0	0	3.750	3.818	MS	15,050	28,219	03/20/2020	03/25/2027
459200-JR-3.	INTERNATIONAL BUSINESS MACHS				1 F FE	443,620	112.8310	451,326	400,000	438,728	0	(4,892)	0	0	3.300	1.626	JJ	5,647	6,600	03/09/2020	01/27/2027
459200-JZ-5.	INTERNATIONAL BUSINESS MACHS				1 F FE	812,828	112.9960	858,768	760,000	805,499	0	(7,328)	0	0	3.300	2.127	MN	3,205	25,080	01/28/2020	05/15/2026
460690-BK-5.	Interpublic Group Cos Inc				2 B FE	1,084,317	106.8370	1,175,212	1,100,000	1,091,929	0	3,566	0	0	3.750	4.157	FA	15,583	41,250	11/05/2018	02/15/2023
460690-BP-4.	INTERPUBLIC GROUP COS INC				2 B FE	262,175	120.7800	301,951	250,000	260,259	0	(1,151)	0	0	4.650	4.051	AO	2,906	11,625	04/23/2019	10/01/2028
462613-AM-2.	IPALCO ENTERPRISES INC			1,2	2 C FE	872,379	108.9970	980,975	900,000	882,892	0	4,223	0	0	3.700	4.311	MS	11,100	33,300	06/05/2018	09/01/2024
46284V-AE-1.	IRON MTN INC NEW 144A			1,2	3 C FE	506,999	105.5290	550,861	522,000	510,196	0	1,283	0	0	5.250	5.719	MS	8,069	27,405	08/07/2018	03/15/2028
45031U-CG-4.	ISTAR INC				3 C FE	270,000	98.7500	266,625	270,000	266,625	(3,375)	0	0	0	4.250	4.295	FA	4,781	7,172	12/06/2019	08/01/2025
45031U-CJ-8.	ISTAR INC				3 B FE	219,618	102.0000	224,400	220,000	219,636	0	19	0	0	5.500	5.615	FA	4,033	0	09/09/2020	02/15/2026
465685-AQ-8.	ITC HLDGS CORP 144A				2 B FE	588,785	109.3030	644,887	590,000	588,852	0	67	0	0	2.950	2.996	MN	2,272	8,703	05/11/2020	05/14/2030
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4 F o r e i g n	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code		Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
478165-AF-0.	JOHNSON S C & SON INC SR NT 144A 3.				1. G FE.	1,806,760		132,5390	2,650,786	2,000,000	1,867,021	0	7,006	0	5.750	6.661	FA	43,444	115,000	01/20/2009	02/15/2033.	
46647P-AR-7.	JP MORGAN CHASE BANK NA			1.2	1. F FE.	193,740		117,4040	234,808	200,000	194,807	0	508	0	4.005	4.429	AO	1,513	8,010	11/05/2018	04/23/2029.	
46647P-AV-8.	JP MORGAN CHASE BANK NA			1.2	1. F FE.	880,000		119,5590	1,052,118	880,000	880,000	0	0	0	4.203	4.247	JJ	16,233	36,986	07/16/2018	07/23/2029.	
46647P-BJ-4.	JP MORGAN CHASE BANK NA				1. F FE.	990,000		123,0130	1,217,827	990,000	990,000	0	0	0	4.493	4.543	MS	11,985	22,240	03/19/2020	03/24/2031.	
46625H-HA-1.	JPMORGAN CHASE & CO.			2	2. B FE.	486,599		99,7950	457,063	458,000	459,636	0	(45)	0	3.684	3.721	JAJO	2,907	21,665	08/17/2018	12/29/2099.	
46625H-JY-7.	JPMORGAN CHASE & CO.				1. G FE.	756,868		111,9810	856,658	765,000	759,756	0	1,291	0	3.875	4.118	MS	9,140	29,644	09/14/2018	09/10/2024.	
46625H-KC-3.	JPMORGAN CHASE & CO.				1. F FE.	2,195,691		109,5260	2,464,333	2,250,000	2,217,542	0	10,363	0	3.125	3.546	JJ	30,859	62,500	09/15/2020	01/23/2025.	
46625H-MN-7.	JPMORGAN CHASE & CO.				1. F FE.	411,156		113,6040	465,776	410,000	410,785	0	(165)	0	3.900	3.888	JJ	7,373	15,990	09/14/2018	07/15/2025.	
46625H-OW-3.	JPMORGAN CHASE & CO.				1. F FE.	1,178,288		111,9220	1,399,024	1,250,000	1,196,924	0	8,856	0	3.300	4.254	AO	10,313	41,250	11/05/2018	04/01/2026.	
46625H-RY-8.	JPMORGAN CHASE & CO.			1.2	1. F FE.	3,988,011		114,9370	4,292,887	3,735,000	3,947,092	0	(30,726)	0	3.782	2.788	FA	58,857	132,748	03/02/2020	02/01/2028.	
48128B-AG-6.	JPMORGAN CHASE AND CO.				2. B FE.	148,000		103,2500	152,810	148,000	148,000	0	0	0	4.600	4.653	FA	2,837	3,555	01/15/2020	02/01/2025.	
48121@-AD-3.	JRD HOLDINGS INC.				2. B PL.	571,000		103,7600	592,468	571,000	571,000	0	0	0	4.130	4.173	MS	6,158	23,582	03/27/2014	03/27/2024.	
483050-AC-7.	KAISER FNDTN HOSP/HLTH MTN BE			1.2	1. D FE.	214,215		112,9350	242,810	215,000	214,475	0	74	0	3.150	3.218	MN	1,129	6,773	04/25/2017	05/01/2027.	
485170-BD-5.	KANSAS CITY SOUTHERN				2. B FE.	474,592		108,4000	514,900	475,000	474,632	0	36	0	2.875	2.906	MN	1,745	13,542	11/14/2019	11/15/2029.	
48666K-AR-0.	KB HOME			1	3. B FE.	427,426		109,2500	437,000	400,000	412,217	0	(6,639)	0	7.500	5.678	MS	8,833	30,000	08/29/2018	09/15/2022.	
48666K-AV-1.	KB HOME				3. C FE.	152,638		110,5000	152,490	138,000	145,289	0	(2,826)	0	7.625	5.309	MN	1,345	10,523	02/05/2019	05/15/2023.	
48666K-AY-5.	KB HOME				3. C FE.	651,075		109,7500	735,325	670,000	652,138	0	1,063	0	4.800	5.274	MN	4,109	19,136	06/11/2020	11/15/2029.	
49271V-AG-5.	KEURIG DR PEPPER INC.				2. B FE.	749,756		108,6520	782,291	720,000	738,134	0	(7,455)	0	4.057	2.947	MN	2,921	29,210	06/05/2019	05/25/2023.	
49326E-EH-2.	KEYCORP MEDIUM TERM NTS BE				2. A FE.	234,845		116,0680	272,759	235,000	234,889	0	20	0	4.150	4.204	AO	1,680	9,753	10/22/2018	10/29/2025.	
49446R-AX-7.	KIMCO REALTY CORP.				2. A FE.	134,398		103,2840	139,434	135,000	134,427	0	29	0	1.900	1.973	MS	905	0	08/10/2020	03/01/2028.	
49456B-AM-3.	KINDER MORGAN INC DEL.			1.2	2. B FE.	1,510,706		105,1710	1,619,634	1,540,000	1,526,957	0	6,037	0	3.150	3.618	JJ	22,369	48,510	03/23/2018	01/15/2023.	
482480-AJ-9.	KLA CORPORATION				2. A FE.	724,725		112,8450	818,126	725,000	724,729	0	5	0	3.300	3.329	MS	7,975	12,162	02/19/2020	03/01/2050.	
482480-AE-0.	KLA-TENCOR CORP.			1.2	2. A FE.	536,040		113,8230	569,113	500,000	518,900	0	(4,868)	0	4.650	3.551	MN	3,875	23,250	06/26/2017	11/01/2024.	
500760-AE-6.	KRAFT FOODS GROUP INC SR GLBL NT 5.				3. A FE.	70,553		117,3270	80,956	69,000	70,525	0	(28)	0	5.000	4.892	JD	259	3,450	04/24/2020	06/04/2042.	
50077L-AU-0.	KRAFT HEINZ FOODS CO 144A.				3. A FE.	85,889		106,8770	90,846	85,000	85,802	0	(74)	0	3.750	3.659	AO	797	3,241	10/30/2019	04/01/2030.	
50077L-AY-2.	KRAFT HEINZ FOODS CO 144A.				3. A FE.	146,365		116,6620	170,327	146,000	146,361	0	(4)	0	4.875	4.918	AO	1,779	3,559	04/22/2020	10/01/2049.	
50077L-BA-3.	KRAFT HEINZ FOODS CO 144A.				3. A FE.	265,160		107,7360	285,501	265,000	265,146	0	(14)	0	3.875	3.902	MN	1,312	5,049	05/04/2020	05/15/2027.	
500760-AR-7.	KRAFT HEINZ FOODS CO SR GLBL NT 39.				3. A FE.	98,093		138,5660	113,624	82,000	97,752	0	(341)	0	6.875	5.288	JJ	2,427	2,819	05/05/2020	01/26/2039.	
50077L-AB-2.	KRAFT HEINZ FOODS CO SR NT			1.2	3. A FE.	393,056		108,1940	470,646	435,000	393,681	0	624	0	4.375	5.118	JD	1,586	19,031	03/25/2020	06/01/2046.	
50077L-AL-0.	KRAFT HEINZ FOODS CO SR NT 5%35.			1.2	3. A FE.	339,430		121,2240	441,256	364,000	340,227	0	797	0	5.000	5.746	JJ	8,392	9,100	03/25/2020	07/15/2035.	
50077L-AM-8.	KRAFT HEINZ FOODS CO SR NT 5.2%45.			1.2	3. A FE.	478,380		118,9050	552,910	465,000	478,141	0	(239)	0	5.200	5.060	JJ	11,150	12,090	02/27/2020	07/15/2045.	
501066-AF-9.	KRONOS ACQUISITION HLDGS INC 144A				5. B FE.	23,000		104,7020	24,081	23,000	23,000	0	0	0	7.000	7.126	JD	45	0	12/17/2020	12/31/2027.	
501066-AE-2.	KRONOS ACQUISITION HLDGS INC144A				4. C FE.	138,000		104,3210	143,963	138,000	138,000	0	0	0	5.000	5.065	JD	192	0	12/17/2020	12/31/2026.	
501797-AL-8.	L BRANDS INC.			1	4. B FE.	183,912		112,2500	237,970	212,000	185,877	0	868	0	6.875	8.512	MN	2,429	14,575	08/10/2018	11/01/2035.	
501797-AM-6.	L BRANDS INC.			1	4. B FE.	62,640		111,4130	96,929	87,000	63,103	12,752	445	26,437	0	6.750	10,612	JJ	2,936	5,873	01/12/2018	07/01/2036.
501797-AN-4.	L BRANDS INC.			1	4. B FE.	74,843		104,3580	90,791	87,000	77,013	0	1,041	0	5.250	7.495	FA	1,903	4,568	11/08/2018	02/01/2028.	
501797-AS-3.	L BRANDS INC 144A.				3. B FE.	57,000		108,5780	61,889	57,000	57,000	0	0	0	6.875	6.993	JJ	2,101	0	06/04/2020	07/01/2025.	
501797-AU-8.	L BRANDS INC 144A.				4. B FE.	43,000		123,0000	52,890	43,000	43,000	0	0	0	9.375	9.595	JJ	2,161	0	06/04/2020	07/01/2025.	
501797-AW-4.	L BRANDS INC 144A.				4. B FE.	97,000		111,2500	107,913	97,000	97,000	0	0	0	6.625	6.735	AO	1,624	0	09/16/2020	10/01/2030.	
502431-AJ-8.	L3HARRIS TECHNOLOGIES INC.				2. B FE.	1,043,594		108,0150	1,080,148	1,000,000	1,027,255	0	(10,984)	0	3.850	2.675	JD	1,711	38,500	07/02/2019	06/15/2023.	
50540R-AP-7.	LABORATORY CORP AMER HLDGS.			1	2. B FE.	50,234		102,9760	51,488	50,000	50,040	0	(35)	0	3.200	3.150	FA	667	1,600	01/21/2015	02/01/2022.	
505742-AF-3.	LADDER CAPITAL FIN HLDGS 144A.			1.2	3. B FE.	332,244		100,5000	326,625	325,000	326,023	(1,948)	(3,942)	0	5.250	3.974	MS	5,024	17,063	01/16/2020	03/15/2022.	
505742-AG-1.	LADDER CAPITAL FIN HLDGS 144A.			1.2	3. B FE.	213,518		99,7500	248,378	249,000	216,649	0	3,131	0	5.250	8.828	AO	3,268	6,536	06/02/2020	10/01/2025.	
505742-AM-8.	LADDER CAPITAL FIN HLDGS/CORP 144A				3. B FE.	184,070		98,2500	228,923	233,000	188,208	0	4,132	49,084	0	4.250	8.517	FA	4,126	4,979	01/15/2020	02/01/2027.



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		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
527298-BP-7.	LEVEL 3 FING INC 144A				2 C FE	150,560	108.8620	163,293	150,000	150,484	0	(72)	0	0	3.400	3.368	MS	1,700	3,853	12/10/2019	03/01/2027
527298-BR-3.	LEVEL 3 FING INC 144A				3 B FE	287,000	102.7500	294,893	287,000	287,000	0	0	0	0	4.250	4.295	JJ	6,641	0	06/10/2020	07/01/2028
527298-BS-1.	LEVEL 3 FING INC 144A				3 B FE	202,233	99.7500	203,490	204,000	202,023	(243)	.33	0	0	3.625	3.784	JD	329	2,527	10/27/2020	01/15/2029
53079E-BG-8.	LIBERTY MUT GROUP INC 144A				2 B FE	174,893	122.8740	184,311	150,000	172,798	0	(2,095)	0	0	4.569	2.498	FA	2,856	3,427	03/02/2020	02/01/2029
53154*-AM-5.	LIBERTY UTILITIES				2 A	2,000,000	111.9720	2,239,441	2,000,000	2,000,000	0	0	0	0	3.940	3.979	AO	13,352	78,800	03/24/2017	04/30/2027
53219L-AS-8.	LIFEPOINT HEALTH INC 144A				4 B FE	295,000	100.1250	295,369	295,000	295,000	0	0	0	0	4.375	4.423	FA	4,876	6,525	02/11/2020	02/15/2027
53219L-AT-6.	LIFEPOINT HEALTH INC 144A				4 B FE	693,475	107.3810	730,191	680,000	691,294	0	(2,181)	0	0	6.750	6.290	AO	9,690	23,205	04/17/2020	04/15/2025
534187-AS-8.	LINCOLN NATL CORP IND CAP SECS 7%6			2	2 C FE	599,068	77.0000	485,100	630,000	599,169	0	(185)	0	0	2.580	2.798	FMAN	1,986	21,854	08/08/2018	05/17/2066
53627N-AA-9.	LIONS GATE CAPITAL HOLDINGS 144A				5 A FE	586,775	101.5000	598,850	590,000	587,761	0	505	0	0	5.875	6.077	MN	5,777	34,663	01/15/2019	11/01/2024
539830-BH-1.	LOCKHEED MARTIN CORP				1 G FE	877,725	113.5900	1,022,313	900,000	883,756	0	2,860	0	0	3.550	3.987	JJ	14,733	31,950	11/05/2018	01/15/2026
539830-BP-3.	LOCKHEED MARTIN CORP				1 G FE	264,417	104.9140	278,023	265,000	264,450	0	.33	0	0	1.850	1.883	JD	218	2,792	05/15/2020	06/15/2030
548661-DM-6.	LOWES COS INC				2 A FE	613,334	108.4420	704,874	650,000	621,426	0	4,850	0	0	2.500	3.445	AO	3,431	16,250	04/23/2019	04/15/2026
548661-DP-9.	LOWES COS INC				2 A FE	548,449	112.1910	572,173	510,000	544,190	0	(4,259)	0	0	3.100	1.937	MN	2,547	15,810	03/09/2020	05/03/2027
50212Y-AB-0.	LPL HLDGS INC 144A				4 A FE	988,750	103.4420	1,034,420	1,000,000	989,901	0	1,151	0	0	5.750	6.089	MS	16,931	28,750	05/14/2020	09/15/2025
156700-BD-7.	LUMEN TECHNOLOGIES INC 144A				3 C FE	220,000	101.7500	223,850	220,000	220,000	0	0	0	0	4.500	4.551	JJ	935	0	11/23/2020	01/15/2029
55305B-AS-0.	M/I HOMES INC				3 C FE	210,000	105.8550	222,296	210,000	210,000	0	0	0	0	4.950	5.011	FA	4,331	5,457	01/07/2020	02/01/2028
55305B-AQ-4.	M/I HOMES INC SR NT 5.625%25				3 C FE	295,000	104.0000	306,800	295,000	295,000	0	0	0	0	5.625	5.704	FA	6,914	16,594	07/31/2017	08/01/2025
55616P-AA-2.	MACYS INC 144A				3 A FE	67,000	111.0500	74,404	67,000	67,000	0	0	0	0	8.375	8.550	JD	249	2,915	05/27/2020	06/15/2025
55616X-AF-4.	MACYS RETAIL HLDGS INC			1	4 A FE	66,830	99.2820	66,519	67,000	66,519	(459)	.21	0	0	3.875	3.946	JJ	1,197	2,596	11/01/2013	01/15/2022
G5S64M-AB-2.	MAF GLOBAL SECURITIES LTD BOND FIX				2 B FE	1,273,408	109.2500	1,311,000	1,200,000	1,235,237	0	(9,682)	0	0	4.750	3.845	MN	8,550	57,000	02/17/2017	05/07/2024
56081#-AT-7.	MAJOR LEAGUE BASEBALL BOND FIX				1 F FE	2,000,000	107.3260	2,146,514	2,000,000	2,000,000	0	0	0	0	4.190	4.234	JD	4,888	83,800	09/01/2013	12/10/2025
56081#-BC-3.	MAJOR LEAGUE BASEBALL TRUST				1 F FE	547,767	104.2460	571,024	547,767	547,767	0	0	0	0	3.550	3.582	JD	1,134	19,446	12/10/2015	12/10/2027
56081#-BP-4.	MAJOR LEAGUE BASEBALL TRUST				1 F FE	1,000,000	100.0060	1,000,057	1,000,000	1,000,000	0	0	0	0	4.010	4.050	JD	2,339	40,100	06/11/2018	12/10/2038
56081#-BR-0.	MAJOR LEAGUE BASEBALL TRUST				1 F FE	1,000,000	102.0450	1,020,449	1,000,000	1,000,000	0	0	0	0	3.410	3.439	JD	1,989	34,100	08/12/2019	12/10/2029
56081#-BM-1.	MAJOR LEAGUE BASEBALL TRUST SERIES				1 F FE	1,339,693	101.8230	1,364,110	1,339,693	1,339,693	0	0	0	0	3.380	3.409	JD	2,641	45,282	12/11/2017	12/10/2029
565849-AL-0.	MARATHON OIL CORP			1,2	2 C FE	633,364	107.1950	696,767	650,000	638,567	0	2,304	0	0	3.850	4.337	JD	2,085	25,025	10/03/2018	06/01/2025
570535-AU-8.	MARKEL CORP				2 B FE	169,699	112.4350	191,139	170,000	169,733	0	.26	0	0	3.350	3.399	MS	1,645	5,695	09/12/2019	09/17/2029
571903-BD-4.	MARRIOTT INTL INC NEW				2 C FE	381,199	116.9700	440,977	377,000	380,644	0	(555)	0	0	5.750	5.570	MN	3,613	11,742	04/15/2020	05/01/2025
57165P-AB-1.	MARRIOTT OWNERSHIP RESORTS INC			1,2	4 B FE	301,720	104.5000	315,590	302,000	301,782	0	.31	0	0	6.500	6.622	MS	5,780	19,630	12/04/2018	09/15/2026
57169*-AY-3.	MARS INC				1 F	2,000,000	107.8350	2,156,703	2,000,000	2,000,000	0	0	0	0	2.820	2.840	MS	14,727	56,400	09/27/2016	09/27/2028
57169*-BH-9.	MARS INC				1 F	1,000,000	113.7510	1,137,510	1,000,000	1,000,000	0	0	0	0	3.630	3.663	MS	9,277	36,300	03/29/2017	03/29/2029
57169*-AT-4.	MARS INCORPORATED 144A				1 F	2,000,000	108.6350	2,172,693	2,000,000	2,000,000	0	0	0	0	3.490	3.520	AO	15,511	69,800	10/01/2012	10/11/2024
571748-AZ-5.	MARSH & MCLENNAN COS INC			1,2	2 A FE	273,528	113.4620	306,349	270,000	272,184	0	(404)	0	0	3.750	3.605	MS	3,009	10,125	06/26/2017	03/14/2026
577081-BB-7.	MATTEL INC 144A			1,2	4 A FE	274,203	105.5470	290,254	275,000	274,334	0	(219)	0	0	6.750	6.815	JD	52	18,563	08/02/2019	12/31/2025
58013M-ES-9.	MCDONALDS CORP MED TERM NT BE				2 A FE	974,970	109.3250	1,093,251	1,000,000	984,162	0	4,235	0	0	3.250	3.780	JD	1,896	32,500	10/12/2018	06/10/2024
58013M-FB-5.	MCDONALDS CORP MED TERM NT BE				2 A FE	468,320	114.4420	486,379	425,000	463,385	0	(4,935)	0	0	3.500	1.889	MS	4,958	7,438	03/09/2020	03/01/2027
58502B-AA-4.	MEDNAX INC 144A			1,2	4 A FE	472,500	101.2300	506,150	500,000	477,018	0	4,518	0	0	5.250	7.143	JD	2,188	26,250	05/07/2020	12/01/2023
585055-BS-4.	MEDTRONIC INC			1	1 G FE	273,787	112.2210	314,220	280,000	275,723	0	919	0	0	3.500	3.935	MS	2,886	10,159	11/05/2018	03/15/2025
58933Y-AR-6.	MERCK & CO INC			1,2	1 E FE	1,523,484	108.6320	1,645,771	1,515,000	1,519,641	0	(1,127)	0	0	2.750	2.684	FA	16,318	41,663	06/28/2017	02/10/2025
589433-AC-5.	MEREDITH CORP 144A				3 C FE	274,363	106.0000	290,440	274,000	274,321	0	(41)	0	0	6.500	6.566	JJ	9,004	0	06/26/2020	07/01/2025
59001A-AY-8.	MERITAGE HOMES CORP				3 A FE	509,355	113.2500														



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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	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		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
552953-CF-6.	MGM RESORTS INTERNATIONAL				3.C FE	369,125	111.4500	388,961	349,000	366,741	0	(2,053)	0	0	5.500	4.630	A0	4,052	14,795	11/02/2020	04/15/2027
552953-CH-2.	MGM RESORTS INTERNATIONAL				3.C FE	1,544,000	107.1870	1,654,967	1,544,000	1,544,000	0	0	0	0	4.750	4.806	A0	15,890	0	10/09/2020	10/15/2028
	MICROCHIP TECHNOLOGY INC.																				
595017-AS-3.	144A				3.B FE	486,388	105.7940	502,523	475,000	485,970	0	(418)	0	0	4.250	3.445	MS	6,729	3,313	12/15/2020	09/01/2025
595017-AQ-7.	MICROCHIP TECHNOLOGY INC. 144A				2.C FE	258,772	104.5860	261,466	250,000	257,782	0	(990)	0	0	2.670	1.481	MS	2,225	1,706	08/26/2020	09/01/2023
59523U-AQ-0.	MID-AMERICA APTS LP				2.A FE	426,674	117.2230	427,864	365,000	426,235	0	(439)	0	0	3.950	1.695	MS	4,245	0	12/09/2020	03/15/2029
	MILLENNIUM PARKING GARAGES, LLC																				
60040*-AA-4.	MINERALS TECHNOLOGIES INC				2.A FE	3,000,000	108.0020	3,240,057	3,000,000	3,000,000	0	0	0	0	3.570	3.618	MJSD	2,678	107,100	11/22/2016	11/22/2028
	144A																				
603158-AA-4.	MOBILE AIRPORT AUTHORITY 2019				3.C FE	150,563	104.6400	156,960	150,000	150,515	0	(48)	0	0	5.000	4.975	JJ	3,771	0	07/13/2020	07/01/2028
	A1 /																				
607120-FL-1.	MOBILE AIRPORT AUTHORITY 2019				1.F	971,379	110.1470	1,069,940	971,379	971,379	0	0	0	0	3.180	3.218	FMAN	4,462	30,817	06/17/2019	05/09/2039
	B1 /																				
607120-FN-7.	MOLINA HEALTHCARE INC.				1.F	971,379	110.1470	1,069,940	971,379	971,379	0	0	0	0	3.180	3.218	FMAN	4,462	30,890	06/17/2019	05/09/2039
60855R-AG-5.	MOLINA HEALTHCARE INC.			2	3.C FE	185,063	105.8750	185,281	175,000	181,752	0	(3,311)	0	0	5.375	2.946	MN	1,202	9,406	03/04/2020	11/15/2022
617446-7Y-9.	MORGAN STANLEY				2.A FE	399,150	117.8990	469,237	398,000	398,486	0	(86)	0	0	4.350	4.376	MS	5,434	17,313	07/02/2018	09/08/2026
61744Y-AK-4.	MORGAN STANLEY			1,2	2.A FE	275,435	114.1690	325,383	285,000	277,601	0	823	0	0	3.591	4.032	JJ	4,520	10,234	04/12/2018	07/22/2028
61744Y-AP-3.	MORGAN STANLEY			1,2	2.A FE	328,834	115.9290	388,361	335,000	330,148	0	499	0	0	3.772	4.024	JJ	5,511	12,636	05/07/2018	01/24/2029
61744Y-AQ-1.	MORGAN STANLEY				1.F FE	3,494,645	107.5960	3,765,851	3,500,000	3,491,498	0	2,362	0	0	3.737	3.852	A0	24,342	130,795	08/29/2018	04/24/2024
61746B-DJ-2.	MORGAN STANLEY			1	2.A FE	428,151	107.2170	450,312	420,000	424,559	0	(2,017)	0	0	3.750	3.250	FA	5,513	15,750	04/02/2019	02/25/2023
61746B-DZ-6.	MORGAN STANLEY			1	2.A FE	242,273	114.7070	286,768	250,000	244,330	0	978	0	0	3.875	4.426	JJ	4,144	9,688	11/05/2018	01/27/2026
61761J-VL-0.	MORGAN STANLEY			1	2.A FE	1,032,886	111.2800	1,112,798	1,000,000	1,018,062	0	(4,388)	0	0	3.700	3.218	A0	6,989	37,000	06/26/2017	10/23/2024
61965R-AA-3.	MOSS CREEK RES HLDGS INC 144A				5.B FE	13,920	76.0000	36,480	48,000	15,429	5,076	1,702	27,829	0	7.500	43.402	JJ	1,660	3,600	06/21/2019	01/15/2026
61965R-AB-1.	MOSS CREEK RES HLDGS INC 144A				5.B FE	57,525	80.0000	141,600	177,000	60,635	28,676	3,122	118,958	0	10.500	43.027	MN	2,375	18,585	06/20/2019	05/15/2027
55336V-AJ-9.	MPLX LP				2.B FE	383,865	115.5070	433,151	375,000	381,079	0	(1,300)	0	0	4.875	4.494	JD	1,523	18,281	10/19/2018	06/01/2025
55336V-BN-9.	MPLX LP				2.B FE	1,484,430	117.4170	1,673,193	1,425,000	1,476,013	0	(6,646)	0	0	4.250	3.674	JD	5,047	60,563	09/23/2019	12/01/2027
	MPT OPER PTSHP LP/MPT FIN																				
55342U-AM-6.	CORP.				3.A FE	445,000	103.2500	459,463	445,000	445,000	0	0	0	0	3.500	3.531	MS	1,168	0	11/19/2020	03/15/2031
55342U-AJ-3.	MPT OPERATING PARTNERSHIP L.P.				3.A FE	512,425	106.8750	550,406	515,000	512,728	0	211	0	0	4.625	4.743	FA	9,924	24,150	07/17/2019	08/01/2029
628530-BK-2.	MYLAN INC SR NT 4.55%28			1,2	2.C FE	202,487	118.8800	225,872	190,000	200,832	0	(1,328)	0	0	4.550	3.658	A0	1,825	8,645	09/30/2019	04/15/2028
635300-AJ-8.	NATIONAL CINEMEDIA LLC 144A				5.A FE	872,500	84.5000	845,000	1,000,000	845,000	(34,177)	6,677	0	0	5.875	8.266	A0	12,403	29,375	06/10/2020	04/15/2028
	NATIONAL FOOTBALL LEAGUE																				
34487#-AC-1.	TRUST VII				1.F FE	1,000,000	105.5560	1,055,557	1,000,000	1,000,000	0	0	0	0	3.820	3.820		7,534	38,624	10/20/2014	10/20/2026
63636#-AC-0.	NATIONAL HOCKEY LEAGUE				2.A PL	1,000,000	101.2130	1,012,126	1,000,000	1,000,000	0	0	0	0	3.710	3.744	JD	2,164	37,100	08/10/2017	08/10/2029
63861C-AA-7.	NATIONSTAR MTG HLDGS INC 144A				4.B FE	651,250	106.1250	726,956	685,000	653,640	0	2,390	0	0	6.000	7.117	JJ	18,952	20,436	05/19/2020	01/15/2027
63861C-AC-3.	NATIONSTAR MTG LLC 144A				4.B FE	205,000	105.0000	215,250	205,000	205,000	0	0	0	0	5.500	5.576	FA	4,541	0	08/03/2020	08/15/2028
63861C-AD-1.	NATIONSTAR MTG LLC 144A				4.B FE	425,000	104.5220	444,219	425,000	425,000	0	0	0	0	5.125	5.191	JD	1,634	0	12/01/2020	12/15/2030
63938C-AB-4.	NAVIENT CORPORATION			1	3.C FE	69,259	106.2500	73,313	69,000	69,158	0	(36)	0	0	5.875	5.892	A0	743	4,054	01/11/2018	10/25/2024
63938C-AF-5.	NAVIENT CORPORATION			1	3.C FE	427,412	105.8240	438,111	414,000	419,120	0	(3,289)	0	0	6.500	5.683	JD	1,196	26,910	08/09/2018	06/15/2022
63938C-AK-4.	NAVIENT CORPORATION				3.C FE	63,000	100.8750	63,551	63,000	63,000	0	0	0	0	5.000	5.063	MS	928	1,995	01/23/2020	03/15/2027
63934E-AW-8.	NAVISTAR INTL CORP NEW 144A				4.A FE	270,625	112.2500	280,625	250,000	267,858	0	(2,767)	0	0	9.500	7.183	MN	3,958	12,139	05/27/2020	05/01/2025
62886E-AU-2.	NCR CORP NEW 144A				4.C FE	127,000	106.2500	134,938	127,000	127,000	0	0	0	0	5.750	5.833	MS	2,434	7,505	08/07/2019	09/01/2027
62886E-AV-0.	NCR CORP NEW 144A				4.C FE	144,880	110.7500	159,480	144,000	144,756	0	(90)	0	0	6.125	6.120	MS	2,940	9,065	08/08/2019	09/01/2029
62886E-AX-6.	NCR CORP NEW 144A				4.C FE	247,663	111.3640	273,955	246,000	247,396	0	(267)	0	0	8.125	8.085	A0	4,220	10,105	04/08/2020	04/15/2025
62886E-AY-4.	NCR CORP																				



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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
653420-AK-8..	NEXTERA ENERGY OPER PARTNER LP 144.				3.A FE.	175,188		107,000	187,250	175,000		175,132			4.250	4.270	JJ	3,430	7,809	06/25/2019	07/15/2024.
62927#-AG-1..	NFL VENTURES LP				1.E FE.	1,623,440		104,8510	1,702,193	1,623,440		1,623,440			3.570	3.602	A0	12,235	57,957	08/31/2015	04/15/2032.
62927#-AK-2..	NFL VENTURES LP				1.E FE.	1,143,238		100,8110	1,152,509	1,143,238		1,143,238			2.730	2.749	A0	6,589	31,210	11/03/2016	04/15/2031.
62927#-AP-1..	NFL VENTURES LP 144A.				1.E FE.	2,966,283		107,2670	3,181,855	2,966,283		2,966,283			4.360	4.408	A0	27,303	129,330	10/01/2018	04/15/2045.
62912X-AC-8..	NGPL PIPECO LLC 144A			1	2.C FE.	900,228		135,1980	1,013,984	750,000		897,354			7.768	6.005	JD	2,589	48,550	06/16/2020	12/15/2037.
62927#-AB-4..	NHL U.S. FUNDING, LP				2.B PL.	2,000,000		106,8540	2,137,087	2,000,000		2,000,000			4.330	4.401	MJSD	4,571	86,600	09/29/2014	09/29/2026.
665228-HQ-4..	NICOR INC.				1.E IF.	1,000,000		98,6900	1,000,000	1,000,000		1,000,000			1.880	1.889	MN	2,872		11/06/2020	11/06/2030.
654090-BB-7..	NIELSEN FIN LLC/ NIELSEN FIN 144A			1,2	4.B FE.	559,855		100,2630	565,483	564,000	46	2,414	0		5.000	6.061	A0	5,953	35,005	06/08/2020	04/15/2022.
654090-BD-3..	NIELSEN FIN LLC/ NIELSEN FIN 144A				4.B FE.	140,000		108,6550	152,117	140,000	0	0	0		5.625	5.704	A0	2,122	0	09/10/2020	10/01/2028.
654090-BF-8..	NIELSEN FIN LLC/ NIELSEN FIN 144A				4.B FE.	150,000		113,1250	169,688	150,000	0	0	0		5.875	5.961	A0	2,374	0	09/10/2020	10/01/2030.
65473P-AH-8..	NISOURCE INC.				2.B FE.	641,938		110,0070	643,540	585,000	0	(382)	0		2.950	1.719	MS	5,753	0	12/09/2020	09/01/2029.
65473P-AJ-4..	NISOURCE INC.				2.B FE.	996,310		115,7170	1,157,174	1,000,000	0	225	0		3.600	3.677	MN	6,000	19,800	04/07/2020	05/01/2030.
65473P-AL-9..	NISOURCE INC.				2.B FE.	124,905		99,5000	124,375	125,000	0	3	0		1.700	1.715	FA	785	0	08/12/2020	02/15/2031.
655044-AH-8..	NOBLE ENERGY INC.			1,2	2.C FE.	307,173		111,5930	334,778	300,000	0	(911)	0		3.900	3.577	MN	1,495	11,700	11/01/2016	11/15/2024.
655044-AP-0..	NOBLE ENERGY INC.				2.C FE.	327,298		116,3800	360,777	310,000	0	(1,868)	0		3.850	3.056	JJ	5,503	5,968	01/28/2020	01/15/2028.
655663-C#-7..	NORDSON CORP.			4	2.C	1,250,000		103,9830	1,299,787	1,250,000	0	0	0		3.070	3.094	JJ	16,523	38,375	07/13/2012	07/26/2025.
655664-AP-5..	NORDSTROM INC.			1	3.A FE.	42,131		101,1620	40,465	40,000	0	(290)	0		4.000	3.265	A0	338	1,600	11/01/2013	10/15/2021.
655844-BZ-0..	NORFOLK SOUTHERN CORP.			1,2	2.A FE.	698,446		117,2060	820,441	700,000	0	137	0		3.800	3.864	FA	11,083	26,600	07/30/2018	08/01/2028.
655844-CA-4..	NORFOLK SOUTHERN CORP.			1,2	2.A FE.	304,347		111,7790	340,925	305,000	0	88	0		3.650	3.719	FA	4,639	11,133	07/30/2018	08/01/2025.
665228-G*-7..	Northern Illinois Gas Co.				1.F FE.	2,000,000		103,0900	2,061,793	2,000,000	0	0	0		2.800	2.820	A0	11,822	53,667	10/30/2019	10/30/2034.
666807-BN-1..	NORTHROP GRUMMAN CORP.			1,2	2.B FE.	1,254,940		113,0810	1,494,935	1,322,000	0	6,130	0		3.250	3.913	JJ	19,812	42,965	03/21/2018	01/15/2028.
667469-AA-8..	NORTHWEST FLA TIMBER FIN LLC 144A				1.E FE.	4,924,150		103,8310	5,191,574	5,000,000	0	4,691	0		4.750	4.954	MS	72,569	237,500	04/03/2014	03/04/2029.
670001-AC-0..	NOVELIS CORP 144A			1,2	4.B FE.	783,973		104,5000	804,650	770,000	0	(1,856)	0		5.875	5.483	MN	5,780	27,143	10/05/2020	09/30/2026.
670001-AE-6..	NOVELIS CORP 144A				4.B FE.	190,000		107,7370	204,699	190,000	0	0	0		4.750	4.806	JJ	3,785	4,863	01/13/2020	01/30/2030.
629377-CA-8..	NRG ENERGY INC.				3.B FE.	707,295		105,5000	684,695	649,000	(12,485)	(7,301)	0		7.250	5.658	MN	6,012	47,053	03/02/2020	05/15/2026.
629377-CC-4..	NRG ENERGY INC.			1,2	3.B FE.	804,252		105,6040	798,366	756,000	0	(14,154)	0		6.625	4.438	JJ	23,095	41,605	03/05/2020	01/15/2027.
629377-CE-0..	NRG ENERGY INC.				3.B FE.	99,304		109,2500	99,418	91,000	279	(1,712)	0		5.750	3.602	JJ	2,413	5,233	10/29/2019	01/15/2028.
629377-CH-3..	NRG ENERGY INC 144A				3.B FE.	412,315		110,0000	449,900	409,000	0	(453)	0		5.250	5.167	JD	954	21,473	01/29/2020	06/15/2029.
629377-CL-4..	NRG ENERGY INC 144A				2.C FE.	19,700		115,9650	23,193	20,000	0	20	0		4.450	4.707	JD	40	890	04/08/2020	06/15/2029.
629377-CN-0..	NRG ENERGY INC 144A				2.C FE.	120,409		103,6980	124,437	120,000	0	(9)	0		2.000	1.937	JD	193	0	11/18/2020	12/02/2025.
629377-CQ-3..	NRG ENERGY INC 144A				3.B FE.	89,000		102,3800	91,118	89,000	0	0	0		3.375	3.403	FA	242	0	11/17/2020	02/15/2029.
629377-CR-1..	NRG ENERGY INC 144A				3.B FE.	127,000		102,8800	130,658	127,000	0	0	0		3.625	3.658	FA	371	0	11/17/2020	02/15/2031.
67059T-AE-5..	NUSTAR LOGISTICS L P.			1,2	3.C FE.	254,473		106,5000	352,515	331,000	2,418	5,613	81,518		5.625	10.573	A0	3,258	18,619	08/06/2018	04/28/2027.
67059T-AF-2..	NUSTAR LOGISTICS L P.				3.C FE.	29,600		108,1510	43,260	40,000	0	902	10,400		6.000	12.468	JD	200	2,400	05/16/2019	06/01/2026.
67059T-AG-0..	NUSTAR LOGISTICS L P.				3.C FE.	52,000		106,5000	55,380	52,000	0	0	0		5.750	5.833	A0	889	0	09/09/2020	10/01/2025.
674003-A@-7..	OAKTREE CAPITAL MANAGEMENT LLC.				1.G FE.	1,000,000		110,7890	1,107,894	1,000,000	0	0	0		4.010	4.050	MS	13,144	40,100	09/03/2014	09/03/2026.
674599-CF-0..	OCCIDENTAL PETE CORP.				3.C FE.	105,313		125,000	87,1630	105,343	0	30	0		4.625	5.926	JD	257	2,891	12/01/2020	06/15/2045.
674599-CG-8..	OCCIDENTAL PETE CORP.				3.C FE.	21,313		96,5960	24,149	25,000	0	351	0		3.500	7.165	JD	39	875	06/09/2020	06/15/2025.
674599-CJ-2..	OCCIDENTAL PETE CORP.				3.C FE.	188,513		87,1470	196,080	225,000	0	54	0		4.400	5.684	A0	2,090	0	12/02/2020	04/15/2046.
674599-CL-7..	OCCIDENTAL PETE CORP.				3.C FE.	19,938		81,7450	20,436	25,000	0	7	0		4.100	5.658	FA	387	0	12/01/2020	01/15/2047.
674599-CP-8..	OCCIDENTAL PETE CORP.				3.B FE.	274,675		100,1250	387,484	387,000	0	30,560	0		2.700	19.156	FA	3,947	5,225	04/03/2020	08/15/2022.
674599-CR-4..	OCCIDENTAL PETE CORP.				3.C FE.	62,156		93,5000	70,125	75,000	0	964	0		3.200	6.728	FA	907	1,200	06/09/2020	08/15/2026.
674599-CW-3..	OCCIDENTAL PETE CORP.				3.C FE.	842,546		96,2500	1,017,363	1,057,000	0	26,591	0		2.900	8.944	FA	11,580	15,327	06/11/2020	08/15/2024.
674599-DB-8..	OCCIDENTAL PETE CORP.				3.B FE.	48,563		108,0000	54,000	50,000	0	173	0		6.950	7.941	JJ	1,738	1,738	06/09/2020	07/01/2024.
674599-DC-6..	OCCIDENTAL PETE CORP.				3.B FE.	49,750		104,3940	52,197	50,000	0	4	0		5.550	5.741	MS	817	0	11/30/2020	03/15/2026.
674599-DF-9..	OCCIDENTAL PETE CORP.				3.C FE.	281,080		104,7000	575,850	550,000	0	3,365	0		6.450	14.713	MS	10,445	17,738	04/03/2020	09/15/2036.
674599-EA-9..	OCCIDENTAL PETE CORP.				3.B FE.	142,438		117,3750	146,719	125,000	0	(122)	0		8.875	6.915	JJ	5,177	0	12/01/2020	07/15/2030.
674599-EB-7..	OCCIDENTAL PETE CORP.				3.B FE.	306,839		106,5000	325,890	306,000	0	(21)	0		5.875	5.890	MS	6,242	0	11/25/2020	09/01/2025.
674599-ED-3..	OCCIDENTAL PETE CORP.				3.B FE.	527,845		108,5750	568,933	524,000	0	(32)	0		6.625	6.627	MS	12,054	0	11/25/2020	09/01/2030.
674599-EF-8..	OCCIDENTAL PETE CORP.				3.B FE.	483,000		107,0200	516,907	483,000	0	0	0		6.125	6.219	JJ	740	0	12/08/2020	01/01/2031.
675553-A*-2..	OCHSNER CLINIC FOUNDATIO				1.G	2,000,000		101,1320	2,022,634	2,000,000	0	0	0		3.460	3.490	MN	8,842	26,911	06/25/2020	05/15/2038.



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		CUSIP Identification	F o r e i g n  Code	B o n d  CHAR			Rate Used to Obtain Fair Value	Fair 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
675553-A@-0.	OCHSNER CLINIC FOUNDATIO				1.C FE	1,000,000	106.0380	1,060,384	1,000,000	1,000,000	0	0	0	0	4.300	4.346	MN	22,217	0	06/25/2020	05/15/2045
677400-AH-9.	OHIO NATL FINL SVCS INC 144A				2.C FE	391,733	104.5460	409,818	392,000	391,753	0	20	0	0	5.550	5.636	JJ	9,488	10,878	01/16/2020	01/24/2030
680665-AJ-5.	OLIN CORP				3.C FE	121,440	104.6140	135,998	130,000	123,113	0	809	0	0	5.125	6.193	MS	1,962	6,662	11/20/2018	09/15/2027
680665-AM-8.	OLIN CORP 144A				3.C FE	313,731	124.9550	393,608	315,000	313,857	0	126	0	0	9.500	9.833	JD	2,494	15,960	05/15/2020	06/01/2025
681919-BC-9.	OMNICON GROUP INC				2.A FE	463,233	120.1150	558,535	465,000	463,341	0	108	0	0	4.200	4.291	JD	1,628	13,020	03/27/2020	06/01/2030
682691-AA-8.	ONEMAIN FINANCIAL CORPORATION				3.C FE	175,000	103.7610	181,582	175,000	175,000	0	0	0	0	4.000	4.040	MS	272	0	12/08/2020	09/15/2030
682680-AU-7.	ONEOK INC NEW				2.C FE	108,341	114.4380	114,438	100,000	107,326	0	(871)	0	0	4.550	3.436	JJ	2,098	4,550	11/01/2019	07/15/2028
68268N-AJ-2.	ONEOK PARTNERS LP				2.B FE	982,330	104.0780	1,040,785	1,000,000	991,355	0	4,681	0	0	3.375	3.928	AO	8,438	33,750	01/14/2019	10/01/2022
68268N-AL-7.	ONEOK PARTNERS LP			1.	2.B FE	207,536	109.9240	219,849	200,000	204,344	0	(1,487)	0	0	5.000	4.186	MS	2,944	10,000	10/19/2018	09/15/2023
68389X-BN-4.	ORACLE CORP			1,2.	1.G FE	809,101	114.1090	924,284	810,000	809,353	0	83	0	0	3.250	3.290	MN	3,364	26,325	11/07/2017	11/15/2027
68389X-BU-8.	ORACLE CORP				1.G FE	3,183,142	110.2880	3,518,181	3,190,000	3,183,815	0	673	0	0	2.800	2.854	AO	22,330	44,660	03/30/2020	04/01/2027
68902V-AK-3.	OTIS WORLDWIDE CORP				2.B FE	2,059,835	107.3830	2,212,088	2,060,000	2,059,848	0	13	0	0	2.565	2.582	FA	19,961	24,658	02/19/2020	02/15/2030
012873-AK-1.	OVINTIV INC				3.A FE	236,969	118.7340	279,026	235,000	236,948	0	(20)	0	0	7.375	7.397	MN	2,889	8,666	10/27/2020	11/01/2031
292505-AD-6.	OVINTIV INC				3.A FE	189,383	115.8040	202,657	175,000	189,325	0	(58)	0	0	6.500	5.711	FA	4,297	0	12/08/2020	08/15/2034
292505-AE-4.	OVINTIV INC				3.A FE	79,375	111.5810	83,685	75,000	79,361	0	(14)	0	0	6.625	6.157	FA	1,877	0	12/01/2020	08/15/2037
690742-AJ-0.	OWENS CORNING NEW				2.C FE	170,001	115.3280	172,992	150,000	169,629	0	(372)	0	0	3.950	2.833	FA	2,238	0	10/26/2020	08/15/2029
69073T-AT-0.	OWENS-BROCKWAY GLASS 144A				4.C FE	325,000	108.2500	351,813	325,000	325,000	0	0	0	0	6.625	6.735	MN	2,751	10,885	05/06/2020	05/13/2027
	OWENS-BROCKWAY GLASS																				
69073T-AS-2.	CONTAINER144A				4.C FE	407,000	110.7500	443,000	400,000	406,230	0	(770)	0	0	6.375	6.074	FA	9,633	12,750	04/30/2020	08/15/2025
69073T-AR-4.	OWENS-BROCKWAY GLASS CONTR 144A			1.	4.C FE	248,094	107.1250	246,388	230,000	239,037	0	(3,190)	0	0	5.875	4.322	FA	5,105	13,513	01/25/2018	08/15/2023
	P & L DEVELOPMENT LLC/ PLD 144A				4.C FE	550,344	107.5000	564,375	525,000	548,736	(1,108)	(499)	0	0	7.750	6.380	MN	6,555	0	12/08/2020	11/15/2025
694308-AA-4.	PACIFIC GAS & ELEC CO				2.C FE	1,399,916	100.2820	1,403,951	1,400,000	1,399,938	0	22	0	0	1.750	1.761	JD	1,021	12,046	06/16/2020	06/16/2022
694308-JL-2.	PACIFIC GAS & ELEC CO				2.C FE	634,500	108.4170	650,505	600,000	631,937	0	(2,563)	0	0	3.450	2.213	JJ	10,350	0	08/14/2020	07/01/2025
694308-JR-9.	PACIFIC GAS & ELEC CO				2.C FE	500,000	100.0550	500,274	500,000	500,000	0	0	0	0	1.596	1.627	FIAN	1,020	0	11/12/2020	11/15/2021
69888X-AA-7.	PAR PHARMACEUTICAL INC 144A				4.B FE	501,740	108.5000	516,460	476,000	474,215	(15,591)	(9,330)	0	0	7.500	4.823	AO	8,925	27,743	06/16/2020	04/01/2027
	PARK INTER HLDGS LLC / PK 144A				4.A FE	1,291,794	108.0000	1,368,360	1,267,000	1,289,245	0	(2,549)	0	0	7.500	7.044	JD	7,919	48,040	08/10/2020	06/01/2025
70052L-AA-1.	PARK INTER HLDGS LLC / PK 144A				4.A FE	557,594	106.5000	594,270	558,000	557,604	0	10	0	0	5.875	5.973	AO	9,379	0	10/01/2020	10/01/2028
701885-AH-8.	PARSLEY ENERGY LLC 144A			1,2.	3.C FE	464,262	109.4500	497,998	455,000	461,296	0	(1,138)	0	0	5.625	5.367	AO	5,403	25,594	10/08/2019	10/15/2027
70202H-AE-5.	PARSONS CORPORATION				2.C	2,000,000	112.7470	2,254,934	2,000,000	2,000,000	0	0	0	0	4.980	5.042	JJ	45,927	99,600	07/01/2014	07/15/2026
70213H-AD-0.	PARTNERS HEALTHCARE SYS INC			1,2.	1.D FE	302,000	120.3220	363,371	302,000	302,000	0	0	0	0	3.765	3.800	JJ	5,685	11,370	12/14/2017	07/01/2048
703343-AC-7.	PATRICK INDS INC 144A				4.C FE	322,165	109.0000	344,440	316,000	320,951	0	(1,186)	0	0	7.500	7.117	AO	5,003	25,543	02/05/2020	10/15/2027
70432*-AA-9.	PAYCHEX, INC.				2.A	1,000,000	111.9070	1,119,073	1,000,000	1,000,000	0	0	0	0	4.070	4.111	MS	12,210	40,700	03/13/2019	03/13/2026
	PBF HLDG CO LLC / PBF FIN 144A				3.B FE	245,000	98.5900	241,546	245,000	241,546	(3,455)	0	0	0	9.250	9.464	MN	2,896	11,457	05/07/2020	05/15/2025
69318F-AK-4.	PDC ENERGY INC			1,2.	3.C FE	530,553	102.7610	535,385	521,000	525,730	3,753	(1,866)	0	0	6.125	5.789	MS	9,396	31,911	09/11/2019	09/15/2024
707569-AS-8.	PENN NATL GAMING INC 144A			1,2.	4.C FE	599,438	104.3750	600,156	575,000	598,966	0	(472)	0	0	5.625	4.206	JJ	14,914	0	12/08/2020	01/15/2027
	PENNYMAC FINL SVCS INC NEW 144A				4.B FE	275,000	105.7500	290,813	275,000	275,000	0	0	0	0	5.375	5.447	AO	3,777	0	09/24/2020	10/15/2025
70932W-AA-5.	PENSKE TRUCK LEASING CO 144A			1,2.	2.B FE	148,907	115.0490	166,822	145,000	147,618	0	(384)	0	0	4.200	3.900	AO	1,523	6,090	06/26/2017	04/01/2027
709599-AX-2.	PENSKE TRUCK LEASING CO L P 144A				2.B FE	587,406	112.0070	672,040	600,000	591,408	0	1,831	0	0	3.950	4.374	MS	7,308	23,700	10/03/2018	03/10/2025
709599-AZ-7.	PENSKE TRUCK LEASING CO L P 144A				2.B FE	946,922	113.4020	1,077,314	950,000	947,320	0	398	0	0	4.000	4.110	JJ	17,522	10,239	04/01/2020	07/15/2025
709599-BJ-2.	PENSKE TRUCK LEASING CO L P 144A				2.B FE	514,171	100.8550	519,405	515,000	514,202	0	32	0	0	1.200	1.237	MN	1,116	0	10/19/2020	11/15/2025
709599-BL-7.	PEOPLES UNITED FINANCIAL INC.			1.	2.B FE	213,078	104.7510	225,215	215,000	214,063	0	458	0	0	3.650	3.924	JD	545	7,848	10/19/2018	12/06/2022
712704-AA-3.	PFG ESCROW CORPORATION 144A				4.B FE	340,000	105.5000	358,700	340,000	340,000	0	0	0	0	5.500	5.976	AO	3,948	19,635	09/16/2019	10/15/2027
69346V-AA-7.	PFIZER INC.				1.F FE	1,076,210	106.5690	1,065,691	1,000,000	1,065,324	0	(10,886)	0	0	3.000	0.327	JD	1,333	15,000	08/03/2020	06/15/2023
717081-DH-3.	PFIZER INC 144A				1.F FE	298,950	111.6150	334,845	300,000	299,021	0	71	0	0	2.625	2.683	AO	1,969	4,025	03/25/2020	04/01/2030
69331C-AH-1.	PG&E CORP				3.C FE	219,750	106.5000	234,300	220,000	219,760	0	10	0	0	5.000	5.081	JJ	5,744	0	08/19/2020	07/01/2028
69331C-AJ-7.	PG&E CORP				3.C FE	978,906	110.0000	1,056,000	960,000	978,061	0	(845)	0	0	5.250	5.009	JJ	26,320	0	08/14/2020	07/01/2030
720186-AL-9.	PIEDMONT NAT GAS INC.				1.G FE	84,786	114.7940	97,575	85,000	84,815	0	19	0	0	3.500	3.561	JD	248	2,975	05/21/2019	06/01/2029
720186-E@-0.	PIEDMONT NATURAL GAS CO INC				1.G	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	4.240	4.285	JD	5,889	84,800	06/01/2011	06/06/2021
72147K-AC-2.	PILGRIMS PRIDE CORP 144A				3.A FE	504,750	102.6600	513,300	500,000	503,752	0	(998)	0	0	5.750	5.457	MS	8,465	14,375	05/13/2020	03/15/2025



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
72147K-AE-8.	PILGRIMS PRIDE CORP NEW 144A			1,2	3 A FE	1,408,366	108.4610	1,543,400	1,423,000	1,412,590	.0	1,491	0	.0	5.875	6.107	MS	21,133	58,633	05/13/2020	09/30/2027
72431P-AA-0.	PISCES MIDCO INC 144A			1,2	5 A FE	927,023	105.2500	989,350	940,000	928,208	.0	1,023	0	.0	8.000	8.191	AO	15,876	66,800	10/23/2020	04/15/2026
69356M-AA-4.	PM GENERAL PURCHASER LLC 144A				4 B FE	339,625	110.7500	359,938	325,000	339,469	.0	(156)	0	.0	9.500	8.560	JD	7,719	.0	12/10/2020	10/01/2028
69353R-FG-8.	PNC BK N A PITTSBURGH PA				1 F FE	1,405,005	112.0300	1,680,450	1,500,000	1,425,500	.0	9,356	0	.0	3.100	3.977	AO	8,525	46,500	10/03/2018	10/25/2027
	POLAR TANKERS INC NT 144A																				
731020-AA-4.	5.951%37			2	1 G FE	4,924,750	124.9970	6,249,838	5,000,000	4,953,354	.0	3,469	0	.0	5.951	0.000	MN	42,153	297,550	05/07/2007	05/10/2037
73179P-AM-8.	POLYONE CORP 144A				3 C FE	152,405	106.2500	159,375	150,000	152,313	(42)	(51)	0	.0	5.750	5.152	MN	1,102	3,285	12/11/2020	05/15/2025
736508-K*-2.	PORTLAND GENERAL ELECTRIC CO				1 F	1,000,000	131.3000	1,312,999	1,000,000	1,000,000	.0	0	0	.0	5.430	5.504	MN	8,748	54,300	11/02/2009	05/03/2040
736508-R0-3.	PORTLAND GENERAL ELECTRIC CO				1 F	1,000,000	109.9540	1,099,538	1,000,000	1,000,000	.0	0	0	.0	3.150	3.175	JJ	14,525	6,825	04/27/2020	07/15/2030
737446-AK-0.	POST HLDGS INC 144A			1,2	4 B FE	264,319	103.2500	290,133	281,000	268,931	.0	1,762	0	.0	5.000	5.996	FA	5,308	14,050	05/04/2018	08/15/2026
737446-AN-4.	POST HLDGS INC 144A			1,2	4 B FE	223,384	106.5000	248,145	233,000	225,332	.0	846	0	.0	5.625	6.306	JJ	6,043	13,106	08/06/2018	01/15/2028
737446-AP-9.	POST HLDGS INC 144A				4 B FE	247,710	109.1250	268,448	246,000	247,490	.0	(177)	0	.0	5.500	5.470	JD	601	13,530	10/01/2019	12/15/2029
737446-AQ-7.	POST HLDGS INC 144A				4 B FE	688,330	105.1960	706,917	688,085	(225)	(20)	0	0	.0	4.625	4.290	AO	6,561	10,944	02/01/2020	10/15/2030
69352P-AE-3.	PPL CAP FDG INC			1	2 A FE	233,813	104.8620	251,669	240,000	238,502	.0	736	0	.0	3.500	3.879	JD	700	8,400	11/01/2013	12/01/2022
69352P-AK-9.	PPL CAP FDG INC				2 A FE	1,201,452	109.1520	1,309,829	1,200,000	1,200,855	.0	(268)	0	.0	3.950	3.963	MS	13,957	47,400	09/17/2018	03/15/2024
	PRIME HEALTHCARE SVCS INC																				
74165H-AB-4.	144A				4 B FE	200,000	106.2500	212,500	200,000	200,000	.0	0	0	.0	7.250	7.381	MN	2,457	.0	10/23/2020	11/01/2025
74170*-AC-3.	PRIME PROPERTY FUND LLC				1 F	1,000,000	114.7940	1,147,938	1,000,000	1,000,000	.0	0	0	.0	4.610	4.663	FA	16,519	46,100	08/22/2013	08/22/2025
74170*-AV-1.	PRIME PROPERTY FUND, LLC				1 F	3,000,000	122.2850	3,668,563	3,000,000	3,000,000	.0	0	0	.0	4.580	4.632	MN	20,228	137,400	11/08/2018	11/08/2033
74170*-AZ-2.	PRIME PROPERTY FUND LLC				1 F	1,000,000	107.6020	1,076,022	1,000,000	1,000,000	.0	0	0	.0	3.060	3.083	JD	1,615	30,600	12/12/2019	12/12/2029
74264*-AB-2.	PRISA LHC, LLC				1 F	1,000,000	114.0140	1,140,140	1,000,000	1,000,000	.0	0	0	.0	4.270	4.316	AO	9,014	42,700	04/15/2014	04/15/2026
74340X-BN-0.	PROLOGIS				1 G FE	616,716	107.3050	654,560	610,000	615,977	.0	(739)	0	.0	2.125	1.964	AO	2,737	8,534	03/09/2020	04/15/2027
74340X-BR-1.	PROLOGIS L P				1 G FE	114,563	99.0230	113,877	115,000	114,579	.0	16	0	.0	1.250	1.294	AO	523	.0	08/06/2020	10/15/2030
744573-AQ-9.	PUBLIC SVC ENTERPRISE GROUP				2 B FE	139,742	98.5980	138,037	140,000	139,752	.0	9	0	.0	1.600	1.627	FA	852	.0	08/12/2020	08/15/2030
745867-AP-6.	PULTE GROUP INC				2 C FE	354,825	137.0100	390,479	285,000	351,355	.0	(3,470)	0	.0	6.375	4.014	MN	2,322	18,169	02/26/2020	05/15/2033
745867-AX-9.	PULTE GROUP INC				2 C FE	243,050	118.0000	271,400	230,000	240,765	.0	(1,617)	0	.0	5.000	4.126	JJ	5,303	11,500	07/29/2019	01/15/2027
747525-AT-0.	QUALCOMM INC			1,2	1 G FE	1,198,088	107.6910	1,346,137	1,250,000	1,217,983	.0	8,715	0	.0	2.900	3.746	MN	4,128	36,250	08/29/2018	05/20/2024
74834L-AX-8.	QUEST DIAGNOSTICS INC				2 B FE	145,335	111.1710	155,640	140,000	144,017	.0	(938)	0	.0	3.500	2.756	MS	1,239	4,900	08/02/2019	03/30/2025
74834L-BB-5.	QUEST DIAGNOSTICS INC				2 B FE	74,804	110.1060	82,580	75,000	74,815	.0	11	0	.0	2.950	3.002	JD	6	2,299	12/09/2019	06/30/2030
74837H-C*-5.	QUESTAR GAS COMPANY				1 G	3,000,000	111.0240	3,330,712	3,000,000	3,000,000	.0	0	0	.0	3.380	3.409	MN	12,957	101,400	11/15/2017	11/15/2032
	QUICKEN LNS LLC/QUICKEN LNS																				
74841C-AB-7.	144A				3 B FE	250,000	103.7500	259,375	250,000	250,000	.0	0	0	.0	3.875	3.913	MS	2,879	.0	09/09/2020	03/01/2031
	RADIATE HOLDCO LLC/RADIATE																				
75026J-AE-0.	144A				5 A FE	140,000	105.3750	147,525	140,000	140,000	.0	0	0	.0	6.500	6.606	MS	2,427	.0	09/11/2020	09/15/2028
	RADIATE HOLDCO LLC/RADIATE FI																				
75026J-AC-4.	144A				4 B FE	490,000	103.1250	505,313	490,000	490,000	.0	0	0	.0	4.500	4.551	MS	5,880	.0	09/11/2020	09/15/2026
75079R-AC-2.	RAIN CII CARBON LLC/ CII 144A				4 C FE	237,188	101.5000	253,750	250,000	238,379	.0	1,192	0	.0	7.250	8.761	AO	4,531	9,063	06/18/2020	04/01/2025
75281A-BA-6.	RANGE RES CORP				4 C FE	579,405	97.5000	625,950	642,000	591,375	.0	11,970	0	.0	5.000	9.221	MS	9,452	12,112	05/28/2020	03/15/2023
75281A-BG-3.	RANGE RES CORP				4 C FE	208,000	104.5000	209,000	200,000	207,832	.0	(168)	0	.0	9.250	8.269	FA	7,708	.0	11/24/2020	02/01/2026
75281A-AS-8.	RANGE RESOURCES CORP				4 C FE	414,000	94.4590	425,066	450,000	414,774	.0	774	0	.0	4.875	7.105	MN	2,803	.0	11/20/2020	05/15/2025
75419T-AA-1.	RATTLER MIDSTREAM LP 144A				3 A FE	115,000	105.6250	121,469	115,000	115,000	.0	0	0	.0	5.625	5.704	JJ	3,001	.0	07/09/2020	07/15/2025
75886A-AJ-7.	REGENCY ENERGY PARTNERS LP				2 C FE	411,237	108.2720	438,502	405,000	408,509	.0	(1,260)	0	.0	4.500	4.186	MN	3,038	18,225	10/12/2018	11/01/2023
75886F-AE-7.	REGENERON PHARMACEUTICALS				2 C FE	74,924	98.4740	73,855	75,000	74,926	.0	3	0	.0	1.750	1.769	MS	507	.0	08/07/2020	09/15/2030
74949L-AD-4.	RELX CAPITAL INC				2 A FE	158,947	111.0420	177,668	160,000	159,003	.0	56	0	.0	3.000	3.101	MN	520	2,400	05/18/2020	05/22/2030
760759-AS-9.	REPUBLIC SVCS INC			1,2	2 B FE	404,320	113.4040	459,285	405,000	404,509	.0	62	0	.0	3.375	3.424	MN	1,747	13,669	11/13/2017	11/15/2027
76169H-AM-5.	REYES HOLDINGS LLC				2 A PL	3,000,000	116.5650	3,496,937	3,000,000	3,000,000	.0	0	0	.0	4.600	4.653	JD	6,900	138,000	12/11/2018	12/13/2028
	REYNOLDS GROUP ISSUER LLC																				
761735-AT-6.	144A			1,2	4 A FE	29,073	101.2300	29,357	29,000	29,002	.0	(31)	0	.0	5.125	5.056	JJ	685	1,389	05/15/2020	07/15/2023
	REYNOLDS GROUP ISSUER LLC																				
76174L-AA-1.	144A				4 A FE	163,200	102.5000	164,000	160,000	163,095	.0	(105)	0	.0	4.000	3.589	AO	1,600	.0	10/27/2020	10/15/2027
749571-AD-7.	RHP HOTEL PTY/ RHP FINANCE			1,2	4 A FE	260,520	100.2500	334,835	334,000	275,853	.0	15,294	73,534	.0	5.000	14.655	AO	3,526	16,700	05/23/2018	04/15/2023
767754-CK-8.	RITE AID CORP 144A				5 A FE	173,900	104.3750	196,225	188,000	175,810	.0	1,910	0	.0	7.500	9.512	JJ	7,050	5,718	02/05/2020	07/01/2025
767754-CL-6.	RITE AID CORP 144A				5 A FE	320,125	107.0000	278,200	260,000	278,200	(33,300)	(8,625)	0	.0	8.000	0.217	JJ	19,124	.0	07/27/2020	11/15/2026
	ROCKIES EXPRESS PIPELINE LLC																				
77340R-AD-9.	144A				3 A FE	414,438	110.0000	467,500	425,000	414,601	.0	164	0	.0	7.500	7.908	JJ	14,698	15,938	05/29/2020	07/15/2038
	ROCKIES EXPRESS PIPELINE LLC																				
77340R-AM-9.	144A			1	3 A FE	843,719	108.8350	1,061,141	975,000	845,507	.0	1,789	0	.0	6.875	8.441	AO	14,151	33,516	05/19/2020	04/15/2040



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
778296-AG-8.	ROSS STORES INC.....				2 A FE	184,317	100.3970	185,734	185,000	184,329	0	12	0	0	1.875	1.923	AO	674	0	10/19/2020	04/15/2031
74986@-AR-2.	RREEF AMERICA REIT II				1 G	2,000,000	110.1410	2,202,825	2,000,000	2,000,000	0	0	0	0	3.310	3.337	JJ	33,100	66,200	07/01/2015	07/01/2027
74986@-AW-1.	RREEF AMERICA REIT II				1 G	2,000,000	114.2050	2,284,106	2,000,000	2,000,000	0	0	0	0	3.950	3.989	JJ	38,622	79,000	11/24/2015	01/05/2028
74986@-BC-4.	RREEF AMERICA REIT II INC.				1 G FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.620	2.637	JD	1,601	0	12/09/2020	12/09/2031
78355H-KL-2.	RYDER SYS MTN BE.....				2 B FE	624,413	109.2730	682,954	625,000	624,615	0	111	0	0	3.650	3.704	MS	6,527	22,813	02/25/2019	03/18/2024
78512*-AA-5.	S&E REPLACEMENT POWER LLC				1 E PL	2,277,906	111.4690	2,539,160	2,277,906	2,277,906	0	0	0	0	4.120	4.199	MON	261	93,850	12/16/2016	05/31/2029
Q3629H-AP-8.	SA POWER NETWORKS.....				1 G	1,000,000	110.2030	1,102,029	1,000,000	1,000,000	0	0	0	0	3.560	3.592	FA	14,833	35,600	08/01/2019	08/01/2029
785592-AD-8.	SABINE PASS LIQUEFACTION LLC			1,2	2 C FE	221,560	109.8630	219,726	200,000	208,653	0	(4,026)	0	0	5.625	3.442	AO	2,375	11,250	09/01/2017	04/15/2023
785592-AJ-5.	SABINE PASS LIQUEFACTION LLC				2 C FE	796,212	114.3290	857,469	750,000	779,610	0	(8,660)	0	0	5.750	4.432	MN	5,510	43,125	01/17/2019	05/15/2024
785592-AM-8.	SABINE PASS LIQUEFACTION LLC			1,2	2 C FE	1,584,731	116.6320	1,731,988	1,485,000	1,546,198	0	(14,126)	0	0	5.625	4.528	MS	27,844	83,531	03/06/2019	03/01/2025
79546V-AK-2.	SALLY HLDGS LLC.....				4 B FE	451,875	100.5000	502,500	500,000	459,745	0	7,870	0	0	5.500	8.960	MN	4,583	13,750	05/08/2020	11/01/2023
79546V-AL-0.	SALLY HLDGS LLC.....			1,2	4 B FE	1,213,363	102.7500	1,233,000	1,200,000	1,212,469	0	(894)	0	0	5.625	5.288	JD	5,625	33,750	10/28/2020	12/01/2025
79546V-AM-8.	SALLY HLDGS LLC 144A.....				3 C FE	364,600	111.0000	404,040	364,000	364,511	0	(89)	0	0	8.750	8.890	AO	5,397	16,456	04/22/2020	04/30/2025
797440-BZ-6.	SAN DIEGO GAS & ELEC CO				1 F FE	1,297,738	101.1430	1,314,861	1,300,000	1,297,795	0	57	0	0	1.700	1.726	AO	5,709	0	09/22/2020	10/01/2030
78388J-AV-8.	SBA COMMUNICATIONS CORP				4 A FE	150,000	102.5730	153,860	150,000	150,000	0	0	0	0	4.875	4.934	MS	2,438	7,313	03/05/2019	09/01/2024
78410G-AB-0.	SBA COMMUNICATIONS CORP			1,2	4 A FE	253,224	101.0000	261,590	259,000	256,428	0	1,379	0	0	4.000	4.949	AO	2,590	10,360	08/08/2018	10/01/2022
	SBA COMMUNICATIONS CORP NEW																				
78410G-AC-8.	144A.....				4 A FE	644,575	105.0300	677,444	645,000	644,609	0	34	0	0	3.875	3.924	FA	9,442	13,261	05/19/2020	02/15/2027
806851-AG-6.	SCHLUMBERGER HLDGS CORP 144A			1,2	2 A FE	2,013,597	113.7190	2,291,443	2,015,000	2,014,216	0	140	0	0	4.000	4.049	JD	2,239	80,600	10/22/2018	12/21/2025
80874Y-AW-0.	SCIENTIFIC GAMES INTL INC			1,2	4 A FE	1,585,979	103.1890	1,695,395	1,643,000	1,592,076	0	5,281	0	0	5.000	5.834	AO	17,343	49,700	06/18/2020	10/15/2025
	SCIENTIFIC GAMES INTL INC																				
80874Y-BC-3.	144A.....				5 B FE	91,020	107.5210	159,131	148,000	93,877	0	2,839	57,418	0	7.000	16.089	MN	1,324	10,043	11/12/2019	05/15/2028
	SCIENTIFIC GAMES INTL INC																				
80874Y-BE-9.	144A.....				5 B FE	171,875	109.7500	301,813	275,000	175,857	0	3,969	103,633	0	7.250	15.169	MN	2,548	19,328	11/13/2019	11/15/2029
	SCIENTIFIC GAMES INTL INC																				
80874Y-BA-7.	144A.....				5 B FE	140,184	107.7600	235,994	219,000	146,144	0	5,245	91,478	0	8.250	19.311	MS	5,320	18,068	12/11/2019	03/15/2026
81105D-AA-3.	SCRIPPS ESCROW II INC 144A				3 C FE	252,000	103.9270	261,895	252,000	252,000	0	0	0	0	3.875	3.913	JJ	27	0	12/15/2020	01/15/2029
81105D-AB-1.	SCRIPPS ESCROW II INC 144A				5 A FE	62,000	104.2500	64,635	62,000	62,000	0	0	0	0	5.375	5.447	JJ	9	0	12/15/2020	01/15/2031
81104P-AA-7.	SCRIPPS ESCROW INC 144A				4 C FE	120,970	104.4700	124,319	119,000	120,583	0	(299)	0	0	5.875	5.616	JJ	3,224	6,778	10/01/2019	07/15/2027
	SEG HOLDING LLC / SEG FINANCE																				
78397K-AA-0.	144A.....				4 B FE	50,000	105.5000	52,750	50,000	50,000	0	0	0	0	5.625	5.704	AO	641	0	10/06/2020	10/15/2028
81728U-AA-2.	SENSATA TECHNOLOGIES INC 144A				3 C FE	121,000	107.6250	130,226	121,000	121,000	0	0	0	0	4.375	4.423	FA	2,000	4,779	11/18/2019	02/15/2030
81728U-AB-0.	SENSATA TECHNOLOGIES INC 144A				3 C FE	140,000	103.6580	145,121	140,000	140,000	0	0	0	0	3.750	3.785	FA	1,954	0	08/03/2020	02/15/2031
817565-CF-9.	SERVICE CORP INTL.....				3 C FE	115,000	104.0210	119,624	115,000	115,000	0	0	0	0	3.375	3.403	FA	1,520	0	08/03/2020	08/15/2030
81761L-AA-0.	SERVICE PPYS TR.....				3 B FE	71,000	115.2320	81,815	71,000	71,000	0	0	0	0	7.500	7.641	MS	1,568	1,302	06/03/2020	09/15/2025
81762P-AE-2.	SERVICENOW INC.....				2 A FE	94,645	97.5540	92,676	95,000	94,658	0	13	0	0	1.400	1.445	MS	517	0	08/06/2020	09/01/2030
82088K-AE-8.	SHEA HOMES LP 144A.....				4 A FE	681,500	103.5000	760,725	735,000	685,056	0	3,556	0	0	4.750	6.070	FA	13,189	16,971	04/30/2020	02/15/2028
	SHIFT4 PMTS LLC / SHIFT4 PMTS																				
82453A-AA-5.	144A.....				4 B FE	437,869	104.0000	442,000	425,000	437,673	0	(196)	0	0	4.625	3.821	MN	3,385	0	12/08/2020	11/01/2026
	SINCLAIR TELEVISION GROUP																				
829259-AU-4.	144A.....			1,2	4 B FE	297,500	102.8180	359,863	350,000	302,219	0	4,719	0	0	5.875	9.449	MS	6,055	10,281	04/27/2020	03/15/2026
	SINCLAIR TELEVISION GROUP																				
829259-AY-6.	144A.....				4 B FE	310,790	104.0000	323,440	311,000	310,807	0	16	0	0	5.500	5.585	JD	1,425	17,295	11/21/2019	03/01/2030
	SINCLAIR TELEVISION GROUP																				
829259-BA-7.	144A.....				3 B FE	147,000	102.3230	150,415	147,000	147,000	0	0	0	0	4.125	4.168	JD	455	0	11/19/2020	12/01/2030
82967N-BC-1.	SIRIUS XM RADIO INC 144A				3 C FE	128,000	110.0310	140,840	128,000	128,000	0	0	0	0	5.500	5.576	JJ	3,520	7,509	06/05/2019	07/01/2029
82967N-BE-7.	SIRIUS XM RADIO INC 144A				3 C FE	150,000	103.6250	155,438	150,000	150,000	0	0	0	0	4.625	4.678	JJ	3,199	7,188	06/18/2019	07/15/2024
82967N-BG-2.	SIRIUS XM RADIO INC 144A				3 C FE	217,000	106.4380	230,969	217,000	217,000	0	0	0	0	4.125	4.168	JJ	4,973	0	06/08/2020	07/01/2030
78454L-AL-4.	SM ENERGY CO.....			1,2	5 B FE	22,346	81.5000	66,830	82,000	25,732	0	3,619	41,999	0	5.625	43.755	JD	384	4,613	02/28/2020	06/01/2025
78454L-AP-5.	SM ENERGY CO.....			1,2	5 A FE	118,755	79.7500	325,380	408,000	129,193	6,009	11,038	264,588	0	6.625	36.782	JJ	12,464	27,030	09/05/2019	01/15/2027
842400-GS-6.	SOUTHERN CALIF EDISON CO				1 G FE	1,996,900	108.8010	2,176,012	2,000,000	1,997,287	0	275	0	0	2.850	2.889	FA	23,750	56,208	08/01/2019	08/01/2029
84265V-AH-8.	SOUTHERN COPPER CORP.....			1	2 A FE	499,485	110.9460	554,732	500,000	499,753	0	52	0	0	3.875	3.925	AO	3,660	19,375	04/21/2015	04/23/2025
844741-BF-4.	SOUTHWEST AIRLS CO.....				2 A FE	109,415	101.7840	111,963	110,000	109,461	0	47	0	0	2.625	2.704	FA	1,131	1,444	02/05/2020	02/10/2030
845467-AM-1.	SOUTHWESTERN ENERGY CO			1,2	3 C FE	357,032	104.9000	374,493	357,000	353,862	26,933	(501)	0	0	7.500	7.663	AO	6,694	26,775	09/11/2019	04/01/2026
84762L-AU-9.	SPECTRUM BRANDS INC.....				4 B FE	617,880	103.2600	619,560	600,000	616,051	0	(1,829)	0	0	5.750	5.147	JJ	15,908	17,250	05/29/2020	07/15/2025
84858H-AE-3.	SPIRE ALABAMA INC.....				1 G FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	2.020	2.030	MN	2,581	0	12/15/2020	11/15/2030
84857L-AH-8.	SPIRE INC.....				2 B	2,000,000	112.0500	2,241,007	2,000,000	2,000,000	0	0	0	0	3.930	3.969	MS	23,143	78,600	03/15/2017	03/15/2027



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
85205T-AL-4.	SPIRIT AEROSYSTEMS INC 144A				4 B FE	387,188	107.2500	429,000	400,000	388,583	0	1,395	0	0	7.500	8.479	A0	6,333	14,833	05/29/2020	04/15/2025
85172F-AN-9.	SPRINGLEAF FINANCE CORPORATION			1	3 C FE	1,473,283	118.2500	1,748,918	1,479,000	1,474,135	0	1,159	0	0	7.125	7.400	MS	31,028	69,754	07/28/2020	03/15/2026
85172F-AQ-2.	SPRINGLEAF FINANCE CORPORATION				3 C FE	1,057,500	118.7500	1,425,000	1,200,000	1,066,333	0	8,833	0	0	6.625	8.972	JJ	36,658	39,750	05/05/2020	01/15/2028
852060-AD-4.	SPRINT CAP CORP			2	3 B FE	1,818,861	131.8480	2,105,613	1,597,000	1,803,069	4,402	(14,651)	0	0	6.875	5.015	MN	14,029	87,450	06/09/2020	11/15/2028
852060-AT-9.	SPRINT CAP CORP			2	3 B FE	990,995	158.3380	1,168,531	738,000	977,627	0	(12,838)	0	0	8.750	5.102	MS	19,014	58,013	05/12/2020	03/15/2032
85207U-AE-5.	SPRINT CORP			1	3 B FE	582,535	104.0500	576,437	554,000	560,791	0	(9,172)	0	0	7.250	5.534	MS	11,826	40,165	08/16/2018	09/15/2021
85207U-AF-2.	SPRINT CORP			1	3 B FE	908,679	115.7800	934,345	807,000	883,897	0	(23,631)	0	0	7.875	4.177	MS	18,712	59,653	03/13/2020	09/15/2023
85207U-AH-8.	SPRINT CORP			1	3 B FE	1,155,188	117.0000	1,209,780	1,034,000	1,143,582	0	(8,549)	0	0	7.125	3.932	JD	3,274	55,860	12/04/2020	06/15/2024
852061-AS-9.	SPRINT NEXTEL CORP			1	3 B FE	361,260	108.2500	417,845	386,000	379,052	0	3,349	0	0	6.000	7.227	MN	2,959	23,160	02/07/2020	11/15/2022
85208N-AA-8.	SPRINT SPECTRUM CO LLC 144A			2	2 A FE	464,432	100.9400	465,586	461,250	467,876	0	2,479	0	0	3.360	2.723	MJSD	474	15,498	06/26/2017	03/20/2023
85208N-AD-2.	SPRINT SPECTRUM CO LLC 144A			1	2 A FE	515,000	108.3090	557,791	515,000	515,000	0	0	0	0	4.738	4.823	MJSD	746	24,401	03/14/2018	03/20/2025
85236F-AA-1.	SRW ESCROW ISSUER LLC																				
85236F-AA-1.	CALLABLE144A				4 A FE	736,000	104.5160	769,234	736,000	736,000	0	0	0	0	6.000	6.090	MN	7,360	0	10/30/2020	11/01/2028
784726-AA-7.	SSL ROBOTICS LLC 144A				4 B FE	389,060	113.0000	448,610	397,000	390,825	0	1,590	0	0	9.750	10.636	JD	108	40,105	11/15/2019	12/31/2023
853496-AC-1.	STANDARD INDS INC 144A				3 B FE	363,638	104.5000	370,975	355,000	362,782	0	(855)	0	0	5.000	4.306	FA	6,706	3,250	08/14/2020	02/15/2027
853496-AD-9.	STANDARD INDS INC 144A			1,2	3 B FE	214,633	105.2500	227,340	216,000	214,824	0	137	0	0	4.750	4.901	JJ	4,731	10,260	08/06/2019	01/15/2028
853496-AG-2.	STANDARD INDS INC 144A				3 B FE	795,000	106.9730	855,784	800,000	795,200	0	200	0	0	4.375	4.503	JJ	17,597	0	06/30/2020	07/15/2030
853496-AH-0.	STANDARD INDS INC 144A				3 B FE	437,000	100.5000	439,185	437,000	437,000	0	0	0	0	3.375	3.403	JJ	5,326	0	08/07/2020	01/15/2031
85434V-AA-6.	STANFORD HEALTH CARE			1,2	1 D FE	174,000	125.4320	218,253	174,000	174,000	0	0	0	0	3.795	3.831	MN	844	6,603	01/09/2018	11/15/2048
855030-AN-2.	STAPLES INC 144A				4 B FE	377,000	104.4270	393,690	377,000	377,000	0	0	0	0	7.500	7.641	A0	5,969	28,275	04/09/2019	04/15/2026
857477-AW-3.	STATE STR CORP				1 F FE	920,820	110.0170	1,100,172	1,000,000	941,771	0	9,557	0	0	2.650	3.895	MN	3,092	26,500	10/03/2018	05/19/2026
857477-BN-2.	STATE STR CORP				1 E FE	240,000	113.9670	273,521	240,000	240,000	0	0	0	0	3.152	3.177	MS	1,912	3,782	03/26/2020	03/30/2031
857691-AG-4.	STATION CASINOS LLC 144A				5 A FE	308,680	100.7500	319,378	317,000	309,333	0	653	0	0	4.500	4.982	FA	5,389	7,450	03/06/2020	02/15/2028
858119-BM-1.	STEEL DYNAMICS INC				2 C FE	59,376	111.8250	67,095	60,000	59,405	0	29	0	0	3.250	3.396	JJ	1,116	0	06/03/2020	01/15/2031
858586-H#-0.	STEPAN CO				2 C PL	714,286	105.5080	753,627	714,286	714,286	0	0	0	0	3.860	3.897	JD	306	27,572	06/01/2013	06/27/2025
858912-AF-5.	STERICYCLE INC 144A				3 C FE	229,473	104.2200	237,622	228,000	228,946	0	(343)	0	0	5.375	5.267	JJ	5,651	13,310	06/10/2019	07/15/2024
861036-AA-9.	STL HLDG CO LLC 144A				4 C FE	175,000	102.8600	180,004	175,000	175,000	0	0	0	0	7.500	7.641	FA	5,068	0	08/05/2020	02/15/2026
864486-AK-1.	SUBURBAN PROPANE PARTNERS			1,2	4 A FE	1,182,925	104.5000	1,274,900	1,220,000	1,185,892	0	2,967	0	0	5.875	6.536	MS	23,892	35,838	06/02/2020	03/01/2027
864486-AH-8.	SUBURBAN PROPANE PARTNERS L P			1	4 A FE	118,050	102.1250	122,550	120,000	118,333	0	283	0	0	5.500	6.044	JD	550	6,600	05/05/2020	06/01/2024
864486-AJ-4.	SUBURBAN PROPANE PARTNERS L P			1	4 A FE	194,000	102.0000	204,000	200,000	194,690	0	690	0	0	5.750	6.592	MS	3,833	5,750	05/13/2020	03/01/2025
86614R-AM-9.	SUMMIT MATERIALS LLC 144A				4 B FE	245,000	106.2500	260,313	245,000	245,000	0	0	0	0	6.500	6.606	MS	4,689	15,925	02/28/2019	03/15/2027
86614R-AN-7.	SUMMIT MATERIALS LLC 144A				4 B FE	548,063	105.0000	551,250	525,000	546,195	(159)	(1,709)	0	0	5.250	4.307	JJ	10,719	0	08/07/2020	01/15/2029
86614W-AD-8.	SUMMIT MIDSTREAM HLDGS LLC			1,2	6 FE	17,600	64.0000	102,400	160,000	21,035	0	4,762	105,927	0	5.750	91.363	A0	1,942	9,200	08/13/2018	04/15/2025
86765L-AQ-0.	SUNOCO LP/SUNOCO FIN CORP				3 C FE	239,625	106.3020	239,180	225,000	239,180	(205)	(241)	0	0	6.000	3.224	A0	2,850	0	12/16/2020	04/15/2027
86765L-AL-1.	SUNOCO LP/SUNOCO FIN CORP SR																				
86765L-AL-1.	GLBL			1,2	3 C FE	254,688	102.5000	256,250	250,000	253,730	0	(957)	0	0	5.500	4.809	FA	5,194	6,875	06/02/2020	02/15/2026
867914-BS-1.	SUNTRUST BKS INC			1,2	1 G FE	998,720	113.2360	1,132,364	1,000,000	999,168	0	172	0	0	4.000	4.062	MN	6,667	40,000	04/24/2018	05/01/2025
86944B-AG-8.	SUTTER HEALTH				1 E FE	2,000,000	103.9780	2,079,565	2,000,000	2,000,000	0	0	0	0	2.294	2.307	FA	7,902	0	10/22/2020	08/15/2030
87105N-AA-8.	SWITCH LTD 144A				4 A FE	880,680	101.5000	893,200	880,000	880,642	0	(38)	0	0	3.750	3.768	MS	9,533	0	09/10/2020	06/01/2028
871503-AU-2.	SYMANTEC CORP 144A			1,2	3 C FE	153,000	102.0000	153,000	150,000	152,859	0	(141)	0	0	5.000	2.695	A0	1,583	0	12/16/2020	04/15/2025
87264A-AP-0.	T MOBILE USA INC			1,2	3 B FE	1,751,648	103.5000	1,710,855	1,653,000	1,709,035	0	(32,949)	0	0	6.500	2.324	JJ	49,544	82,331	12/07/2020	01/15/2026
87264A-AQ-8.	T MOBILE USA INC			1,2	3 B FE	905,911	101.2260	894,838	884,000	891,801	(1,458)	(7,601)	0	0	6.000	2.382	A0	11,197	20,940	12/04/2020	04/15/2024
87264A-AU-9.	T MOBILE USA INC			1,2	3 B FE	111,200	102.2340	112,457	110,000	110,814	0	(314)	0	0	4.500	4.171	FA	2,063	4,338	03/02/2020	02/01/2026
87264A-AV-7.	T MOBILE USA INC			1,2	3 B FE	105,000	107.4890	112,863	105,000	105,000	0	0	0	0	4.750	4.806	FA	2,078	6,232	01/22/2018	02/01/2028
87264A-BC-8.	T MOBILE USA INC 144A				2 C FE	2,498,925	113.8800	2,847,000	2,500,000	2,499,026	0	101	0	0	3.750	3.792	A0	19,792	48,438	04/02/2020	04/15/2027
87264A-BH-7.	T MOBILE USA INC 144A				2 C FE	92,393	104.0160	93,614	90,000	92,307	0	(86)	0	0	2.050	1.665	FA	958	0	09/22/2020	02/15/2028
87264A-BJ-3.	T MOBILE USA INC 144A				2 C FE	911,635	105.0070	945,063	900,000	911,256	0	(379)	0	0	2.550	2.424	FA	11,921	0	08/13/2020	02/15/2031
87470L-AD-3.	TALLGRASS ENERGY PARTNERS 144A			1,2	3 C FE	194,063	102.1250	229,781	225,000	195,910	0	1,848	0	0	5.500	8.089	JJ	5,706	6,188	05/22/2020	01/15/2028
87470L-AG-6.	TALLGRASS ENERGY PARTNERS 144A				3 C FE	241,150	103.6250	471,494	455,000	253,873	0	12,809	207,525	0	6.000	19.049	MS	9,100	14,484	02/18/2020	03/01/2027
87470L-AH-4.	TALLGRASS ENERGY PARTNERS 144A				3 C FE	26,688	107.9590	26,990	25,000	26,678	0	(9)	0	0	7.500	5.554	A0	547	0	12/23/2020	10/01/2025
87470L-AJ-0.	TALLGRASS ENERGY PARTNERS 144A				3 C FE	100,000	102.9050	102,905	100,000	100,000	0	0	0	0	6.000	6.092	JD	167	0	12/15/2020	12/31/2030



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87470L-AA-9.	TALLGRASS ENERGY PARTNERS LP 144A			1,2	3.C FE	242,000		101.7500	440,000	263,813	0	21,807	198,019	0	5.500	22.963	MS	7,126	24,200	01/25/2019	09/15/2024
87612B-BG-6.	TARGA RES PARTNERS			1,2	3.C FE	25,281		105.5560	25,000	25,267	0	(15)	0	0	5.000	4.816	JJ	576	0	09/09/2020	01/15/2028
87612B-BJ-0.	TARGA RES PARTNERS			1,2	3.C FE	854,819		106.0220	843,000	852,484	0	(1,170)	0	0	5.875	5.574	AO	10,456	33,370	10/30/2020	04/15/2026
87612B-BQ-4.	TARGA RES PARTNERS / TARGA TARGA RES PARTNERS / TARGA				3.B FE	894,406		108.5700	894,000	894,397	0	(10)	0	0	5.500	5.568	MS	16,390	36,377	10/15/2020	03/01/2030
87612B-BR-2.	144A				3.C FE	318,360		108.9590	318,000	318,347	0	(13)	0	0	4.875	4.918	FA	5,727	0	09/08/2020	02/01/2031
87612B-BB-7.	TARGA RES PARTNERS / TARGA RES			1,2	3.C FE	170,359		102.5000	165,000	168,043	0	(818)	0	0	5.125	4.580	FA	3,523	8,456	01/16/2018	02/01/2025
87612B-BE-1.	TARGA RES PARTNERS / TARGA RES				3.C FE	51,188		105.0370	50,000	51,113	0	(75)	0	0	5.375	4.826	FA	1,120	0	09/11/2020	02/01/2027
87612B-BL-5.	TARGA RES PARTNERS/ TARGA RES				3.C FE	389,725		108.5000	387,000	389,015	0	(374)	0	0	6.500	6.468	JJ	11,599	25,155	01/18/2019	07/15/2027
87612B-BN-1.	TARGA RES PARTNERS/ TARGA RES				3.C FE	166,000		112.6250	166,000	166,000	0	0	0	0	6.875	6.993	JJ	5,262	11,413	01/10/2019	01/15/2029
87724R-AB-8.	TAYLOR MORRISON CMNTYS INC 144A				3.C FE	647,819		113.2500	705,000	651,663	(317)	4,161	0	0	5.750	7.291	JJ	18,692	18,831	12/08/2020	01/15/2028
87724R-AG-7.	TAYLOR MORRISON CMNTYS INC 144A				3.C FE	2,424,835		108.0750	2,551,000	2,430,299	0	5,464	0	0	6.625	7.600	JJ	77,930	84,502	05/18/2020	07/15/2027
87724R-AJ-1.	TAYLOR MORRISON CMNTYS INC 144A				3.C FE	231,000		112.0000	231,000	231,000	0	0	0	0	5.125	5.191	FA	5,229	0	07/08/2020	08/01/2030
878091-BC-0.	TEACHERS INS & ANNUITY ASSN AM			1	1.D FE	35,283		157.2990	28,000	34,115	0	(189)	0	0	6.850	5.111	JD	80	1,918	11/01/2013	12/16/2039
87901J-AE-5.	TEGNA INC 144A				3.C FE	152,000		102.2500	152,000	152,000	0	0	0	0	4.625	4.678	MS	2,070	4,804	01/07/2020	03/15/2028
87901J-AF-2.	TEGNA INC144A				3.C FE	221,000		106.7800	221,000	221,000	0	0	0	0	4.750	4.806	MS	3,237	0	09/08/2020	03/15/2026
88023J-AD-8.	TEMPO ACQUISITION LLC 144A				4.B FE	535,000		106.2500	500,000	531,250	(2,882)	(868)	0	0	5.750	2.825	JD	2,396	0	12/08/2020	06/01/2025
88033G-CS-7.	TENET HEALTHCARE CORP			2	4.A FE	1,495,129		102.5020	1,507,000	1,497,434	0	2,305	0	0	4.625	4.719	JJ	32,139	28,490	12/10/2020	07/15/2024
88033G-CU-2.	TENET HEALTHCARE CORP				4.B FE	819,953		101.9490	815,000	815,586	0	(3,721)	0	0	5.125	4.705	MN	6,961	30,238	05/27/2020	05/01/2025
88033G-CY-4.	TENET HEALTHCARE CORP 144A				4.A FE	985,125		104.6110	994,851	951,000	0	(4,429)	0	0	4.875	3.684	JJ	23,181	10,367	07/30/2020	01/01/2026
88033G-DA-5.	TENET HEALTHCARE CORP 144A				4.A FE	827,725		105.8750	809,000	827,502	0	(223)	0	0	5.125	4.468	MN	6,910	27,771	12/15/2020	11/01/2027
88033G-DC-1.	TENET HEALTHCARE CORP 144A				4.A FE	983,730		103.2500	968,000	981,005	0	(2,725)	0	0	4.625	4.130	MS	14,923	22,385	05/26/2020	09/01/2024
88033G-DE-7.	TENET HEALTHCARE CORP 144A				4.A FE	1,045,963		109.2500	978,000	1,041,031	0	(4,931)	0	0	7.500	4.598	AO	18,338	8,265	10/27/2020	04/01/2025
88033G-DG-2.	TENET HEALTHCARE CORP 144A				4.A FE	100,000		104.7500	100,000	100,000	0	0	0	0	4.625	4.678	JD	206	2,300	06/02/2020	06/15/2028
88033G-DJ-6.	TENET HEALTHCARE CORP 144A				5.A FE	206,000		104.1980	206,000	206,000	0	0	0	0	6.125	6.219	AO	3,680	0	09/01/2020	10/01/2028
88033G-CN-8.	TENET HEALTHCARE CORP										0	0	0	0	0	0	0	0	0	0	0
880349-AS-4.	CALLABLE			1	5.A FE	144,251		107.2500	143,000	143,689	0	(251)	0	0	6.750	6.641	JD	429	6,757	08/29/2018	06/15/2023
88146L-AA-1.	TENNECO INC 144A				3.C FE	150,000		112.2760	150,000	150,000	0	0	0	0	7.875	8.070	JJ	1,017	0	11/13/2020	01/15/2029
882384-AD-2.	TERRIER MEDIA BUYER INC 144A				5.A FE	194,000		110.2500	194,000	194,000	0	0	0	0	8.875	9.032	JD	765	17,122	12/12/2019	12/15/2027
256141-AA-0.	TEXAS EASTN TRANSMISSION LP 144A			1,2	2.A FE	109,429		109.5990	110,000	109,579	0	52	0	0	3.500	3.594	JJ	1,775	3,850	01/04/2018	01/15/2028
623115-AD-4.	THE DOCTORS COMPANY 144A			1	2.C FE	888,000		108.0510	800,000	841,991	0	(13,830)	0	0	6.500	4.528	AO	10,978	52,000	06/26/2017	10/15/2023
883556-BM-3.	THE MOUNT SINAI HOSPITAL			1	1.G FE	232,000		113.3680	232,000	232,000	0	0	0	0	3.981	4.021	JJ	4,618	9,236	12/14/2017	07/01/2048
883556-BR-2.	THERMO FISHER SCIENTIFIC INC.			1,2	2.A FE	726,899		113.1830	730,000	727,810	0	391	0	0	3.650	3.751	JD	1,184	26,645	08/29/2018	12/15/2025
88732J-BB-3.	THERMO FISHER SCIENTIFIC INC.				2.A FE	290,157		111.4770	300,000	292,186	0	1,216	0	0	2.950	3.486	MS	2,508	8,850	04/23/2019	09/19/2026
88947E-AT-7.	TIME WARNER CABLE INC SR GLBL DB5			2	2.C FE	122,875		128.4850	120,000	122,619	0	(71)	0	0	5.500	5.393	MS	2,200	6,600	02/16/2017	09/01/2041
891906-AE-9.	TOLL BROS FIN CORP			1,2	3.A FE	95,238		111.0000	95,000	95,201	0	(25)	0	0	4.350	4.361	FA	1,561	4,133	07/01/2019	02/15/2028
891906-AB-5.	TOTAL SYS SVCS INC			1,2	2.C FE	1,169,017		108.1480	1,170,000	1,169,506	0	191	0	0	4.000	4.059	JD	3,900	46,800	05/09/2018	06/01/2023
892231-AB-7.	TOTAL SYS SVCS INC SR NT 3.75%23				2.C FE	123,826		106.8930	125,000	124,321	0	262	0	0	3.750	4.028	JD	391	4,688	01/30/2019	06/01/2023
893647-BK-2.	TOWNSQUARE MEDIA INC 144A				4.B FE	75,000		104.7330	75,000	75,000	0	0	0	0	6.875	6.993	FA	0	0	12/16/2020	02/01/2026
89469A-AC-8.	TRANSDIGM INC 144A				4.A FE	200,000		110.5300	200,000	200,000	0	0	0	0	8.000	8.160	AO	4,000	7,689	04/02/2020	12/15/2025
87265H-AG-4.	TREEHOUSE FOODS INC 144A				4.B FE	150,683		101.8750	145,000	147,460	0	(2,189)	0	0	6.000	4.363	FA	3,287	8,700	07/30/2019	02/15/2024
896215-AG-5.	TRI POINTE GROUP INC				3.C FE	105,000		112.9000	105,000	105,000	0	0	0	0	5.700	5.781	JD	266	3,076	06/03/2020	06/15/2028
896239-AB-6.	TRIMAS CORP 144A				3.C FE	409,400		102.5000	400,000	407,656	0	(1,744)	0	0	4.875	3.795	AO	4,117	9,750	07/28/2020	10/15/2025
896818-AQ-4.	TRIMBLE INC				2.C FE	250,695		108.3230	250,000	250,378	0	(149)	0	0	4.150	4.124	JD	461	10,375	10/26/2018	06/15/2023
897051-AA-6.	TRIUMPH GROUP INC NEW 144A				5.C FE	351,000		99.0000	351,000	347,490	(3,510)	0	0	0	6.250	6.348	MS	6,459	21,450	09/09/2019	09/15/2024
897051-AB-4.	TRIUMPH GROUP INC NEW 144A				5.C FE	77,000		109.7500	77,000	77,000	0	0	0	0	8.875	9.072	JD	569	1,974	08/05/2020	06/01/2024
897051-AA-6.	TRONOX INC 144A			1,2	4.C FE	373,318		104.1250	375,000	373,752	0	191	0	0	6.500	6.684	AO	5,146	24,375	08/29/2018	04/15/2026
897051-AB-4.	TRONOX INC 144A				4.A FE	790,450		107.0000	790,000	790,380	0	(70)	0	0	6.500	6.386	MN	8,558	25,675	08/18/2020	05/01/2025



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.						21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
902494-BJ-1	TYSON FOODS INC.				2 B FE	600,947	115.0270	672,905	585,000	597,268	.0	(2,205)	.0	.0	4.000	3.570	MS	7,800	23,400	04/23/2019	03/01/2026
90333L-AP-7	U S CONCRETE INC.				4 C FE	377,000	102.5000	410,000	400,000	380,102	.0	3,102	.0	.0	6.375	8.232	JD	2,125	31,521	05/15/2020	06/01/2024
90333L-AT-9	U S CONCRETE INC 144A				4 C FE	150,000	103.0000	154,500	150,000	150,000	.0	.0	.0	.0	5.125	5.191	MS	2,093	.0	09/09/2020	03/01/2029
90353T-AC-4	UBER TECHNOLOGIES INC 144A				5 A FE	311,010	109.1370	319,771	293,000	308,975	.0	(2,008)	.0	.0	8.000	6.393	MN	3,907	16,800	11/23/2020	11/01/2026
90353T-AE-0	UBER TECHNOLOGIES INC 144A				5 A FE	462,550	110.0000	508,200	462,000	462,452	.0	(78)	.0	.0	7.500	7.615	MS	10,203	34,458	12/13/2019	09/15/2027
90265E-AU-4	UDR INC.				2 A FE	592,489	100.0220	595,132	595,000	592,505	.0	16	.0	.0	1.900	1.948	MS	534	.0	11/30/2020	03/15/2033
902691-A@-3	UGI UTILITIES, INC.				1 F	2,000,000	107.5220	2,150,432	2,000,000	2,000,000	.0	.0	.0	.0	2.950	2.972	JD	164	59,000	06/30/2016	06/30/2026
904ESC-AA-8	ULTRA RESOURCES INC 144A				.6 FE	.0	0.0000	.0	125,000	.0	(6,094)	19,298	13,204	.0	7.125	(100.000)	AO	1,880	.0	11/13/2020	04/15/2025
907818-EH-7	UNION PAC CORP				2 A FE	1,019,549	109.3520	1,191,935	1,090,000	1,037,690	.0	8,985	.0	.0	2.750	3.819	MS	9,992	29,975	03/06/2019	03/01/2026
907818-FJ-2	UNION PAC CORP				2 A FE	440,776	106.0970	450,912	425,000	438,946	.0	(1,830)	.0	.0	2.150	1.574	FA	3,706	4,696	03/09/2020	02/05/2027
907818-FK-9	UNION PAC CORP				2 A FE	160,567	114.0000	193,800	170,000	160,692	.0	126	.0	.0	3.250	3.585	FA	2,241	2,839	03/31/2020	02/05/2050
73019#-AA-0	UNION PACIFIC CORP - SERIES A				1 D	468,925	105.4160	494,322	468,925	468,925	.0	.0	.0	.0	3.000	3.023	MS	4,220	14,068	09/01/2012	09/13/2027
73019#-AB-8	UNION PACIFIC CORP - SERIES B				1 D	486,574	105.4160	512,928	486,574	486,574	.0	.0	.0	.0	3.000	3.023	MS	4,379	14,597	09/01/2012	09/13/2027
73019#-AC-6	UNION PACIFIC CORP - SERIES C				1 D	444,472	105.4160	468,545	444,472	444,472	.0	.0	.0	.0	3.000	3.023	MS	4,000	13,334	09/01/2012	09/13/2027
	UNITED AIRLINES PTC 2019-1																				
90931E-AA-2	2033022				2 B FE	558,629	97.8080	508,441	519,834	552,967	.0	(3,170)	.0	.0	4.550	3.189	FA	8,278	23,652	07/30/2019	02/25/2033
910047-AK-5	UNITED CONTL HLDGS INC.				3 C FE	257,379	98.4050	254,869	259,000	254,869	(2,933)	261	.0	.0	4.875	5.065	JJ	5,822	14,941	05/07/2019	01/15/2025
911363-AM-1	UNITED RENTALS INC.				3 C FE	2,378,250	104.9050	2,439,041	2,325,000	2,376,254	.0	(1,997)	.0	.0	3.875	3.574	FA	35,287	.0	09/10/2020	02/15/2031
911365-BN-3	UNITED RENTALS NORTH AMER INC.				3 C FE	1,698,450	105.2500	1,756,623	1,669,000	1,696,631	(1,107)	(712)	.0	.0	4.000	3.761	JJ	30,784	16,629	12/04/2020	07/15/2030
	UNITED SHORE FINL SVC LLC																				
91153L-AA-5	144A				3 C FE	258,000	105.5000	272,190	258,000	258,000	.0	.0	.0	.0	5.500	5.576	MN	2,286	.0	10/28/2020	11/15/2025
913017-CY-3	UNITED TECHNOLOGIES CORP			1,2	2 A FE	824,703	119.2160	983,535	825,000	824,761	.0	25	.0	.0	4.125	4.172	MN	4,254	34,031	08/13/2018	11/16/2028
91324P-DE-9	UNITEDHEALTH GROUP INC.			1	1 G FE	610,676	112.3450	651,603	580,000	607,265	.0	(3,411)	.0	.0	2.950	2.213	AO	3,612	17,110	01/28/2020	05/15/2027
91324P-DX-7	UNITEDHEALTH GROUP INC.				1 G FE	411,502	106.0690	440,186	415,000	411,702	.0	200	.0	.0	2.000	2.105	MN	1,061	4,081	05/13/2020	05/15/2030
	UNIVISION COMMUNICATIONS INC																				
914906-AS-1	144A			2	4 B FE	773,409	100.7500	809,023	803,000	782,066	1,660	4,126	.0	.0	5.125	5.937	FA	15,547	37,310	06/05/2020	02/15/2025
	UNIVISION COMMUNICATIONS INC																				
914906-AT-9	144A				4 B FE	58,425	111.2500	65,638	59,000	58,489	.0	64	.0	.0	9.500	9.987	MN	934	2,849	04/21/2020	05/01/2025
	UNIVISION COMMUNICATIONS INC																				
914906-AU-6	144A				4 B FE	1,777,413	107.4050	1,905,365	1,774,000	1,776,932	.0	(481)	.0	.0	6.625	6.675	JD	9,794	53,214	06/11/2020	06/01/2027
91533B-AD-2	UPJOHN INC 144A				2 C FE	99,687	106.1130	106,113	100,000	99,702	.0	15	.0	.0	2.700	2.755	JD	68	1,350	06/17/2020	06/22/2030
91740P-AF-5	USA COMPRESSION PARTNERS LP				4 C FE	228,323	106.7580	241,273	226,000	227,766	.0	(314)	.0	.0	6.875	6.790	MS	5,179	15,538	03/11/2019	09/01/2027
90363@-AC-4	USTA NATIONAL TENNIS CENTER				1 G FE	5,000,000	101.2280	5,061,389	5,000,000	5,000,000	.0	.0	.0	.0	3.290	3.317	JJ	79,051	164,500	05/26/2016	07/08/2036
	USTA NATIONAL TENNIS CENTER																				
90363@-AB-6	INC				1 G FE	857,441	106.3040	911,492	857,441	857,441	.0	.0	.0	.0	4.080	4.122	JJ	16,812	34,984	09/08/2014	09/08/2039
92047W-AB-7	VALVOLINE INC.				3 C FE	129,350	103.2770	134,260	130,000	129,422	.0	72	.0	.0	4.375	4.533	FA	2,149	2,844	05/08/2020	08/15/2025
92047W-AD-3	VALVOLINE INC 144A				3 C FE	518,742	106.0000	520,460	491,000	518,453	.0	(288)	.0	.0	4.250	3.302	AO	4,405	.0	12/04/2020	02/15/2030
92047W-AG-6	VALVOLINE INC 144A				3 C FE	150,000	102.6250	153,938	150,000	150,000	.0	.0	.0	.0	3.625	3.658	JJ	.0	.0	12/15/2020	06/15/2031
92239M-A@-0	VECTREN UTILITY HOLDINGS INC.				2 A	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	4.670	4.725	MN	12,064	140,100	11/01/2011	11/30/2021
92340L-AA-7	VEREIT OPER PARTNERSHIP L P			1,2	2 C FE	1,000,000	117.2480	1,172,484	1,000,000	1,000,000	.0	.0	.0	.0	4.875	4.934	JD	4,063	48,750	05/18/2016	06/01/2026
92343V-BY-9	VERIZON COMMUNICATIONS INC.				2 A FE	3,417,141	110.6560	3,690,380	3,335,000	3,382,799	.0	(15,042)	.0	.0	4.150	3.668	MS	40,752	138,403	08/29/2018	03/15/2024
92343V-EN-0	VERIZON COMMUNICATIONS INC.			1	2 A FE	678,496	111.0640	777,445	700,000	685,476	.0	3,185	.0	.0	3.376	3.964	FA	8,928	23,632	10/03/2018	02/15/2025
92343V-EU-4	VERIZON COMMUNICATIONS INC.				2 A FE	301,379	118.9090	303,218	255,000	297,731	.0	(3,649)	.0	.0	4.016	1.919	JD	797	10,241	03/09/2020	12/03/2029
92343V-FT-6	VERIZON COMMUNICATIONS INC.				2 A FE	89,916	100.9770	90,879	90,000	89,917	.0										



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest						Dates	
		3	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR		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	
92840V-AB-8.	VISTRA OPERATIONS CO LLC 144A				3 A FE	299,844	106.3640	308,456	290,000	296,594	0	(1,921)	0	0	5.625	4.894	FA	6,163	16,313	04/12/2019	02/15/2027	
92840V-AD-4.	VISTRA OPERATIONS CO LLC 144A				2 C FE	55,670	108.2930	59,561	55,000	55,519	0	(140)	0	0	3.550	3.286	JJ	900	2,137	12/03/2019	07/15/2024	
92840V-AE-2.	VISTRA OPERATIONS CO LLC 144A				2 C FE	1,146,552	113.5020	1,276,901	1,125,000	1,144,195	0	(1,856)	0	0	4.300	4.097	JJ	22,306	50,260	03/05/2020	07/15/2029	
92840V-AF-9.	VISTRA OPERATIONS CO LLC 144A				3 A FE	909,250	106.0000	937,040	884,000	906,292	0	(2,958)	0	0	5.000	4.268	JJ	18,539	26,056	08/17/2020	07/31/2027	
92840V-AG-7.	VISTRA OPERATIONS CO LLC 144A				2 C FE	109,768	110.2690	121,295	110,000	109,801	0	29	0	0	3.700	3.768	JJ	1,707	2,883	11/06/2019	01/30/2027	
928668-AP-7.	VOLKSWAGEN GROUP AMER FIN LLC				2 A FE	214,179	103.0530	221,563	215,000	214,754	0	274	0	0	4.000	4.179	MN	1,171	8,600	11/07/2018	11/12/2021	
	VOLKSWAGEN GROUP AMER FIN LLC																					
928668-AT-9.	144A				2 A FE	1,346,733	116.5400	1,573,286	1,350,000	1,347,624	0	426	0	0	4.625	4.720	MN	8,325	62,451	11/07/2018	11/13/2025	
	WASTE CONNECTIONS INC SER																					
C9716#-AH-2.	2015				2 A FE	3,000,000	108.4560	3,253,689	3,000,000	3,000,000	0	0	0	0	3.410	3.439	FA	37,226	102,300	08/01/2015	08/20/2025	
94403*-BA-3.	WAWA INC.				2 B PL	2,000,000	106.2150	2,124,305	2,000,000	2,000,000	0	0	0	0	3.640	3.673	AO	14,964	72,800	10/01/2013	10/17/2023	
94403*-BB-1.	WAWA INC.				2 B PL	2,000,000	109.9630	2,199,260	2,000,000	2,000,000	0	0	0	0	3.790	3.826	AO	15,581	75,800	10/01/2013	10/17/2025	
95000U-2B-8.	WELLS FARGO & CO				2 A FE	2,001,225	103.5120	2,094,045	2,023,000	2,014,815	0	5,031	0	0	2.625	2.915	JJ	23,454	53,104	04/02/2018	07/22/2022	
95000U-2F-9.	WELLS FARGO & CO				1 F FE	506,880	110.8960	532,299	480,000	503,597	0	(3,283)	0	0	3.196	2.247	JD	597	15,341	03/09/2020	06/17/2027	
95000U-2J-1.	WELLS FARGO & CO				2 A FE	200,000	106.1060	212,213	200,000	200,000	0	0	0	0	2.572	2.589	FA	2,000	2,572	02/04/2020	02/11/2031	
949746-SH-5.	WELLS FARGO & CO NEW				2 A FE	420,451	110.7970	487,506	440,000	424,631	0	2,332	0	0	3.000	3.707	AO	2,493	13,200	03/06/2019	10/23/2026	
94974B-FC-9.	WELLS FARGO CO MTN BE				2 A FE	672,747	103.6760	694,629	670,000	670,868	0	(705)	0	0	3.500	3.416	MS	7,361	23,450	04/03/2018	03/08/2022	
94974B-GA-2.	WELLS FARGO CO MTN BE				2 A FE	1,957,640	109.5210	2,190,425	2,000,000	1,972,970	0	6,718	0	0	3.300	3.729	MS	20,533	66,000	08/29/2018	09/09/2024	
94974B-GP-9.	WELLS FARGO CO MTN BE				2 A FE	2,272,409	112.3340	2,415,183	2,150,000	2,251,648	0	(19,942)	0	0	3.550	2.503	MS	19,505	76,325	12/16/2019	09/29/2025	
	WELLSPAN HEALTH OBLIGATED																					
98665#-AA-4.	GROUP				1 E	1,000,000	103.9530	1,039,531	1,000,000	1,000,000	0	0	0	0	3.350	3.378	JD	11,074	0	09/02/2020	06/01/2050	
	WELLSPAN HEALTH OBLIGATED																					
98665#-AB-2.	GROUP				1 D FE	2,000,000	97.7590	1,955,188	2,000,000	2,000,000	0	0	0	0	2.880	2.901	JD	4,960	0	11/30/2020	06/01/2044	
95040Q-AK-0.	WELLTOWER INC.				2 A FE	54,941	109.9580	60,477	55,000	54,949	0	8	0	0	2.700	2.735	FA	561	986	12/09/2019	02/15/2027	
95081Q-AN-4.	WESCO DISTR INC 144A				3 C FE	300,000	109.9830	329,949	300,000	300,000	0	0	0	0	7.125	7.252	JD	950	10,866	05/29/2020	06/15/2025	
95081Q-AP-9.	WESCO DISTR INC 144A				3 C FE	354,017	113.7290	375,306	330,000	353,531	0	(486)	0	0	7.250	5.063	JD	1,063	12,162	12/02/2020	06/15/2028	
955278-A#-3.	WEST PENN POWER COMPANY				1 F	3,000,000	102.5270	3,075,813	3,000,000	3,000,000	0	0	0	0	3.340	3.368	AO	22,267	100,200	04/02/2012	04/11/2022	
958102-AM-7.	WESTERN DIGITAL CORP.			1	3 A FE	278,521	110.5000	321,555	291,000	281,596	0	1,524	0	0	4.750	5.569	FA	5,222	13,823	04/11/2019	02/15/2026	
958667-AC-1.	WESTERN GAS PARTNERS L P				3 B FE	405,000	111.9810	503,915	450,000	407,036	0	2,036	0	0	5.050	6.560	FA	9,469	10,024	05/27/2020	02/01/2030	
958254-AB-0.	WESTERN GAS PARTNERS LP			1	3 B FE	379,262	102.7980	395,772	385,000	380,457	405	2,191	0	0	4.000	5.113	JJ	7,700	10,900	05/08/2020	07/01/2022	
958254-AE-4.	WESTERN GAS PARTNERS LP				3 B FE	114,938	102.0000	127,500	125,000	116,066	0	1,129	0	0	3.950	5.893	JD	411	4,938	05/11/2020	06/01/2025	
958254-AD-6.	WESTERN MIDSTREAM OPER LP				3 B FE	122,188	101.1270	126,409	125,000	122,191	0	4	0	0	5.450	5.703	AO	1,703	0	12/09/2020	04/01/2044	
958667-AB-3.	WESTERN MIDSTREAM OPER LP				3 B FE	194,000	103.0570	206,114	200,000	194,372	0	372	0	0	4.100	4.927	FA	3,417	0	09/14/2020	02/01/2025	
960386-AL-4.	WESTINGHOUSE AIR BRAKE			1	2 C FE	995,700	109.7770	1,097,771	1,000,000	997,148	0	430	0	0	3.450	3.535	MN	4,408	34,500	06/26/2017	11/15/2026	
962166-BY-9.	WEYERHAEUSER CO MTN BE				2 B FE	1,083,170	118.4220	1,302,646	1,100,000	1,084,215	0	1,045	0	0	4.000	4.232	AO	9,289	23,833	03/26/2020	04/15/2030	
962178-AN-9.	WEYERHAEUSER REAL ESTATE CO			1	3 C FE	130,500	109.1500	130,980	120,000	128,600	0	(1,901)	0	0	5.875	3.682	JD	313	7,050	03/04/2020	06/15/2024	
96926J-AE-7.	WILLIAM CARTER CO 144A				3 B FE	672,500	106.1990	690,290	650,000	669,503	0	(2,997)	0	0	5.500	4.588	MN	4,568	18,272	06/08/2020	05/15/2025	
969457-BU-3.	Williams Cos Inc Del				2 C FE	639,776	105.9320	688,561	650,000	644,863	0	2,368	0	0	3.700	4.150	JJ	11,090	24,050	10/19/2018	01/15/2023	
96950F-AL-8.	WILLIAMS PARTNERS L P				2 B FE	819,664	110.2520	882,013	800,000	810,866	0	(3,856)	0	0	4.500	3.989	MN	4,600	36,000	08/28/2018	11/15/2023	
970648-AF-8.	WILLIS NORTH AMER INC			1	2 B FE	456,876	109.1910	496,818	455,000	455,972	0	(269)	0	0	3.600	3.564	MN	2,093	16,380	06/26/2017	05/15/2024	
970648-AG-6.	WILLIS NORTH AMER INC				2 B FE	173,940	120.5300	210,927	175,000	174,139	0	91	0	0	4.500	4.629	MS	2,319	7,875	10/03/2018	09/15/2028	
	WINDSTREAM ESCROW LLC/																					
97382W-AA-1.	WINDST144A				4 C FE	465,206	100.7000	468,255	465,000	465,199	0	(8)	0	0	7.750	7.889	FA	12,613	0	10/13/2020	08/15/2028	
976826-BN-6.	WISCONSIN PWR & LT CO																					



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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
983133-AB-5.	WYNN RESORTS FIN LLC / WYNN 144A				4 A FE	477,281	108.3750	487,688	450,000	475,551	0	(1,731)	0	0	7.750	5.763	A0	7,363	8,767	11/12/2020	04/15/2025
983793-AD-2.	XPO LOGISTICS INC 144A			1,2	3 C FE	347,398	100.3250	347,125	346,000	346,000	0	(297)	0	0	6.500	6.606	JD	1,000	22,490	12/18/2018	06/15/2022
983793-AF-7.	XPO LOGISTICS INC 144A			1,2	3 C FE	10,025	101.7500	10,175	10,000	10,007	0	(10)	0	0	6.125	6.108	MS	204	613	02/15/2019	09/01/2023
983793-AG-5.	XPO LOGISTICS INC 144A				3 C FE	723,860	106.2500	754,375	710,000	718,730	0	(2,975)	0	0	6.750	6.332	FA	18,105	47,925	04/03/2019	08/15/2024
983793-AH-3.	XPO LOGISTICS INC 144A				3 C FE	81,400	107.6140	86,091	80,000	81,203	0	(197)	0	0	6.250	5.830	MN	833	2,542	05/21/2020	05/01/2025
98919V-AA-3.	ZAYO GROUP HLDGS INC 144A				4 B FE	214,683	100.2500	215,538	215,000	214,717	0	34	0	0	4.000	4.065	MS	2,867	4,109	02/21/2020	03/01/2027
98919V-AB-1.	ZAYO GROUP HLDGS INC 144A				5 A FE	948,881	105.7500	999,338	945,000	948,295	0	(586)	0	0	6.125	6.120	MS	19,294	27,654	02/21/2020	03/01/2028
68245X-AC-3.	1011778 B.C. UNLIMITED LIABIL 144A		C	1,2	3 B FE	2,895	102.0000	3,060	3,000	2,940	0	16	0	0	4.250	4.965	JJ	59	145	02/09/2018	05/15/2024
68245X-AM-1.	1011778 B.C. UNLIMITED LIABIL 144A		C		4 B FE	1,081,319	101.3430	1,096,531	1,082,000	1,081,323	0	5	0	0	4.000	4.048	A0	10,339	0	12/01/2020	10/15/2030
68245X-AH-2.	LIABILI 144A		C		3 B FE	99,275	101.5770	111,735	110,000	100,162	0	887	0	0	3.875	5.493	MS	1,255	2,131	03/17/2020	01/15/2028
68245X-AK-5.	LIABILI 144A		C		3 B FE	124,000	107.0000	132,680	124,000	124,000	0	0	0	0	5.750	5.833	A0	1,505	3,723	04/02/2020	04/15/2025
009089-AA-1.	AIR CANADA 2013-1A PTC 144A			4	2 C FE	948,350	96.3450	898,510	932,596	943,098	0	(1,258)	0	0	4.125	3.901	MN	4,916	38,470	06/26/2017	11/15/2026
C0445#-AM-8.	ARC RESOURCES LTD		D		2 C	2,400,000	104.4930	2,507,827	2,400,000	2,400,000	0	0	0	0	3.810	3.846	FA	32,512	91,440	08/01/2012	08/23/2024
001940-AC-9.	ATS AUTOMATION TOOLING SYS 144A		C		4 B FE	100,375	101.7500	101,750	100,000	100,372	0	(3)	0	0	4.125	4.083	JD	23	0	12/14/2020	12/15/2028
071734-AD-9.	BAUSCH HEALTH COS INC 144A		C		4 B FE	386,000	109.9200	401,208	365,000	384,733	0	(1,267)	0	0	7.000	5.575	JJ	11,781	4,550	09/17/2020	01/15/2028
071734-AH-0.	BAUSCH HEALTH COS INC 144A		C		4 B FE	43,000	103.0540	44,313	43,000	43,000	0	0	0	0	5.000	5.063	JJ	902	1,254	12/17/2019	01/30/2028
071734-AJ-6.	BAUSCH HEALTH COS INC 144A		C		4 B FE	534,875	105.0000	570,150	543,000	535,133	0	258	0	0	5.250	5.529	JJ	11,957	1,317	08/11/2020	01/30/2030
071734-AK-3.	BAUSCH HEALTH COS INC 144A		C		4 B FE	1,295,788	108.6250	1,384,969	1,275,000	1,294,167	0	(1,621)	0	0	6.250	5.973	FA	30,104	17,487	08/11/2020	02/15/2029
071734-AM-9.	BAUSCH HEALTH COS INC 144A		C		4 B FE	250,000	102.8200	257,050	250,000	250,000	0	0	0	0	5.000	5.063	FA	972	0	11/18/2020	02/15/2029
071734-AL-1.	BAUSCH HEALTH COS INC 144AA		C		4 B FE	604,304	104.4720	626,832	600,000	604,263	0	(41)	0	0	5.250	5.196	FA	2,450	0	12/01/2020	02/15/2031
097751-BF-7.	BOMBARDIER INC 144A		C	1	5 B FE	317,250	97.7500	439,875	450,000	346,264	0	28,777	135,546	0	6.125	21.564	JJ	12,709	27,563	11/19/2018	01/15/2023
097751-BJ-9.	BOMBARDIER INC 144A		C		5 B FE	32,250	98.1650	42,211	43,000	34,915	0	2,686	10,126	0	6.000	19.715	A0	545	2,580	02/28/2020	01/15/2022
097751-BT-7.	BOMBARDIER INC 144A		C		5 B FE	588,603	91.9440	810,946	882,000	606,946	0	18,773	272,925	0	7.875	16.526	A0	14,663	69,458	02/06/2020	04/15/2027
11271L-AE-2.	BROOKFIELD FIN INC		C		1 G FE	2,197,616	119.7560	2,634,642	2,200,000	2,197,757	0	141	0	0	4.350	4.411	A0	20,203	49,445	04/09/2020	04/15/2030
11283Y-AB-6.	144A		C		4 A FE	1,432,365	106.3750	1,633,920	1,536,000	1,439,244	0	6,879	0	0	6.250	7.600	MS	28,267	48,000	05/20/2020	09/15/2027
124765-F*-4.	CAE INC		C		2 C PL	2,000,000	116.3250	2,326,504	2,000,000	2,000,000	0	0	0	0	4.470	4.520	MS	26,820	89,400	03/13/2019	03/13/2029
136385-AT-8.	CANADIAN NAT RES LTD		C		2 B FE	295,416	108.9100	326,731	300,000	297,110	0	804	0	0	3.800	4.158	A0	2,407	11,400	11/05/2018	04/15/2024
13648T-AA-5.	CANADIAN PAC RY CO		C		2 A FE	254,495	104.9470	267,615	255,000	254,533	0	38	0	0	2.050	2.083	MS	1,684	2,614	03/03/2020	03/05/2030
14739L-AA-0.	CASCADES INC 144A		C		3 C FE	125,250	105.6250	132,031	125,000	125,201	0	(44)	0	0	5.125	5.145	JJ	2,954	4,075	11/15/2019	01/15/2026
14739L-AB-8.	CASCADES INC 144A		C		3 C FE	332,353	106.2810	345,414	325,000	331,757	0	(596)	0	0	5.375	4.867	JJ	8,055	5,197	08/10/2020	01/15/2028
22576C-E#-4.	CRESCENT POINT ENERGY		C		3 B	2,000,000	101.7800	2,035,600	2,000,000	2,000,000	0	0	0	0	3.780	3.816	JD	3,990	75,600	06/01/2013	06/12/2023
29163V-AC-7.	EMPIRE COMMUNITIES CORPORATON144A		C		4 C FE	50,000	105.3860	52,693	50,000	50,000	0	0	0	0	7.000	7.123	JD	88	0	12/08/2020	12/15/2025
335934-AK-1.	FIRST QUANTUM MINERALS LTD 144A		C	1,2	5 A FE	200,640	103.0680	206,135	200,000	200,239	0	(176)	0	0	7.250	7.276	A0	3,625	14,500	08/10/2018	04/01/2023
349553-AM-9.	FORTIS INC		C	1,2	2 C FE	112,761	110.0680	136,484	124,000	115,461	0	1,275	0	0	3.055	4.471	A0	915	3,788	10/29/2018	10/04/2026
36485M-AK-5.	GARDA WORLD SECURITY CORP 144A		C		4 A FE	591,888	101.0000	599,940	594,000	592,005	0	117	0	0	4.625	4.742	FA	10,378	14,881	06/29/2020	02/15/2027
362438-AA-1.	GW HONOS SEC CORP 144A		C	1,2	5 A FE	353,458	104.0000	358,800	345,000	350,468	45	(1,156)	0	0	8.750	8.436	MN	3,857	28,000	10/27/2020	05/15/2025
443628-AH-5.	HUDBAY MINERALS INC 144A		C		4 B FE	175,000	107.7500	188,563	175,000	175,000	0	0	0	0	6.125	6.219	A0	2,918	0	09/09/2020	04/01/2029
450913-AF-5.	IAMGOLD CORP 144A		C		4 B FE	426,313	101.5000	431,375	425,000	426,298	0	(15)	0	0	5.750	5.768	A0	6,652	0	12/03/2020	10/15/2028
559222-AV-6.	MAGNA INTL INC		C		1 G FE	243,944	107.5690	263,543	245,000	243,997	0	53	0	0	2.450	2.515	JD	267	3,001	06/08/2020	06/15/2030
575385-AD-1.	MASONITE INTL CORP NEW 144A		C		3 C FE	213,250	107.3750	214,750	200,000	212,660	0	(590)	0	0	5.375	3.486	FA	4,479	0	10/28/2020	02/01/2028
57701R-AM-4.	MATTAMY GROUP CORP 144A		C		4 A FE	581,750	106.0000	689,000	650,000	584,976	0	3,226	0	0	4.625	6.155	MS	10,021	14,697	05/19/2020	03/01/2030
552704-AC-2.	MEG ENERGY CORP 144A		D		4 C FE	172,625	101.0000	176,750	175,000	172,805	0	180	0	0	7.000	7.583	MS	3,097	6,125	09/11/2020	03/31/2024
552704-AE-8.	MEG ENERGY CORP 144A		C		4 C FE	514,813	103.2500	593,688	575,000	517,647	0	2,834	0	0	7.125	9.532	FA	17,070	0	09/10/2020	02/01/2027
58518N-ZB-7.	MEGLOBAL CANADA ULC 144A		C		2 B FE	1,416,933	112.5000	1,549,125	1,377,000	1,412,604	0	(4,329)	0	0	5.000	4.393	MN	8,224	34,425	05/27/2020	05/18/2025
C5864@-AG-4.	MULLEN GROUP LTD		C		3 C	2,000,000	98.3800	1,967,600	2,000,000	1,967,600	51,885	0	0	0	3.840	3.877	A0	14,720	76,800	10/22/2014	10/22/2024
644535-AH-9.	NEW GOLD INC CDA 144A		C		5 A FE	389,000	110.5000	429,845	389,000	389,000	0	0	0	0	7.500	7.641	JJ	15,155	0	06/10/2020	07/15/2027
65548P-AE-6.	NORBORD INC 144A		C	1,2	3 A FE	509,853	108.5000	524,055	483,000	496,956	0	(6,381)	0	0	6.250	4.809	A0	6,373	30,188	09/24/2019	04/15/2023
66977W-AN-9.	NOVA CHEMICALS CORP		C	1,2	3 C FE	44,494	100.5000	45,225	45,000	44,730	0	95	0	0	5.250	5.578	FA	984	2,363	05/22/2018	08/01/2023



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
66977W-AQ-2	NOVA CHEMICALS CORP 144A	.C			.3 C FE	1,192,658	104.1250	1,256,789	1,207,000	1,196,872	.0	2,233	0	.0	4.875	5.216	JD	4,903	46,654	06/09/2020	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 144A	.C			.3 C FE	357,871	106.5520	399,570	375,000	361,195	.0	1,520	0	.0	5.250	6.039	JD	1,641	17,929	10/28/2020	06/01/2027
67077W-AJ-7	NUTRIEN LTD	.C			.2 B FE	310,333	104.0040	332,812	320,000	315,528	.0	2,418	0	.0	3.150	4.024	AO	2,520	10,080	10/19/2018	10/01/2022
683715-AC-0	OPEN TEXT CORP 144A	.C			.3 B FE	279,239	104.0000	289,120	278,000	279,033	.0	(206)	0	.0	3.875	3.813	FA	4,070	5,296	02/05/2020	02/15/2028
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144	.C			.4 A FE	172,825	107.2500	182,325	170,000	172,227	.0	(344)	0	.0	6.250	6.051	MN	1,358	10,625	03/19/2019	05/15/2026
70137T-AP-0	PARKLAND FUEL CORP 144A	.C			.3 B FE	213,531	108.1230	230,302	213,000	213,415	.0	(78)	0	.0	5.875	5.910	JJ	5,770	12,688	06/26/2019	07/15/2027
74819R-AP-1	QUEBECOR MEDIA INC.	.C		1	.3 C FE	700,081	108.0000	723,600	670,000	681,428	.0	(5,249)	0	.0	5.750	4.928	JD	1,712	38,525	11/25/2019	01/15/2023
86828L-AA-0	SUPERIOR PLUS LP / SUPERIOR 144A	.C			.3 C FE	617,250	106.8750	641,250	600,000	615,026	.0	(2,224)	0	.0	7.000	6.297	JJ	19,367	21,000	05/27/2020	07/15/2026
878742-AW-5	TECK RESOURCES LTD	.C		1,2	.2 C FE	31,030	127.8480	37,076	29,000	30,900	.0	(50)	0	.0	6.250	5.779	JJ	836	1,813	04/05/2018	07/15/2041
878742-AS-4	TECK RESOURCES LTD GTD SR NT 6%40	.C			.2 C FE	319,465	125.2950	388,413	310,000	318,819	.0	(247)	0	.0	6.000	5.845	FA	7,027	18,600	08/13/2018	08/15/2040
87952V-AM-8	TELESAT CDA / TELESAT LLC 144A	.C			.4 C FE	526,530	104.5000	545,490	522,000	525,552	.0	(813)	0	.0	6.500	6.396	AO	7,163	34,307	10/18/2019	10/15/2027
91911X-AV-6	VALEANT PHARMACEUTICALS 144A	.C		1,2	.4 B FE	191,458	111.5000	205,160	184,000	188,675	.0	(1,220)	0	.0	9.250	8.527	AO	4,255	17,020	08/06/2018	04/01/2026
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	.C		1,2	.3 B FE	522,983	103.6290	538,871	520,000	521,376	.0	(698)	0	.0	5.500	5.419	MN	4,767	28,600	04/22/2019	11/01/2025
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	.C		1,2	.4 B FE	973,283	111.2170	1,010,963	909,000	964,971	.0	(6,127)	0	.0	8.500	6.340	JJ	32,408	39,015	12/22/2020	01/31/2027
91831A-AC-5	VRX ESCROW CORP 144A	.C			.4 B FE	1,925,936	103.0660	2,010,818	1,951,000	1,939,649	.0	5,312	0	.0	6.125	6.405	AO	25,228	88,874	08/05/2020	04/15/2025
98462V-C#-5	YAMANA GOLD INC	.C			.2 C	3,000,000	105.2980	3,158,931	3,000,000	3,000,000	.0	0	0	.0	4.780	4.837	JD	8,365	143,400	06/01/2013	06/10/2023
00458*-AF-6	AQUASURE FINANCE PTY. LTD	.C			.1 G FE	1,924,478	116.1930	2,236,112	1,924,478	1,924,478	.0	0	0	.0	4.320	4.367	JJ	39,028	83,137	01/15/2019	01/12/2034
00697#-AB-2	AUSGRID FINANCE PTY LTD	.C			.2 A FE	3,000,000	110.2600	3,307,810	3,000,000	3,000,000	.0	0	0	.0	3.600	3.632	AO	27,000	108,000	09/06/2017	10/01/2029
Q0832*-AB-2	AUSTRALIA PACIFIC AIRPORTS PTY LIM	.C			.2 A	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	.0	0	0	.0	4.470	4.520	MS	26,323	89,978	09/01/2011	09/15/2021
Q1629#-AN-7	BRISBANE AIRPORT CORP PTY LTD	.C			.2 B	1,000,000	106.4120	1,064,122	1,000,000	1,000,000	.0	0	0	.0	3.820	3.856	JD	1,698	38,200	06/15/2017	06/15/2027
20557#-AF-8	COMPUTERSHARE LTD	.C			.2 B	1,000,000	111.7440	1,117,435	1,000,000	1,000,000	.0	0	0	.0	4.220	4.265	MN	4,806	42,200	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LTD	.C			.2 B	2,000,000	114.9850	2,299,703	2,000,000	2,000,000	.0	0	0	.0	4.360	4.408	MN	9,931	87,200	11/20/2018	11/20/2028
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD	.C			.2 B FE	2,000,000	107.8360	2,156,711	2,000,000	2,000,000	.0	0	0	.0	3.770	3.806	MS	19,688	75,400	09/27/2017	09/27/2032
Q1297#-AL-2	CSL LTD	.C			.1 G	3,000,000	112.8210	3,384,617	3,000,000	3,000,000	.0	0	0	.0	3.470	3.500	AO	25,158	104,100	10/04/2017	10/04/2032
12656*-AG-7	CSLB HOLDINGS INC	.C			.1 G	2,000,000	104.7980	2,095,970	2,000,000	2,000,000	.0	0	0	.0	3.200	3.226	MS	16,889	64,000	03/13/2013	03/26/2023
Q3300*-AC-7	DULUXGROUP LTD	.D			.2 C	1,000,000	113.1370	1,131,371	1,000,000	1,000,000	.0	0	0	.0	4.230	4.275	MS	12,103	42,270	09/18/2014	09/18/2026
Q5664#-AA-2	LONSDALE FINANCE PTY LTD 144A	.C			.2 B FE	2,000,000	112.1310	2,242,622	2,000,000	2,000,000	.0	0	0	.0	4.190	4.234	AO	20,717	83,800	10/01/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD 144A	.C			.2 B FE	1,000,000	112.9120	1,129,119	1,000,000	1,000,000	.0	0	0	.0	4.270	4.316	AO	10,556	42,700	10/01/2018	10/01/2030
603051-AA-1	MINERAL RES LTD 144A	.C			.3 C FE	324,780	110.6250	352,894	319,000	324,280	.0	(500)	0	.0	8.125	7.835	MN	4,320	23,156	07/10/2020	05/01/2027
Q6518@-AF-9	NSW ELECTRICITY NETWORKS FINANCE	.C			.2 B FE	3,000,000	110.5830	3,317,499	3,000,000	3,000,000	.0	0	0	.0	3.650	3.683	AO	22,813	109,500	10/16/2017	10/16/2029
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A	.C			.2 A FE	1,289,240	100.5620	1,206,746	1,200,000	1,202,981	.0	(20,568)	0	.0	5.125	3.393	FA	22,038	61,500	06/26/2017	02/22/2021
961214-DZ-3	WESTPAC BKG CORP	.C			.1 D FE	1,744,529	107.9970	1,884,553	1,745,000	1,744,767	.0	93	0	.0	3.650	3.689	MN	8,138	63,693	05/08/2018	05/15/2023
980888-AF-8	WOOLWORTHS LTD 144A	.C		1	.2 B FE	1,482,107	101.1150	1,502,564	1,486,000	1,485,864	.0	467	0	.0	4.550	4.635	AO	14,837	67,613	04/05/2011	04/12/2021
067316-AE-9	BACARDI LTD 144A	.C			.2 C FE	986,980	111.6360	1,116,356	1,000,000	990,614	.0	1,892	0	.0	4.450	4.745	MN	5,686	44,500	01/14/2019	05/15/2025
M1995Y-AG-1	CBQ FINANCE LTD 5% GTD SNR 24/05/2	.C			.2 A FE	2,389,860	108.3440	2,538,494	2,343,000	2,367,438	.0	(9,439)	0	.0	5.000	4.588	MN	12,040	117,150	07/18/2018	05/24/2023
44962L-AG-2	IHS MARKIT LTD	.C		1,2	.3 A FE	247,783	108.7300	271,825	250,000	248,742	.0	451	0	.0	4.125	4.380	FA	4,297	10,313	10/26/2018	08/01/2023
44962L-AH-0	IHS MARKIT LTD	.C			.3 A FE	1,246,075	109.0780	1,363,475	1,250,000	1,247,341	.0	736	0	.0	3.625	3.727	MN	7,552	45,313	04/03/2019	05/01/2024
629571-AA-8	NABORS INDS LTD 144A	.C			.5 A FE	246,363	70.1170	312,021	445,000	257,397	.0	11,035	79,200	.0	7.250	23.685	JJ	14,877	16,579	06/25/2020	01/15/2026
62886H-AP-6	NCL CORP LTD 144A	.C			.5 A FE	144,566	95.0000	216,600	228,000	150,947	.0	6,504	60,055	.0	3.625	15.970	JD	367	7,215	09/03/2020	12/15/2024
62886H-AR-2	NCL CORP LTD 144A	.C			.4 A FE	280,710	120.0000	336,000	280,000	280,594	.0	(116)	0	.0	12.250	12.530	MN	4,383	17,245	05/07/2020	05/15/2024
62886H-AY-7	NCL CORP LTD 144A	.C			.4 A FE	372,000	117.0000	435,240	372,000	372,000	.0	0	0	.0	10.250	10.513	FA	16,947	.0	07/16/2020	02/01/2026
62886H-BA-8	NCL CORP LTD 144A	.C			.4 B FE	65,000	105.1820	68,368	65,000	65,000	.0	0	0	.0	5.875	5.961	MS	138	.0	12/15/2020	03/15/2026
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	.C			.2 B FE	769,910	97.0340	747,079	769,911	769,909	.0	0	0	.0	3.970	4.043	MON	1,358	30,542	08/14/2017	08/15/2042
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJ 144A	.C			.2 C FE	870,000	111.4760	969,840	870,000	870,000	.0	0	0	.0	4.850	4.909	AO	9,025	.0	10/06/2020	10/14/2038
92676X-AC-1	VIKING CRUISES LTD 144A	.C		1,2	.5 B FE	491,520	98.0000	752,640	768,000	518,994	.0	26,313	292,351	.0	6.250	17.793	MN	6,133	48,000	08/01/2019	05/15/2025



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92676X-AD-9.	VIKING CRUISES LTD 144A	.C.		1,2	5 B FE	41,869		97,7980	55,000	42,096	0	228	0	0	5.875	11.192	MS	951	0	10/28/2020	09/15/2027
05401A-AB-7.	AVOLON HLDGS FDG LTD	.C.			2 C FE	237,000		106.9780	237,000	237,000	0	0	0	0	5.125	5.191	A0	2,566	12,146	09/06/2018	10/01/2023
05401A-AD-3.	AVOLON HLDGS FDG LTD 144A	.C.			2 C FE	63,000		108.7620	63,000	63,000	0	0	0	0	5.250	5.319	MN	423	3,308	02/14/2019	05/15/2024
175011-84-0.	COUNTRY GARDEN HLD 5.125% GTD SNR	.C.			2 C FE	1,506,308		104.7750	1,500,000	1,505,131	0	(1,176)	0	0	5.125	5.065	JJ	35,021	38,438	05/26/2020	01/17/2025
40052X-AB-6.	GRUPOSURA FINANCE 144A	.C.		1	2 C FE	1,272,405		114.0290	1,287,000	1,278,228	0	1,375	0	0	5.500	5.730	A0	12,191	70,785	04/26/2016	04/29/2026
646747-AB-0.	HUTCHISON WHAMPOA 144A	.C.			1 F FE	1,013,950		109.4890	1,000,000	1,006,030	0	(1,448)	0	0	3.625	3.485	A0	6,142	36,250	01/21/2015	10/31/2024
203326-28-5.	LONGFOR GROUP HLDG 3.95% SNR 16/09	.C.			2 C FE	986,748		108.2500	952,000	984,184	0	(2,564)	0	0	3.950	3.527	MS	10,968	37,604	03/05/2020	09/16/2029
65504L-AG-2.	NOBLE HOLD INT LTD	.C.		1	6 FE	1,750		1.8550	350,000	1,750	23,090	357	147,696	0	6.050	4,870.250	MS	0	3,719	08/08/2018	03/01/2041
70014L-AG-8.	PARK AEROSPACE HLDGS LTD 144A	.C.		1	2 C FE	72,990		104.9510	72,000	72,479	0	(277)	0	0	5.250	4.877	FA	1,428	3,780	02/14/2019	08/15/2022
6781A6-AC-7.	SAUDI ELECTRIC CO. 4% SUK	.C.			1 G FE	1,069,943		108.1880	1,060,000	1,065,689	0	(1,607)	0	0	4.000	3.860	A0	9,901	42,400	04/06/2018	04/08/2024
81180W-AT-8.	SEAGATE HDD CAYMAN	.C.		1,2	3 A FE	115,926		108.6200	118,000	116,664	0	377	0	0	4.875	5.338	MS	1,918	5,753	02/21/2019	03/01/2024
822538-AE-4.	SHELF DRILLING HLDGS LTD 144A	.C.		1,2	5 B FE	67,940		46.0000	172,000	70,611	0	8,326	84,789	0	8.250	40.810	FA	5,361	14,190	08/08/2018	02/15/2025
175917-90-5.	SHIMAO PROPERTY HOLDINGS LTD CALLA	.C.			2 C FE	1,022,000		105.2810	1,000,000	1,018,681	0	(3,319)	0	0	5.200	4.595	JJ	21,811	26,000	05/27/2020	01/30/2025
830867-AA-5.	SKYMILES IP LTD & DELTA AIR 144A	.C.			2 B FE	101,000		106.8860	101,000	101,000	0	0	0	0	4.500	4.577	JAJO	1,237	0	09/16/2020	10/20/2025
830867-AB-3.	SKYMILES IP LTD & DELTA AIR 144A	.C.			2 B FE	84,000		109.1510	84,000	84,000	0	0	0	0	4.750	4.835	JAJO	1,086	0	09/16/2020	10/20/2028
893830-BL-2.	TRANSOCEAN INC 144A	.C.			6 FE	105,000		47.1250	375,000	107,879	0	9,245	276,366	0	8.000	43.886	FA	12,500	16,167	01/08/2020	02/01/2027
89385A-AA-3.	TRANSOCEAN SENTRY LTD 144A	.C.			5 A FE	99,121		91.0000	147,942	100,911	0	1,942	48,565	0	5.375	43.227	MN	1,016	7,952	05/15/2019	05/15/2023
91911T-AP-8.	VALE OVERSEAS LTD	.C.		1	2 C FE	2,546,844		124.0000	2,833,400	2,474,973	0	(29,141)	0	0	6.250	4.607	FA	55,935	142,813	12/18/2018	08/10/2026
91911T-AQ-6.	VALE OVERSEAS LTD	.C.			2 C FE	272,734		111.2510	305,940	272,825	0	91	0	0	3.750	3.887	JJ	4,956	0	07/06/2020	07/08/2030
98313R-AG-1.	WYNN MACAU LTD 144A	.C.			4 A FE	200,000		104.0000	200,000	200,000	0	0	0	0	5.500	5.576	JJ	5,867	0	06/12/2020	01/15/2026
151191-BL-6.	CELULOSA ARAUCO Y CONSTITUCION 144	.C.			2 C FE	779,584		115.4010	785,000	779,675	0	77	0	0	5.150	5.263	JJ	17,069	30,321	10/24/2019	01/29/2050
192714-AD-5.	COLBUN SA 144A	.C.			2 B FE	1,014,015		107.8750	1,086,301	1,007,000	0	(513)	0	0	3.150	3.090	MS	10,133	15,860	03/06/2020	03/06/2030
29081P-AF-2.	EMBOTELLADORA ANDINA S A 144A	.C.			2 B FE	1,512,072		112.2500	1,683,750	1,511,866	0	(206)	0	0	3.950	3.942	JJ	26,333	29,625	01/31/2020	01/21/2050
29245V-AA-3.	EMPRESA NACIONAL DE TELE 144A	.C.		1	2 C FE	1,690,550		108.0010	1,700,000	1,696,132	0	895	0	0	4.875	5.002	A0	14,043	82,875	02/28/2014	10/30/2024
P37110-AJ-5.	EMPRESA NACIONAL DEL PETROLEO	.C.			2 C FE	1,228,104		109.8760	1,396,524	1,271,000	0	6,744	0	0	4.375	5.105	A0	9,422	55,606	11/29/2018	10/30/2024
P37110-AK-2.	EMPRESA NACIONAL DEL PETROLEO	.C.			2 C FE	1,015,335		109.2940	981,000	1,011,381	0	(3,954)	0	0	3.750	3.167	FA	14,919	18,394	03/11/2020	08/05/2026
P3762T-AA-9.	ENGIE ENERGIA CHILE SA	.C.			2 B FE	972,500		108.3750	932,000	970,552	0	(1,948)	0	0	3.400	2.887	JJ	13,467	15,844	06/30/2020	01/28/2030
P58072-AS-1.	INVERSIONES CMPC	.C.			2 C FE	1,928,175		112.0000	2,144,800	1,927,491	0	(684)	0	0	3.850	3.798	JJ	34,406	36,864	06/04/2020	01/13/2030
05968L-AM-4.	BANCOLOMBIA S A	.C.			2 C FE	1,093,837		104.0010	1,144,011	1,094,917	0	1,080	0	0	3.000	3.146	JJ	13,933	16,500	01/24/2020	01/29/2025
279158-AC-3.	ECOPETROL S A	.C.		1	2 C FE	919,513		111.6510	949,034	879,660	0	(10,068)	0	0	5.875	4.548	MS	14,288	49,938	06/26/2017	09/18/2023
279158-AN-9.	ECOPETROL S A	.C.			2 C FE	2,476,048		129.1000	2,289,000	2,466,864	0	(9,184)	0	0	6.875	5.896	A0	27,102	78,684	05/26/2020	04/29/2030
29246B-AF-5.	EMPRESAS PUBLICAS DE MEDELLIN 144A	.C.			2 C FE	385,913		107.3760	390,000	386,059	0	146	0	0	4.375	4.551	FA	7,868	0	07/08/2020	02/15/2031
680617-AC-1.	OLEODUCTO CENT S A 144A	.C.			2 C FE	1,201,911		108.5510	1,197,000	1,201,613	0	(297)	0	0	4.000	3.970	JJ	22,211	0	07/17/2020	07/14/2027
89387Y-AC-5.	TRANSPORTADORA DE GAS INTL 144A	.C.			2 C FE	1,350,000		118.0010	1,350,000	1,350,000	0	0	0	0	5.550	5.627	MN	12,488	74,925	10/17/2018	11/01/2028
864250-AA-6.	SUAM FINANCE BV 144A	.C.		1	2 A FE	2,307,476		109.6260	2,296,000	2,303,838	0	(2,161)	0	0	4.875	4.819	A0	23,008	111,930	06/27/2018	04/17/2024
05581K-AA-9.	BNP PARIBAS 144A	.C.			2 A FE	521,460		114.3990	500,000	513,127	0	(2,484)	0	0	4.375	3.801	MS	5,651	21,875	06/26/2017	09/28/2025
09659W-2K-9.	BNP PARIBAS 144A	.C.			1 G FE	205,288		109.1230	200,000	204,885	0	(403)	0	0	3.052	2.764	JJ	2,849	3,052	01/13/2021	
055780-AA-1.	BPCE S A 144A	.C.			2 A FE	279,858		113.1840	250,000	277,308	0	(2,550)	0	0	5.700	1.708	A0	2,731	7,125	09/24/2020	10/22/2023
05583J-AG-7.	BPCE SR NON PFD MED TM NT 144A	.C.			1 G FE	1,988,040		105.6850	2,000,000	1,990,271	0	2,231	0	0	2.375	2.518	JJ	22,035	23,750	01/06/2020	01/14/2025
654902-AD-7.	NOKIA CORP	.C.		1	3 A FE	395,621		103.3440	406,000	401,967	0	2,651	0	0	3.375	4.131	JD	723	13,703	08/17/2018	06/12/2022
67054K-AA-7.	NUMERICABLE GROUP SA 144A	.C.		1,2	4 B FE	895,440		105.2500	920,938	890,123	0	(6,763)	0	0	7.375	5.392	JJ	29,756	31,344	07/31/2020	05/01/2026
83368R-AV-4.	SOCIETE GENERALE MTN 144A	.C.			2 B FE	272,214		105.9090	285,954	271,831	0	(383)	0	0	2.625	2.463	JJ	3,130	3,544	02/06/2020	01/23/2025
83368J-KG-4.	SOCIETE GENERALE NY 144A	.C.			3 B FE	426,440		102.4030	400,000	409,612	(5,265)	(4,053)	0	0	7.375	6.174	MS	8,850	29,500	08/16/2018	06/01/2024
251526-CC-1.	DEUTSCHE BK AG N Y	.C.			2 C FE	1,000,000		102.8740	1,000,000	1,000,000	0	0	0	0	2.222	2.234	MS	6,357	0	09/10/2020	09/18/2024
251526-BX-6.	DEUTSCHE BK AG N Y BRH	.C.			2 C FE	1,989,903		102.5430	2,050,854	1,997,672	0	2,837	0	0	4.250	4.451	A0	18,181	85,000	04/02/2019	10/14/2021
D2736#-AM-1.	FRITZ DRAXLMAYER GMBH & CO. KG	.D.			2 C PL	500,000		100.0000	500,000	500,000	0	0	0	0	4.440	4.489	A0	5,242	23,450	04/02/2014	04/06/2021



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
225433-AT-8.	CREDIT SUISSE GRP FDG GUERNSEY.	.C.			2.A FE.	270,457	107.6990	296,172	275,000	272,494	0	956	0	0	3.800	4.241	JD	610	10,450	10/25/2018	06/09/2023.
258258-AA-0.	DORIC NIMROD AIR FIN ALPH LTD 144A.	.C.		4.	3.C FE.	293,593	94.5900	265,510	280,695	265,510	(21,904)	(925)	0	0	5.125	4.020	MN	1,239	14,386	06/26/2017	11/30/2024.
Y93541-AE-3.	VANKE PROPERTY HK 5.35% GTD SNR 11.	.C.			2.B FE.	1,288,822	110.5000	1,385,670	1,254,000	1,276,668	0	(6,425)	0	0	5.350	4.790	MS	20,499	67,089	01/25/2019	03/11/2024.
98422H-AA-4.	XIAOMI BEST TIME INTERNATIONAL144A.	.C.			2.B FE.	1,230,110	106.5710	1,332,140	1,250,000	1,231,235	0	1,125	0	0	3.375	3.598	A0	7,266	21,094	05/08/2020	04/29/2030.
00774M-AF-2.	AERCAP IRELAND CAPITAL LIMITED.	.C.		1,2	2.C FE.	997,490	107.1160	1,071,162	1,000,000	998,695	0	484	0	0	4.125	4.224	JJ	20,396	41,250	06/05/2018	07/03/2023.
03969A-AN-0.	ARDAGH PACKAGING 144A.	.C.			3.B FE.	251,250	104.5000	261,250	250,000	251,087	0	(163)	0	0	4.125	4.035	MN	1,318	5,156	05/28/2020	08/15/2026.
03969A-AQ-3.	ARDAGH PACKAGING 144A.	.C.			3.B FE.	630,000	105.5000	664,650	630,000	630,000	0	0	0	0	5.250	5.319	A0	5,604	18,559	04/07/2020	04/30/2025.
03969A-AR-1.	ARDAGH PACKAGING 144A.	.C.			4.B FE.	592,900	104.9810	646,683	616,000	594,462	0	1,562	0	0	5.250	5.982	MN	4,132	14,643	05/26/2020	08/15/2027.
Y0889Y-AA-8.	BHARTI AIRTEL LIMITED 144A.	.C.			2.C FE.	1,000,428	108.7170	1,052,381	968,000	994,058	0	(5,302)	0	0	4.375	3.747	JD	2,470	42,350	10/17/2019	06/10/2025.
29273D-AB-6.	ENDO DESIGNATED ACT CO / ENDO 144A.	.C.			5.B FE.	187,337	111.6250	227,715	204,000	180,320	(6,619)	(398)	0	0	9.500	11.517	JJ	10,551	0	06/16/2020	07/31/2027.
29273D-AC-4.	ENDO DESIGNATED ACT CO / ENDO 144A.	.C.			5.B FE.	127,710	85.0000	168,300	198,000	130,300	0	2,721	31,811	0	6.000	13.804	JD	33	6,402	06/16/2020	06/30/2028.
36164Q-6M-5.	GE CAPITAL INTERNATIONAL FDG. LCPR SR SECD FING DESIGNATED 144A.	.C.		1.	2.B FE.	436,455	110.9870	554,935	500,000	453,267	0	8,132	0	0	3.373	5.669	MN	2,155	16,865	11/13/2018	11/15/2025.
50201D-AA-1.	RELANCE INDUSTRIES LTD.	.C.			4.A FE.	411,000	107.6250	430,500	400,000	410,419	0	(581)	0	0	6.750	6.075	A0	5,700	19,875	10/06/2020	10/15/2027.
Y72596-BU-5.	SHIRE ACQUISITIONS INVTs	.C.		2.	2.A FE.	1,716,600	110.9610	1,886,337	1,700,000	1,694,327	0	1,249	0	0	4.125	4.260	JJ	29,803	70,125	10/06/2016	01/28/2025.
82481L-AD-1.	IRELA.	.C.		1,2	2.B FE.	230,542	111.8680	251,704	225,000	229,490	0	(748)	0	0	3.200	2.824	MS	1,960	7,200	08/02/2019	09/23/2026.
78448T-AD-4.	SMBC AVIATION CAP FIN 144A.	.C.			1.G FE.	307,728	106.7640	320,291	300,000	304,667	0	(1,790)	0	0	4.125	3.489	JJ	5,706	12,375	04/08/2019	07/15/2023.
78448T-AE-2.	SMBC AVIATION CAP FIN 144A.	.C.			1.G FE.	898,812	106.2220	955,997	900,000	899,198	0	226	0	0	3.550	3.611	A0	6,745	31,950	04/08/2019	04/15/2024.
M60170-AV-5.	ISRAEL ELECTRIC CORP LTD	.C.																			
46115H-AW-7.	CALLABLE.	.C.		1.	2.B FE.	2,126,590	112.8750	2,257,500	2,000,000	2,061,991	0	(14,584)	0	0	5.000	4.171	MN	13,611	100,000	10/19/2016	11/12/2024.
606822-AD-6.	INTESA SANPAOLO S P A 144A.	.C.			3.A FE.	395,568	114.4590	457,837	400,000	395,992	0	536	0	0	5.710	6.074	JJ	10,532	22,840	08/21/2018	01/15/2026.
606822-AU-8.	MITSUBISHI UFJ FINL GROUP INC.	.C.			1.G FE.	557,160	114.9750	574,874	500,000	549,767	0	(7,393)	0	0	3.850	1.831	MS	6,417	9,625	03/09/2020	03/01/2026.
606822-AU-8.	MITSUBISHI UFJ FINL GROUP INC.	.C.			1.G FE.	447,788	111.8240	492,028	440,000	445,589	0	(1,226)	0	0	3.777	3.477	MS	5,493	16,619	03/06/2019	03/02/2025.
606822-BA-1.	MITSUBISHI UFJ FINL GROUP INC.	.C.			1.G FE.	1,016,583	108.4150	1,100,414	1,015,000	1,015,867	0	(316)	0	0	3.761	3.761	JJ	16,436	38,174	09/04/2018	07/26/2023.
654744-AA-9.	NISSAN MOTOR CO LTD144A.	.C.			2.C FE.	1,600,000	104.5590	1,672,952	1,600,000	1,600,000	0	0	0	0	3.043	3.066	MS	14,065	0	09/10/2020	09/15/2023.
69832A-AA-4.	PANASONIC CORP 144A.	.C.			2.A FE.	1,300,000	102.7960	1,336,350	1,300,000	1,300,000	0	0	0	0	2.536	2.552	JJ	14,836	32,968	07/10/2019	07/19/2022.
69832A-AB-2.	PANASONIC CORP 144A.	.C.			2.A FE.	375,000	106.7900	400,462	375,000	375,000	0	0	0	0	2.679	2.697	JJ	4,521	10,046	07/10/2019	07/19/2024.
86562M-AQ-3.	SUMITOMO MITSUI FINL GROUP INC.	.C.			1.G FE.	2,238,170	103.6730	2,348,188	2,265,000	2,253,922	0	6,923	0	0	2.784	3.140	JJ	29,602	63,058	09/03/2018	07/12/2022.
86562M-BM-1.	SUMITOMO MITSUI FINL GROUP INC.	.C.			1.G FE.	1,000,000	106.7650	1,067,648	1,000,000	1,000,000	0	0	0	0	2.696	2.714	JJ	12,357	26,960	07/08/2019	07/16/2024.
86562M-BV-1.	SUMITOMO MITSUI FINL GROUP INC.	.C.			1.G FE.	900,000	106.1100	954,991	900,000	900,000	0	0	0	0	2.348	2.362	JJ	9,744	10,566	01/06/2020	01/15/2025.
874060-AY-2.	TAKEDA PHARMACEUTICAL CO LTD.	.C.			2.B FE.	980,000	105.5310	1,034,201	980,000	980,000	0	0	0	0	3.025	3.048	JJ	14,164	0	07/01/2020	07/09/2040.
00687Y-AA-3.	ADIENT GLOBAL HLDGS LTD 144A.	.C.		1,2	4.C FE.	245,401	102.7500	308,250	300,000	257,018	0	5,829	0	0	4.875	8.261	FA	5,525	14,625	12/03/2018	08/15/2026.
03835V-AD-8.	APTIV PLC.	.C.			2.B FE.	395,424	114.5890	458,355	400,000	396,681	0	576	0	0	4.250	4.485	JJ	7,839	17,000	10/04/2018	01/15/2026.
02154C-AE-3.	ALTICE FINANCING S.A. 144A.	.C.		1,2	4.B FE.	311,740	105.5300	342,973	325,000	314,991	0	1,430	0	0	7.500	8.389	JJ	11,240	24,375	08/06/2018	05/15/2026.
02154C-AF-0.	ALTICE FINANCING S.A. 144A.	.C.			4.B FE.	200,000	102.4640	204,927	200,000	200,000	0	0	0	0	5.000	5.063	JJ	4,611	4,806	01/08/2020	01/15/2028.
00191A-AD-8.	ARD FIN S A 144A.	.C.			5.C FE.	858,775	106.7500	902,038	845,000	857,176	0	(1,599)	0	0	6.500	6.174	JD	153	61,028	06/05/2020	06/30/2027.
05351C-AA-5.	AVATION CAPITAL SA CALLABLE MEDIUM.	.D.			6. FE.	135,500	73.0000	146,000	200,000	146,000	(11,616)	21,734	64,832	0	6.500	96.689	MN	1,661	13,000	05/03/2018	05/15/2021.
20752T-AA-2.	CONNECT FINCO SARL / CONNECT U 144.	.C.			4.A FE.	2,045	107.7200	2,154	2,000	2,035	0	(8)	0	0	6.750	6.318	A0	34	133	09/24/2019	10/01/2026.
235822-AB-9.	DANA FING LUXEMBOURG S 144A.	.C.		1,2	3.C FE.	718,879	103.7500	739,738	713,000	714,078	0	(1,436)	0	0	5.750	5.633	A0	8,655	40,998	10/11/2018	04/15/2025.
45824T-BA-2.	INTELSAT JACKSON HLDGS LTD 144A.	.C.			6. FE.	87,528	71.5000	99,385	139,000	93,044	12,549	5,507	51,617	0	8.500	22.915	A0	19,579	0	10/02/2018	10/15/2024.
46590X-AA-4.	JBS USA LUX S A / JBS USA 144A.	.C.			3.B FE.	819,563	116.4100	902,178	775,000	816,148	0	(3,414)	0	0	6.500	5.566	A0	10,635	25,188	05/13/2020	04/15/2029.
65410C-AA-8.	NIELSEN COMPANY 144A.	.C.		1,2	4.B FE.	44,775	100.2500	45,113	45,000	44,889	0	114	0	0	5.500	5.925	A0	619	2,656	03/09/2020	10/01/2021.
75102X-AA-4.	RAIZEN FUELS FINANCE SA 144A.	.C.			2.C FE.	933,912	114.0000	1,026,000	900,000	931,667	0	(2,245)	0	0	5.300	4.680	JJ	21,333	23,850	07/01/2020	01/20/2027.



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
015398-AB-6.	ALFA S A DE C V 144A	.C.		1.	2.C FE.	1,201,270	110.2510	1,323,012	1,200,000	1,200,482	0	(135)	0	0	5.250	5.305	MS	16,800	63,000	04/22/2014	03/25/2024.
020564-AB-6.	ALPEK SA DE CV 144A	.C.		1.	2.C FE.	1,979,200	109.6300	2,192,600	2,000,000	1,993,306	0	2,327	0	0	5.375	5.591	FA	42,701	107,500	03/28/2014	08/08/2023.
P13296-AM-3.	BANCO INBURSA S.A	.C.			2.B FE.	1,334,844	109.2500	1,434,453	1,313,000	1,331,335	0	(2,629)	0	0	4.375	4.153	A0	12,765	57,444	08/27/2019	04/11/2027.
05969B-AD-5.	BANCO SANTANDER MEXICO SA 144A	.C.			2.A FE.	887,220	114.8860	961,596	837,000	881,740	0	(5,480)	0	0	5.375	4.048	A0	9,248	22,494	06/02/2020	04/17/2025.
200447-AD-2.	COMISION FEDERAL DE ELECTRICI 144A	.C.		1.	2.B FE.	1,992,655	110.7510	2,215,020	2,000,000	1,997,430	0	765	0	0	4.875	4.982	JJ	44,958	97,500	12/13/2013	01/15/2024.
344419-AC-0.	FOMENTO ECONOMICO MEXICANO SAB	.C.			1.G FE.	184,716	111.2790	200,303	180,000	184,665	0	(51)	0	0	3.500	3.386	JJ	2,888	6,128	06/22/2020	01/16/2050.
P4948K-AD-7.	GRUMA SAB DE CV GRUMA	.C.		1,2	2.B FE.	1,552,768	112.2510	1,683,765	1,500,000	1,532,201	0	(7,952)	0	0	4.875	4.282	JD	6,094	73,125	04/27/2018	12/01/2024.
456472-AC-3.	INDUSTRIAS PENOLES S A DE C V 144A	.C.			2.B FE.	1,511,269	129.8750	1,898,773	1,462,000	1,510,409	0	(717)	0	0	5.650	5.493	MS	25,010	82,603	10/16/2019	09/12/2049.
456472-AD-1.	INDUSTRIAS PENOLES S.A.B. 144A	.C.			2.B FE.	305,000	115.9700	353,709	305,000	305,000	0	0	0	0	4.750	4.806	FA	5,835	0	08/01/2020	08/06/2050.
456829-AC-4.	INFRAESTRUCTURA ENERGETICA 144A	.C.			2.B FE.	920,070	109.5000	1,085,145	991,000	920,326	0	256	0	0	4.750	5.291	JJ	13,860	0	09/28/2020	01/15/2051.
494386-AD-7.	KIMBERLY CLRK DE MEX SAB DE 144A	.C.			2.A FE.	1,012,300	103.3020	1,033,020	1,000,000	1,011,777	0	(523)	0	0	2.430	2.314	JJ	12,150	0	06/26/2020	07/01/2031.
P57908-AH-1.	MEXICHEM SAB DE CV MEXCHEM	.C.			2.C FE.	828,356	121.1500	935,278	772,000	827,430	0	(926)	0	0	5.500	5.071	JJ	19,579	21,230	01/23/2020	01/15/2048.
716540-CK-6.	PETROLEOS MEXICANOS	.C.		1	3.B FE.	803,463	98.9250	811,185	820,000	801,156	(5,429)	1,467	0	0	5.350	5.717	FA	16,939	43,870	10/17/2018	02/12/2028.
898339-AA-4.	TRUST F/1401 SR GLBL 144A 30	.C.			2.B FE.	2,321,884	113.8510	2,652,728	2,330,000	2,322,199	0	314	0	0	4.869	5.716	JJ	52,312	50,989	07/15/2020	01/15/2030.
000800-AF-2.	ABN AMRO BK N V AMSTERDAM BRH 144A	.C.			2.B FE.	530,467	115.0850	575,426	500,000	518,382	0	(3,606)	0	0	4.750	3.903	JJ	10,094	23,750	06/26/2017	07/28/2025.
013822-AB-7.	ALCOA NEDERLAND HLDG B V 144A	.C.			3.A FE.	214,500	106.5000	213,000	200,000	209,640	0	(3,377)	0	0	7.000	5.069	MS	3,539	14,000	07/17/2019	09/30/2026.
N15516-AB-8.	BRASKEM NETH FIN B V	.C.		1,2	3.A FE.	199,750	105.2700	210,540	200,000	199,813	0	22	0	0	4.500	4.567	JJ	4,275	9,000	01/22/2018	01/10/2028.
105547-AD-7.	BRASKEM NETH FIN B V 144A	.C.			3.A FE.	501,303	102.6250	518,256	505,000	501,587	0	249	0	0	4.500	4.645	JJ	9,532	17,044	10/29/2019	01/31/2030.
105547-AE-5.	BRASKEM NETH FIN B V 144A	.C.			3.A FE.	494,265	103.3760	516,880	500,000	494,232	0	11	0	0	5.875	6.048	JJ	12,321	22,031	10/29/2019	01/31/2050.
210383-AA-3.	CONSTELLUM NV 144A	.C.			4.B FE.	768,750	102.0420	765,315	750,000	765,287	(253)	(2,585)	0	0	5.750	5.123	MN	5,510	28,750	08/11/2020	05/15/2024.
210383-AF-2.	CONSTELLUM NV 144A	.C.		1,2	4.B FE.	457,215	102.1250	461,605	452,000	454,327	0	(3,395)	0	0	6.625	5.874	MS	9,982	29,945	02/03/2020	03/01/2025.
210383-AG-0.	CONSTELLUM NV 144A	.C.		1,2	4.B FE.	954,313	103.0000	978,500	950,000	951,611	0	(2,701)	0	0	5.875	5.236	FA	21,085	20,563	08/14/2020	02/15/2026.
26963P-AA-2.	EAGLE INTER GLOBAL HLDG B 144A	.D.		1,2	5.B FE.	210,000	88.0000	264,000	300,000	213,326	62,181	3,416	89,271	0	7.500	17.968	MN	3,750	22,500	04/15/2019	05/01/2025.
62954H-AB-4.	NXP B V / NXP FDG LLC / NXP US 144	.C.			2.C FE.	558,062	119.1820	667,420	560,000	558,311	0	162	0	0	4.300	4.390	JD	870	24,080	06/11/2019	06/18/2029.
629470-AX-6.	NXP B V / NXP FDG LLC 144A	.C.			2.C FE.	371,064	120.4760	427,691	355,000	367,253	0	(2,134)	0	0	5.350	4.623	MS	6,331	18,993	03/06/2019	03/01/2026.
67777L-AC-7.	01 EUROPEAN GROUP BV 144A	.C.		1,2	4.A FE.	156,120	102.0000	166,260	163,000	159,505	0	1,462	0	0	4.000	5.102	MS	1,920	6,520	08/08/2018	03/15/2023.
82620K-AL-7.	SIEMENS FIN NV 144A	.C.		1	1.E FE.	1,828,580	108.0220	2,160,444	2,000,000	1,878,127	0	18,665	0	0	2.350	3.554	A0	9,922	47,000	04/06/2018	10/15/2026.
N8133N-AA-5.	SIGMA FIN NETH B V	.C.			2.C FE.	960,741	116.7510	1,083,449	928,000	958,420	0	(2,321)	0	0	4.875	4.373	MS	11,813	22,620	05/14/2020	03/27/2028.
85529V-AA-2.	STARFRUIT FINCO B V / STARFRU 144A	.C.			4.C FE.	574,425	106.2500	573,750	540,000	568,899	0	(5,526)	0	0	8.000	5.928	A0	10,800	21,600	06/05/2020	10/01/2026.
896860-AA-4.	TRIVIUM PACKAGING FIN B V 144A	.C.			4.B FE.	200,000	105.7500	211,500	200,000	200,000	0	0	0	0	5.500	5.576	JD	5,989	7,333	07/19/2019	08/15/2026.
98954U-AB-9.	ZIGGO BD FIN B V 144A	.C.			4.C FE.	158,375	105.6770	184,935	175,000	162,054	0	1,638	0	0	6.000	7.690	JJ	4,842	10,500	08/22/2018	01/15/2027.
98954N-AA-7.	ZIGGO SECD FIN B V 144A	.C.		1,2	4.A FE.	325,180	104.3750	352,788	338,000	328,104	0	1,309	0	0	5.500	6.184	JJ	8,572	18,698	08/23/2018	01/15/2027.
984851-AG-0.	YARA INTL ASA 144A	.C.			2.B FE.	760,000	108.2780	822,915	760,000	760,000	0	0	0	0	3.148	3.173	JD	1,794	11,962	05/28/2020	06/04/2030.
780153-AY-8.	ROYAL CARIBBEAN CRUISES LTD 144A	.C.			3.B FE.	84,440	113.7880	97,858	86,000	84,721	0	281	0	0	10.875	11.933	JJ	4,313	1,455	05/14/2020	06/01/2023.
780153-AZ-5.	ROYAL CARIBBEAN CRUISES LTD 144A	.C.			3.B FE.	92,555	116.9050	111,060	95,000	92,787	0	232	0	0	11.500	12.569	JJ	5,038	1,699	05/14/2020	06/01/2025.
780153-BC-5.	ROYAL CARIBBEAN CRUISES LTD 144A	.C.			4.B FE.	48,000	108.5000	52,080	48,000	48,000	0	0	0	0	9.125	9.333	JD	195	2,263	06/04/2020	06/15/2023.
80414L-2M-6.	SAUDI ARABIAN OIL CO 144A	.C.			1.F FE.	578,179	101.2390	592,249	585,000	578,185	0	6	0	0	3.500	3.581	MN	2,104	0	11/17/2020	11/24/2070.
00109A-AB-3.	AES PANAMA GENERATION HLDGS 144A	.C.			2.C FE.	1,387,784	108.1900	1,494,104	1,381,000	1,387,558	0	(226)	0	0	4.375	4.359	MN	5,203	17,790	08/13/2020	05/31/2030.
P12651-AB-4.	BANCO GENERAL S A	.C.		1,2	2.B FE.	1,718,147	113.2510	2,038,518	1,800,000	1,738,490	0	7,770	0	0	4.125	4.790	FA	29,700	74,250	04/27/2018	08/07/2027.
05968C-AC-6.	BANCO LATINOAMERICANO 144A	.C.			2.B FE.	1,189,855	102.4010	1,216,524	1,188,000	1,189,758	0	(97)	0	0	2.375	2.355	MS	8,386	0	09/18/2020	09/14/2025.
143658-BC-5.	CARNIVAL CORP 144A	.C.			3.C FE.	124,220	115.6720	144,590	125,000	124,374	0	154	0	0	11.500	12.090	A0	3,594	6,908	04/02/2020	04/01/2023.



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation Modifier and SVO Administrat- ive Symbol		Rate Used to Obtain Fair Value	Fair 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
143658-BG-6.	CARNIVAL CORP MTN BE 144A	.C.			4.A FE.	124,000		144,460	124,000	124,000	0	0	0	0	10.500	10.776	FA	5,823	0	07/15/2020	02/01/2026
143658-BL-5.	CARNIVAL CORP MTN BE 144A	.C.			4.B FE.	88,000		95,875	88,000	88,000	0	0	0	0	7.625	7.770	MS	671	0	11/20/2020	03/01/2026
21987D-AE-4.	CORP FINAN DE DESARROLO 144A	.C.			2.B FE.	924,897		933,986	922,000	924,788	0	(109)	0	0	2.400	2.365	MS	5,716	0	09/18/2020	09/28/2027
P3R94G-AK-5.	CORP FINAN DE DESARROLO S.A	.D.		1.	2.B FE.	658,490		721,280	640,000	652,089	0	(2,364)	0	0	4.750	4.334	JJ	14,018	30,400	03/09/2018	07/15/2025
	TRANSPORTADORA DE GAS DEL																				
P9367R-AG-6.	PERU	.C.		1.	2.A FE.	505,625		560,005	500,000	503,529	0	(404)	0	0	4.250	4.180	A0	3,601	21,250	04/21/2015	04/30/2028
	SAUDI ARABIAN OIL 3.5% SNR																				
198211-32-8.	MTN 16/	.C.			1.F FE.	906,577		917,786	828,000	900,173	0	(6,404)	0	0	3.500	2.351	A0	6,038	28,980	03/06/2020	04/16/2029
	SAUDI ARABIAN OIL CO 3.5% SNR																				
M8237R-AD-6.	MTN	.D.			1.E FE.	1,075,500		1,111,516	1,000,000	1,069,200	0	(6,300)	0	0	3.500	2.585	A0	7,292	35,000	02/25/2020	04/16/2029
	WOORI BK GLBL MEDIUM TERM																				
98105F-AC-8.	144A	.C.			2.B FE.	999,530		1,113,126	1,000,000	999,819	0	49	0	0	4.750	4.812	A0	8,049	47,500	04/23/2014	04/30/2024
87938W-AT-0.	TELEFONICA EMISIONES S A U.	.C.		1.	2.C FE.	522,862		515,7640	505,000	517,436	0	(1,761)	0	0	4.103	3.688	MS	6,504	20,720	10/17/2017	03/08/2027
225401-AK-4.	CREDIT SUISSE GROUP	.C.			3.A FE.	200,000		225,047	200,000	200,000	0	0	0	0	7.250	7.381	MS	4,390	14,500	09/05/2018	09/12/2025
225401-AL-2.	CREDIT SUISSE GROUP 144A	.C.			3.A FE.	200,000		222,750	200,000	200,000	0	0	0	0	6.375	6.477	FA	4,604	12,750	08/14/2019	08/21/2026
22546D-AB-2.	CREDIT SUISSE INTERNATIONAL	.C.			3.A FE.	693,304		707,073	636,000	670,615	0	(8,889)	0	0	7.500	5.827	JD	2,650	47,700	08/13/2018	06/11/2024
	CREDIT SUISSE INTERNATIONAL																				
22546D-AA-4.	144A	.D.			2.B FE.	2,424,663		2,474,525	2,200,000	2,304,230	0	(37,154)	0	0	6.500	4.615	FA	56,803	143,000	11/27/2019	08/08/2023
22546Q-AP-2.	CREDIT SUISSE NEW YORK BRANCH	.C.			1.F FE.	1,332,453		1,497,971	1,350,000	1,338,555	0	2,828	0	0	3.625	3.912	MS	15,225	48,938	11/05/2018	09/09/2024
	UBS AG 5.125% SUB 15/05/2024																				
H72108-HG-3.	USD	.C.			2.A FE.	442,000		440,200	400,000	440,118	0	(1,882)	0	0	5.125	2.021		12,869	0	11/02/2020	05/15/2024
90261A-AB-8.	UBS AG STAMFORD BRH	.C.			2.A FE.	1,756,335		1,660,096	1,500,000	1,573,319	0	(42,529)	0	0	7.625	4.535	FA	42,573	114,375	06/26/2017	08/17/2022
059895-AT-9.	BANGKOK BK PUB LTD 144A	.C.			3.A FE.	1,012,950		1,044,282	1,003,000	1,011,924	0	(855)	0	0	3.733	3.646	MS	9,985	37,442	10/17/2019	09/25/2034
M0153D-AA-0.	ABU DHABI NATL ENERGY CO PJSC	.C.			1.D FE.	1,049,400		1,155,440	1,000,000	1,030,068	0	(4,859)	0	0	4.375	3.798	JD	1,094	43,750	10/12/2016	06/22/2026
	BURGAN SENIOR SPC LTD MEDIUM																				
M1838H-AA-2.	TERM	.C.			1.G FE.	925,694		964,076	951,000	944,973	0	8,274	0	0	3.125	4.088	MS	8,833	29,719	08/09/2018	09/14/2021
	ANGLO AMERICAN CAPITAL PLC																				
034863-AV-2.	144A	.C.			2.B FE.	449,591		525,899	450,000	449,645	0	55	0	0	5.375	5.469	A0	6,047	12,094	03/30/2020	04/01/2025
03718N-AA-4.	ANTOFAGASTA PLC 144A	.C.			2.B FE.	892,535		889,218	887,000	892,419	0	(116)	0	0	2.375	2.317	A0	4,506	0	10/09/2020	10/14/2030
00185A-AK-0.	AON PLC	.C.		1,2	2.A FE.	740,003		855,044	750,000	742,813	0	1,283	0	0	3.875	4.132	JD	1,292	29,063	10/03/2018	12/15/2025
	ASSA ABLOY FINANCIAL SERVICES																				
W0805H-AM-0.	AB	.D.			1.G	2,000,000		2,080,908	2,000,000	2,000,000	0	0	0	0	3.480	3.510	MN	10,053	69,600	08/01/2012	08/09/2022
	ASSA ABLOY FINANCIAL SERVICES																				
W0805H-AN-8.	AB	.D.			1.G	2,000,000		2,184,831	2,000,000	2,000,000	0	0	0	0	3.630	3.663	MN	10,487	72,600	08/01/2012	08/09/2024
G0646H-AM-1.	ASSOCIATED BRITISH FOODS PLC	.C.			1.G	3,000,000		3,089,798	3,000,000	3,000,000	0	0	0	0	3.770	3.806	MS	28,903	113,100	03/01/2012	03/29/2022
06740L-8C-2.	BARCLAYS BK PLC	.C.			3.A FE.	237,120		231,383	208,000	219,019	0	(5,453)	0	0	7.625	4.718	MN	1,762	15,860	06/26/2017	11/21/2022
06738E-AN-5.	BARCLAYS PLC	.C.			2.B FE.	733,354		806,817	700,000	720,894	0	(3,711)	0	0	4.375	3.754	JJ	14,377	30,625	06/26/2017	01/12/2026
06738E-AS-4.	BARCLAYS PLC	.C.			2.B FE.	436,563		463,792	450,000	443,223	0	3,129	0	0	3.684	4.520	JJ	7,875	16,578	10/25/2018	01/10/2023
06738E-BG-9.	BARCLAYS PLC	.C.			3.B FE.	240,000		267,600	240,000	240,000	0	0	0	0	8.000	8.243	MJSD	853	19,200	03/20/2019	06/15/2024
06738E-BK-0.	BARCLAYS PLC	.C.			2.C FE.	200,000		239,917	200,000	200,000	0	0	0	0	5.088	5.153	JD	311	10,176	06/13/2019	06/20/2030
06738E-BM-6.	BARCLAYS PLC	.C.			2.B FE.	1,485,000		1,546,395	1,485,000	1,485,000	0	0	0	0	2.645	2.662	JD	764	19,639	06/17/2020	06/24/2031
05541V-AE-6.	BG ENERGY CAPITAL PLC	.C.		1.	1.E FE.	4,003,691		4,109,278	4,000,000	4,000,332	0	(411)	0	0	4.000	4.029	A0	33,778	160,000	10/13/2011	10/15/2021
28228P-AA-9.	EG GLOBAL FIN PLC 144A	.C.			4.C FE.	216,540		222,480	216,000	216,335	0	(126)	0	0	6.750	6.790	MN	1,863	14,580	05/02/2019	02/07/2025
28228P-AB-7.	EG GLOBAL FIN PLC 144A	.C.			4.C FE.	200,000		213,000	200,000	200,000	0	0	0	0	8.500	8.681	A0	2,881	17,425	10/11/2019	10/30/2025
404280-BA-6.	HSBC HLDGS PLC	.C.			1.F FE.	1,555,326		1,613,418	1,500,000	1,523,604	0	(9,359)	0	0	3.600	2.938	MN	5,400	54,000	06/26/2017	05/25/2023
404280-BM-0.	HSBC HLDGS PLC	.C.		2	1.F FE.	1,450,125		1,576,166	1,500,000	1,469,207	0	9,892	0	0	3.033	3.825	MN	4,929	45,495	01/14/2019	11/22/2023
404280-BR-9.	HSBC HLDGS PLC	.C.		2	1.F FE.	1,420,000		1,429,413	1,420,000	1,420,000	0	0	0	0	1.220	1.241	FMAN	2,118	29,733	05/10/2018	05/18/2024
404280-BT-5.	HSBC HLDGS PLC	.C.		2	1.F FE.	520,000		615,187	520,000	520,000	0	0	0	0	4.583	4.636	JD	794	23,832	06/12/2018	06/19/2029
404280-CF-4.	HSBC HLDGS PLC	.C.			1.F FE.	199,750		250,720	200,000	199,765	0	15	0	0	4.950	5.028	MS	2,503	4,950	03/25/2020	03/31/2030
	INTERNATIONAL GAME TECHNOLOGY																				
460599-AB-9.	144A	.C.		1,2	3.C FE.	852,046		843,544	817,000	824,447	0	(11,503)	0	0	6.250	4.805	FA	19,290	51,063	09/18/2018	02/15/2022
	INTERNATIONAL GAME TECHNOLOGY																				
460599-AC-7.	144A	.C.		1.	3.C FE.	297,968		342,114	306,000	298,917	0	949	0	0	6.500	7.286	FA	7,514	9,945	05/05/2020	02/15/2025
	INTERNATIONAL GAME TECHNOLOGY																				
460599-AD-5.	144A	.C.			3.C FE.	211,750		229,030	200,000	211,007	0	(743)	0	0	6.250	5.162	JJ	5,764	0	07/24/2020	01/15/2027
	INTERNATIONAL GAME TECHNOLOGY																				
460599-AE-3.	144A	.C.			3.C FE.	200,000		215,500	200,000	200,000	0	0	0	0	5.250	5.319	JJ	5,600	0	06/08/2020	01/15/2029
461127-DH-6.	INTERTEK FINANCE PLC	.D.			2.A	1,000,000		1,089,476	1,000,000	1,000,000	0	0	0	0	3.860	3.897	JJ	19,193	38,600	07/02/2014	07/02/2024



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
539439-AG-4	LLOYDS BANKING GROUP PLC.....	.C.		2	2 C FE	207,500	112,7780	225,556	200,000	204,806	0	(1,184)	0	0	7,500	6,893	MJSD	167	15,000	08/14/2018	12/27/2025
539439-AM-1	LLOYDS BANKING GROUP PLC.....	.C.			2 A FE	836,986	114,3730	914,986	800,000	823,079	0	(4,153)	0	0	4,582	3,973	JD	2,138	36,656	06/26/2017	12/10/2025
53944Y-AD-5	LLOYDS BKG GROUP PLC.....	.C.			1 G FE	614,623	113,4020	652,061	575,000	609,761	0	(4,862)	0	0	3,750	2,676	JJ	10,182	10,781	01/28/2020	01/11/2027
53944Y-AF-0	LLOYDS BKG GROUP PLC.....	.C.			1 G FE	1,417,325	114,6600	1,490,576	1,300,000	1,393,866	0	(20,067)	0	0	4,450	2,700	MN	8,517	57,850	10/29/2019	05/08/2025
53944Y-AL-7	LLOYDS BKG GROUP PLC.....	.C.			1 G FE	201,334	110,2490	220,497	200,000	201,113	0	(221)	0	0	3,870	3,734	JJ	3,698	1,935	04/06/2020	07/09/2025
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A.....	.C.			1 G FE	229,874	105,4260	242,480	230,000	229,935	0	35	0	0	3,625	3,675	MS	2,131	8,338	03/26/2019	09/29/2022
756250-AB-5	RECKITT BENCKISER TREAS SVCS 144A.....	.C.		1	1 G FE	2,962,350	107,6620	3,229,857	3,000,000	2,988,328	0	3,996	0	0	3,625	3,812	MS	30,208	108,750	09/16/2013	09/21/2023
780097-BA-8	ROYAL BK SCOTLAND GROUP PLC.....	.C.			2 B FE	1,710,668	118,0790	1,889,257	1,600,000	1,690,826	0	(15,621)	0	0	4,800	3,654	AO	18,347	76,800	10/29/2019	04/05/2026
80281L-AJ-4	SANTANDER UK PLC.....	.C.			2 A FE	1,300,000	111,2350	1,446,060	1,300,000	1,300,000	0	0	0	0	4,796	4,854	MN	7,967	62,348	11/07/2018	11/15/2024
81727T-AA-6	SENSATA TECHNOLOGIES UK FING 144A.....	.C.			3 C FE	765,963	103,9380	753,547	725,000	751,579	0	(13,496)	0	0	6,250	1,768	FA	17,118	20,625	12/11/2020	02/15/2026
853254-BW-9	STANDARD CHARTERED PLC 144A.....	.C.			1 F FE	2,000,000	100,6540	2,013,081	2,000,000	2,000,000	0	0	0	0	1,340	1,347	JAJO	5,732	0	10/06/2020	10/14/2023
89705P-AA-3	TRONOX FINANCE LLC 144A.....	.C.		1,2	4 C FE	362,805	103,7500	380,763	367,000	364,024	0	634	0	0	5,750	5,989	AO	5,276	4,140	10/06/2020	10/01/2025
92769V-AJ-8	VIRGIN MEDIA FIN PLC 144A.....	.C.			4 B FE	315,250	103,7500	337,188	325,000	315,639	0	389	0	0	5,000	5,463	JJ	9,028	0	06/22/2020	07/15/2030
92769X-AP-0	VIRGIN MEDIA SECD FIN PLC 144A.....	.C.			3 C FE	717,713	108,3750	774,881	715,000	717,143	0	(383)	0	0	5,500	5,503	MN	5,025	39,325	06/25/2019	05/15/2029
92858R-AA-8	VMED O2 UK FING I PLC 144A.....	.C.			3 C FE	260,000	102,0000	265,200	260,000	260,000	0	0	0	0	4,250	4,295	JJ	2,977	0	09/10/2020	01/31/2031
23636A-AY-7	DANSKE BK A/S 144A.....	.C.			2 A FE	1,600,000	100,4500	1,607,206	1,600,000	1,600,000	0	0	0	0	1,171	1,174	JD	1,041	4,528	09/08/2020	12/11/2023
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						963,379,472	XXX	1,047,547,041	970,255,382	962,405,041	1,118,793	(48,426)	10,329,594	0	XXX	XXX	XXX	11,211,389	32,411,136	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
026935-AJ-5	AMERICAN HM ASSETS 2007-3.....			4	1 D FM	708,656	92,6250	1,048,632	1,132,122	712,955	0	920	0	0	6,750	22,777	MON	6,368	31,316	09/25/2013	06/25/2037
02660T-GN-7	AMERICAN HOME MTG 2005-4.....			4	1 A FM	852,652	94,8990	935,441	985,725	943,791	0	7,321	0	0	0,728	2,361	MON	140	12,236	11/12/2013	11/25/2045
05946X-UB-7	BANC AMERICA FDG 2005-C.....			4	1 A FM	348,577	100,4630	388,022	386,235	383,199	0	2,237	0	0	0,632	1,510	MON	81	4,412	12/11/2013	05/20/2035
05950W-AB-6	BANC AMERICA FDG 2006-G.....			4	1 A FM	155,802	100,7220	174,605	173,354	166,861	0	2,416	0	0	0,592	6,377	MON	34	1,909	09/05/2013	07/20/2036
12464Y-AB-5	C-BASS TRUST 2007-CB5.....			4	1 D FM	1,687,580	76,6240	1,485,856	1,939,146	1,682,663	231,210	(6,918)	0	0	0,318	0,537	MON	120	15,944	10/04/2013	04/25/2037
12555D-AB-1	CIM TR 2019-INV1 144A.....			4	1 A FM	423,171	100,0650	424,306	424,029	421,732	0	(1,096)	0	0	1,148	1,199	MON	81	6,944	04/05/2019	02/25/2049
02151W-AA-0	CWALT INC 2007-OA11.....			4	1 D FM	737,740	87,2120	827,980	949,384	745,533	0	1,642	0	0	2,001	6,795	MON	1,583	27,822	03/27/2017	11/25/2047
36258W-AH-5	GS MTG SECS TR 2020-PJ3 144A.....			4	1 A FM	804,820	103,8350	813,026	783,000	803,787	0	(1,033)	0	0	3,000	2,713	MON	1,958	13,703	05/22/2020	10/25/2050
36245A-AD-8	GSAMP TRUST 2006-HE6.....			4	1 D FM	1,183,525	86,9750	1,627,461	1,871,186	1,790,900	119,441	28,506	0	0	0,388	2,803	MON	142	16,724	09/13/2013	08/25/2036
57643Q-AE-5	MASTR REPERFORMING LN 144A.....			4	1 D FM	772,693	54,1670	906,064	1,672,711	827,510	280,545	64,445	684,656	0	0,498	26,391	MON	139	16,708	03/07/2017	05/25/2035
552751-AA-7	MFA 2020-NQM2 TRUST 2020- NQM2144A.....			4	1 A FE	2,169,484	100,0260	2,170,071	2,169,512	2,169,462	0	(22)	0	0	1,381	1,390	MON	2,497	4,994	10/23/2020	04/25/2065
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019.....			4	1 A FM	1,032,673	103,8350	1,065,571	1,026,213	1,032,209	0	(385)	0	0	2,750	2,698	MON	2,352	28,221	10/24/2019	08/25/2059
61744C-YP-5	MS HEQ LN TR 2006-2.....			4	1 A FM	938,842	98,9460	1,086,484	1,098,061	1,094,692	0	(2,686)	0	0	0,708	1,253	MON	151	12,356	10/10/2013	02/25/2036
64352V-NJ-6	NEW CENTURY HEQ TR 2005-B.....			4	1 A FM	124,521	99,8610	147,158	147,363	147,105	0	(246)	0	0	0,948	1,926	MON	27	2,161	11/08/2013	10/25/2035
64828F-CQ-3	NEW RESI MTG TR 2018-4 144A.....			4	1 A FM	94,894	100,0920	94,981	94,894	94,894	0	0	0	0	0,898	0,915	MON	17	1,343	10/11/2018	01/27/2048
64828X-AA-1	NEW RESI MTG TR 2020-RPL1 144A.....			4	1 A FM	1,437,763	105,0780	1,486,872	1,415,017	1,436,385	0	(1,379)	0	0	2,750	2,597	MON	3,243	35,670	02/03/2020	11/25/2059
64830T-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUS.....			4	1 A FM	912,778	106,7460	947,389	887,513	916,682	0	3,904	0	0	3,500	3,164	MON	1,726	31,087	01/09/2020	10/25/2059
74331M-AA-4	PROGRESS RESIDENTIAL 2018- SFR3 TRU.....			4	1 A FE	1,497,383	102,1410	1,529,491	1,497,432	1,498,756	0	(235)	0	0	3,880	3,898	MON	4,842	58,100	09/21/2018	10/18/2035
74333B-AA-6	PROGRESS RESIDENTIAL 2019- SFR1 TRU.....			4	1 A FE	1,498,469	102,6980	1,538,943	1,498,520	1,500,152	0	(270)	0	0	3,422	3,425	MON	4,273	51,279	02/14/2019	08/17/2035
76120G-AA-7	RESIMAC TRIOMPHE TRS LT 144A.....			4	1 A FE	1,416,072	99,9690	1,415,637	1,416,072	1,416,072	0	0	0	0	1,203	1,227	MON	1,088	3,151	09/23/2020	02/07/2052
81377G-AB-5	SECURITIZED ASSET REC 2006- FR4.....			4	1 D FM	3,385,800	43,7240	2,167,118	4,956,312	2,167,118	39,714	(38,931)	0	0	0,318	(0,305)	MON	307	82,749	10/17/2013	08/25/2036
86360Q-AE-5	STRUCTURED ASSET MTG 2006-AR4.....			4	1 A FM	956,537	91,4880	1,121,950	1,226,329	1,130,711	0	(1,230)	0	0	0,338	3,577	MON	100	11,666	11/27/2013	06/25/2036
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4.....			4	1 A FM	692,760	99,1640	842,904	850,012	785,445	0	1,233	0	0	0,328	3,544	MON	54	7,330	11/27/2013	09/25/2047
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A.....			4	1 A FM	979,876	105,5560	1,024,386	970,468	979,102	0	(672)	0	0	2,900	2,816	MON	2,345	28,144	11/04/2019	10/25/2059
92537T-AD-7	VERUS SECUR TR 2020-INV1 144A.....			4	1 C FE	902,422	102,8910	928,527	902,439	901,849	0	(572)	0	0	3,035	3,082	MON	2,282	15,977	06/03/2020	03/25/2060
92925C-BB-7	WAMU MTG CERT 2005-AR19.....			4	1 A FM	609,151	99,6320	680,967	683,480	650,158	0	429	0	0	0,728	2,923	MON	97	8,457	10/01/2013	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3.....			4	1 A FM	867,818	98,8410	963,281	974,574	873,740	0	423	0	0	1,621	4,615	MON	1,316	24,844	09/10/2013	02/25/2046



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
76118W-AA-8	RESIMAC BASTILLE TRUST SERIES 2018		C	4	1 A FE	203,750	99.7270	203,194	203,750	203,750	0	0	0	0	1.003	1.022	MON	153	3,272	08/13/2018	12/05/2059
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						27,396,211	XXX	28,046,317	32,334,852	27,477,211	670,909	57,801	684,656	0	XXX	XXX	XXX	37,516	558,516	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05523G-AJ-0	BAMLL COM MTG SEC TR 2016- ISOR 144			4	1 A FM	1,057,422	103.3130	1,033,128	1,000,000	1,046,196	0	(8,450)	0	0	3.606	2.725	MON	3,005	36,664	10/08/2019	08/16/2034
06054M-AC-7	BAMLL COML MTG TR 2016-UBS10			4	1 A FM	1,476,445	106.2160	1,593,240	1,500,000	1,486,686	0	4,451	0	0	3.019	3.399	MON	3,774	45,285	08/22/2018	07/16/2049
05492H-AA-4	BAMLL COML MTG TR 2019-RLJ 144A			4	1 A FE	1,000,000	97.3700	973,701	1,000,000	1,000,000	0	0	0	0	1.209	1.233	MON	504	17,215	05/14/2019	04/15/2036
05972L-AA-4	BANCORP COMMERCIAL MORTGAGE 2018 C			4	1 A FM	28,567	99.5910	28,450	28,567	28,567	0	0	0	0	1.059	1.079	MON	14	448	09/17/2018	09/15/2035
06540R-AF-1	BANK 2017-BNK9 20541117 FLT		4,6	1 A FE	625,416	4.4130	423,983	0	426,773	0	0	(63,829)	0	0	0.803	(20.887)	MON	6,425	84,690	12/06/2017	11/17/2054
06035R-AS-5	BANK 2018-BN14			4	1 A FM	3,028,001	119.2730	3,506,634	2,940,000	3,018,606	0	(2,631)	0	0	4.231	3.964	MON	10,366	124,391	09/18/2018	09/17/2060
065405-AC-6	BANK 2019-BNK16			4	1 A FM	1,853,995	115.1980	2,073,558	1,800,000	1,848,223	0	(2,339)	0	0	3.898	3.599	MON	5,847	70,164	02/01/2019	02/16/2052
065402-BA-6	BANK 2019-BNK18			4	1 A FM	2,059,914	113.8790	2,277,589	2,000,000	2,055,672	0	(2,255)	0	0	3.432	3.152	MON	5,720	68,640	05/21/2019	05/17/2062
06540V-BG-9	BANK 2019-BNK24			4	1 A FM	863,182	102.5680	879,006	857,000	862,634	0	(529)	0	0	3.517	3.481	MON	2,512	30,646	12/11/2019	11/17/2062
06539X-AN-4	BANK 2020-BNK27		4,6	1 A FE	550,066	8.9080	525,208	0	535,724	0	0	(14,342)	0	0	1.162	4.777	MON	5,707	35,835	06/26/2020	04/17/2063
06540Y-AW-9	BANK 2020-BNK28			4	1 A FM	617,982	103.2920	619,754	600,000	618,222	0	240	0	0	3.154	2.876	MON	1,577	4,731	09/21/2020	03/16/2063
06541T-BL-2	BANK 2020-BNK29		4,6	1 A FE	492,423	10.7930	487,633	0	489,773	0	0	(2,650)	0	0	1.358	3.584	MON	5,113	5,116	11/23/2020	11/18/2053
06541T-AJ-8	BANK 2020-BNK29 144A			4	2 B FE	124,653	94.3780	132,130	140,000	124,744	0	91	0	0	2.500	3.921	MON	292	292	11/20/2020	11/18/2053
05972M-AA-2	BANKCORP COMM MTG TR 2019- CRE5 144			4	1 A FE	610,221	99.4860	607,083	610,221	610,221	0	0	0	0	1.141	1.163	MON	290	10,193	03/08/2019	03/17/2036
05492V-AE-5	BBCMS MTG TR 2020-C7			4	1 A FM	353,481	102.4400	358,540	350,000	353,632	0	151	0	0	1.786	1.683	MON	521	3,126	06/12/2020	04/17/2053
05492V-AG-0	BBCMS MTG TR 2020-C7		4,6	1 A FE	735,961	11.0180	717,130	0	728,051	0	0	(7,910)	0	0	1.631	5.794	MON	8,848	24,484	10/27/2020	04/17/2053
05492V-AM-7	BBCMS MTG TR 2020-C7 144A			4	1 A FM	200,243	88.2670	220,668	250,000	201,804	0	1,562	0	0	3.605	6.613	MON	751	4,577	06/12/2020	04/17/2053
05552A-BF-4	BBCMS MTG TR 2020-C8			4	1 A FM	411,970	102.8500	411,402	400,000	412,568	0	598	0	0	3.358	3.039	MON	1,119	2,239	10/09/2020	10/20/2053
07332V-BD-6	BBCMS TR 2017-C1			4	1 A FM	2,165,391	114.3010	2,286,012	2,000,000	2,143,821	0	(21,569)	0	0	3.674	2.393	MON	6,123	67,357	01/14/2020	02/17/2050
08162C-AD-2	BENCHMARK 2018-B6 MORTGAGE TRUST 2			4	1 A FM	2,070,171	120.1080	2,414,169	2,010,000	2,066,442	0	(1,774)	0	0	4.261	3.954	MON	7,137	85,646	09/20/2018	11/10/2051
08161B-AA-1	BENCHMARK MORTGAGE 2018 144A			4	1 D FM	1,233,228	91.5220	1,372,833	1,500,000	1,299,070	0	22,088	0	0	3.209	5.589	MON	4,011	46,986	03/23/2018	04/10/2051
08162U-AY-6	BENCHMARK MTG TR 2018-B8		4,6	1 A FE	738,987	4.2370	609,163	0	675,621	0	0	(23,888)	0	0	0.665	3.986	MON	7,963	107,520	12/11/2018	01/18/2052
08162V-BJ-6	BENCHMARK MTG TR 2019-B10			4	1 A FM	2,772,811	105.6480	2,990,897	2,831,000	2,776,175	0	1,148	0	0	3.900	4.186	MON	9,200	112,234	03/21/2019	03/17/2062
08162B-BF-8	BENCHMARK MTG TR 2019-B11			4	1 A FM	1,236,000	113.4130	1,360,959	1,200,000	1,233,741	0	(1,863)	0	0	3.393	3.074	MON	3,393	40,718	05/22/2019	05/17/2052
08160J-AF-4	BENCHMARK MTG TR 2019-B9			4	1 A FM	1,647,998	115.7810	1,852,502	1,600,000	1,642,851	0	(2,102)	0	0	3.932	3.633	MON	5,243	62,920	02/01/2019	03/15/2052
08160J-AK-3	BENCHMARK MTG TR 2019-B9			4	4 B FM	485,127	113.8010	536,002	471,000	483,657	0	(738)	0	0	4.971	4.687	MON	1,951	23,412	02/01/2019	03/15/2052
08162W-BF-2	BENCHMARK MTG TR 2020-B19		4,6	1 C FE	953,509	11.7190	907,457	0	939,217	0	0	(14,292)	0	0	1.779	6.200	MON	11,478	35,183	10/01/2020	09/17/2053
08162W-BH-8	BENCHMARK MTG TR 2020-B19			4	1 A FM	617,987	103.5180	621,106	600,000	618,153	0	167	0	0	3.211	2.902	MON	1,606	4,817	09/21/2020	09/17/2053
08162X-BJ-2	BENCHMARK MTG TR 2020-B20		4,6	1 A FE	598,364	11.4060	584,836	0	593,554	0	0	(4,810)	0	0	1.628	5.553	MON	6,955	14,407	10/20/2020	10/20/2053
08163L-AL-3	BENCHMARK MTG TR 2020-B21			4	1 A FM	2,772,811	105.6480	2,990,897	2,831,000	2,776,175	0	1,148	0	0	3.900	4.186	MON	9,200	112,234	03/21/2019	03/17/2062
05493A-AL-4	BFLD TRUST 2020-EYP 144A			4,6	1 A FE	411,280	11.4550	413,471	0	409,333	0	(1,947)	0	0	1.459	4.073	MON	4,389	4,390	11/24/2020	12/17/2053
05604F-AL-9	BWAY MTG TR 2013-1515 144A			4	1 A FM	394,000	100.4500	395,771	394,000	394,000	0	0	0	0	3.109	3.197	MON	544	2,338	09/30/2020	10/15/2025
05605N-AA-5	BX COML MTG TR 2020-V1V2 144A			4	1 A FM	991,641	105.5730	1,055,728	1,000,000	994,540	0	978	0	0	3.446	3.621	MON	542	34,462	12/05/2017	03/10/2033
12433X-AG-4	BX COML MTG TR 2020-V1V2 144A			4	1 G FE	254,364	103.6250	286,006	276,000	255,646	0	1,282	0	0	3.542	4.748	MON	815	4,155	07/10/2020	03/11/2044
05605A-AA-7	BX COML MTG TR 2019-XL 144A			4	1 A FM	381,380	98.5250	374,397	380,000	381,381	0	1	0	0	3.667	3.676	MON	1,161	0	12/21/2020	03/11/2044
05605A-AG-4	BX COML MTG TR 2019-XL 144A			4	1 A FM	1,898,596	99.9690	1,898,002	1,898,596	1,898,596	0	0	0	0	1.609	1.644	MON	1,442	40,401	10/09/2019	10/15/2036
05607Q-AR-9	BX COML MTG TR 2020-BXLP 144A			4	1 A FM	2,045,128	98.8770	2,022,155	2,045,128	2,045,128	0	0	0	0	1.409	1.438	MON	1,120	30,438	01/23/2020	12/15/2036
12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A			4	1 A FE	600,000	100.1600	600,962	600,000	600,000	0	0	0	0	1.159	1.165	MON	309	683	10/29/2020	11/15/2032
05608E-AA-2	BX COMMERCIAL MTG TR 144A			4	1 D FE	1,413,080	106.0820	1,485,149	1,400,000	1,412,674	0	(405)	0	0	3.540	3.468	MON	3,029	12,541	09/11/2020	03/09/2044
05606K-AA-0	BX TRUST 2019-MMP 144A			4	1 A FE	1,134,324	99.7490	1,131,477	1,134,324	1,134,324	0	0	0	0	1.159	1.181	MON	584	18,948	08/15/2019	08/15/2036
05606F-AL-7	BX TRUST 2019-OC11 144A			4	1 A FM	946,856	104.0390	968,605	931,000	945,600	0	(1,137)	0	0	3.944	3.811	MON	3,162	37,331	12/06/2019	12/11/2041
05607C-AJ-8	BXP TRUST 2017-CC 144A			4	1 A FM	776,016	108.8280	816,211	750,000	773,990	0	(2,026)	0	0	3.552	3.057	MON	2,220	13,540	06/04/2020	08/13/2037



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05607C-AL-3.	BXP TRUST 2017-GM 2017-CC 144A			4	1.A FM.	1,847,973	105.9920	2,024,439	1,910,000	1,866,362	0	5,373	0	0	3.552	3.995	MON	5,653	68,964	08/15/2017	08/13/2022
12482H-AA-2.	CAMB COML MTG TR 2019-LIFE 144A			4	1.A FM.	1,332,000	100.2060	1,334,738	1,332,000	1,332,000	0	0	0	0	1.229	1.254	MON	773	23,202	01/25/2019	12/15/2037
12482H-AL-8.	CAMB COML MTG TR 2019-LIFE 144A			4	1.A FM.	829,500	100.0040	829,533	829,500	829,500	0	0	0	0	1.909	1.953	MON	748	20,183	01/25/2019	12/15/2037
12515G-AH-0.	CD 2017-CD3 MTG TR COML MTG PASS T.			4	4.B FM.	2,057,792	101.9530	2,039,070	2,000,000	2,035,834	0	(5,984)	0	0	4.559	4.282	MON	7,598	92,710	01/27/2017	02/10/2050
12515G-AJ-6.	CD COMMERCIAL MORTGAGE TRUST COMME			4,6	1.A FE.	1,005,938	4.8500	606,390	0	490,710	0	(105,537)	0	0	1.009	(15.234)	MON	10,516	137,140	02/14/2017	02/10/2050
17322M-BA-3.	CITGRP COML MTG TR 2014-GC21			4	1.D FM.	2,083,359	98.3640	1,967,287	2,000,000	1,967,287	(63,060)	(10,082)	0	0	4.780	4.312	MON	24,431	95,600	10/21/2014	05/10/2047
17322Y-AJ-9.	CITGRP COML MTG TR 2014-GC25			4,6	1.A FE.	168,424	3.0830	77,973	0	64,684	0	(22,289)	0	0	0.989	(24.504)	MON	2,085	27,310	03/13/2017	10/11/2047
17326C-AZ-7.	CITIGROUP COML MTG TR 2017-B1			4	1.A FM.	2,145,547	113.4590	2,269,175	2,000,000	2,128,061	0	(17,485)	0	0	3.458	2.410	MON	5,763	63,397	01/14/2020	08/17/2050
17328C-AE-2.	CITIGROUP COML MTG TR 2019-C7			4	1.A FM.	1,750,937	112.2710	1,908,609	1,700,000	1,748,346	0	(2,447)	0	0	3.042	2.780	MON	4,310	51,714	12/12/2019	12/16/2072
17327G-AX-2.	CITIGROUP COMMERCIAL MORTGAGE TRUS			4	1.A FM.	429,236	116.3930	494,671	425,000	429,303	0	(161)	0	0	4.145	4.074	MON	1,468	17,616	11/19/2018	11/10/2051
17320Q-AL-3.	CITIGRP COML MTG TR 2013-375P 144A			4	1.A FM.	1,955,938	100.5230	2,010,468	2,000,000	1,981,998	0	5,777	0	0	3.518	3.938	MON	5,863	71,524	04/27/2016	05/11/2035
17320D-AU-2.	CITIGRP COML MTG TR 2013-GCJ1 144A			4	1.A FM.	1,950,938	100.2300	2,004,609	2,000,000	1,981,938	0	5,845	0	0	4.418	4.893	MON	7,363	89,813	03/03/2015	04/12/2046
17324D-AU-8.	CITIGRP COML MTG TR 2015-P1			4	1.A FM.	3,288,086	112.4240	3,653,792	3,250,000	3,274,418	0	(6,001)	0	0	3.717	3.553	MON	10,067	120,803	08/31/2018	09/17/2048
17324D-AY-0.	CITIGRP COML MTG TR 2015-P1			4	1.A FM.	1,444,494	96.0280	1,440,423	1,500,000	1,469,258	0	4,812	0	0	4.369	4.924	MON	5,461	66,549	08/06/2015	09/17/2048
17290Y-AR-9.	CITIGRP COML MTG TR 2016-C1			4	1.A FM.	2,636,922	110.7550	3,028,050	2,734,000	2,662,690	0	11,539	0	0	3.209	3.799	MON	7,311	87,734	09/18/2018	05/12/2049
17328Q-AE-1.	CITIGRP COML MTG TR 2020-420K 144A			4	1.G FE.	112,779	103.9220	114,314	110,000	112,759	0	(21)	0	0	3.312	3.001	MON	304	304	11/18/2020	11/13/2042
17328Q-AG-6.	CITIGRP COML MTG TR 2020-420K 144A			4	2.C FE.	97,122	98.8760	98,876	100,000	97,142	0	21	0	0	3.312	3.794	MON	276	276	11/18/2020	11/13/2042
17328Q-AN-1.	CITIGRP COML MTG TR 2020-420K 144A			4,6	1.B FE.	256,095	7.0100	256,216	0	254,152	0	(1,943)	0	0	0.801	(1.434)	MON	2,441	2,441	11/19/2020	11/13/2042
178772-AA-7.	CITYLINE MTG TR 2016-CLNE 144A			4	1.A FM.	993,711	102.9930	1,029,925	1,000,000	995,547	0	1,010	0	0	2.778	2.949	MON	2,315	28,244	04/04/2019	11/13/2031
12593J-BK-1.	COMM 2015-CCRE24 MORTGAGE TRUST 20			4	1.A FM.	1,445,840	102.2730	1,534,089	1,500,000	1,474,730	0	4,496	0	0	4.523	5.020	MON	5,654	66,770	07/24/2015	08/10/2055
12625X-AL-1.	COMM MTG TR 2013-300P 144A			4	1.A FM.	1,058,750	103.6410	1,036,409	1,000,000	1,019,208	0	(7,659)	0	0	4.394	3.628	MON	3,661	44,667	03/26/2015	08/12/2030
12630B-BF-4.	COMM MTG TR 2013-CCRE13 144A			4	1.A FM.	1,586,367	108.1570	1,622,352	1,500,000	1,530,275	0	(10,518)	0	0	4.886	4.190	MON	6,107	74,532	12/05/2014	11/13/2046
12625K-AP-0.	COMM MTG TR 2013-CCRE8 144A			4	1.D FM.	1,387,031	100.2730	1,504,099	1,500,000	1,458,079	0	14,875	0	0	3.950	5.257	MON	4,938	60,268	08/06/2015	06/12/2046
12592F-AA-3.	COMM MTG TR 2014-277P 144A			4	1.A FM.	1,009,844	107.8420	1,078,418	1,000,000	1,005,653	0	(1,937)	0	0	3.611	3.469	MON	3,009	36,715	08/28/2018	08/12/2049
12632Q-AY-9.	COMM MTG TR 2014-CCRE18			4,6	1.A FE.	1,139,718	2.8640	394,264	0	325,420	0	(122,224)	0	0	1.007	(23.991)	MON	11,551	152,615	11/16/2016	07/17/2047
12592T-AA-3.	COMM MTG TR 2015-3BP 144A			4	1.A FM.	979,766	107.7930	1,077,925	1,000,000	986,257	0	2,836	0	0	3.178	3.569	MON	2,648	31,780	08/28/2018	02/12/2035
12629N-AF-2.	COMM MTG TR 2015-DC1			4	1.A FM.	824,998	109.5600	931,258	850,000	832,986	0	3,714	0	0	3.350	3.940	MON	2,373	28,475	10/19/2018	02/12/2048
200474-BB-9.	COMM MTG TR 2015-LC19			4	1.A FM.	95,426	107.8520	97,852	100,000	97,793	0	1,003	0	0	2.922	4.189	MON	244	2,922	10/19/2018	02/12/2048
12594C-BF-6.	COMM MTG TR 2016-DC2			4	1.A FM.	752,133	112.8060	857,324	760,000	754,061	0	902	0	0	3.765	3.983	MON	2,385	28,614	10/25/2018	02/12/2049
12594J-AA-3.	COMM MTG TR 2016-GCT 144A			4	1.A FM.	2,013,125	100.5270	2,010,542	2,000,000	2,002,980	0	(7,382)	4,468	0	2.681	2.326	MON	4,468	53,620	08/14/2019	08/10/2029
12595E-AH-8.	COMM MTG TR 2017-COR2			4	3.B FM.	1,923,473	102.3090	1,954,104	1,910,000	1,918,632	0	(1,949)	0	0	4.561	4.550	MON	7,259	88,568	09/21/2017	09/12/2050
201736-AG-0.	COMMERCIAL MTG LSE CERT 2001-144A			4	1.A FM.	68,684	99.8860	58,244	58,311	65,189	0	4,858	0	0	8.104	5.149	MON	381	4,714	11/10/2015	06/20/2031
126438-AG-5.	CREDIT SUISSE MORTGAGE TRUST 144A			4	1.G FE.	131,840	104.4360	133,678	128,000	131,706	0	(134)	0	0	3.530	3.088	MON	377	1,504	07/30/2020	08/15/2037
126438-AJ-9.	CREDIT SUISSE MORTGAGE TRUST 144A			4	2.C FE.	99,473	103.4160	103,416	100,000	99,491	0	18	0	0	3.828	3.987	MON	319	1,255	07/30/2020	08/15/2037
22945D-AU-7.	CSAIL 2019-C15 COMMERCIAL MORTGAGE			4	4.B FM.	1,285,583	103.6490	1,295,362	1,249,755	1,284,497	0	(850)	0	0	5.147	4.856	MON	5,360	63,278	02/28/2019	03/15/2052
126281-AY-0.	CSAIL COML MTG TR 2015-C1			4	1.A FM.	143,632	105.3610	156,999	149,010	145,893	0	640	0	0	3.236	4.432	MON	402	4,822	11/05/2018	04/15/2050
126281-AZ-7.	CSAIL COML MTG TR 2015-C1			4	1.A FM.	3,370,282	109.3550	3,687,553	3,372,098	3,371,278	0	748	0	0	3.505	3.561	MON	9,849	118,192	09/14/2018	04/15/2050
126281-BF-0.	CSAIL COML MTG TR 2015-C1			4	1.D FM.	1,346,267	91.2130	1,216,331	1,333,500	1,216,331	(121,235)	(1,810)	0	0	4.264	4.213	MON	4,739	57,878	03/06/2015	04/15/2050
12636L-AY-6.	CSAIL COML MTG TR 2016-C5			4	1.A FM.	4,033,217	111.5620	4,460,812	3,998,512	4,020,887	0	(5,401)	0	0	3.757	3.653	MON	12,518	150,212	08/28/2018	11/18/2048
12596G-BB-4.	CSAIL COML MTG TR 2018-C14			4,6	1.A FE.	117,870	3.4760	94,230	0	107,370	0	(3,832)	0	0	0.562	3.932	MON	1,269	17,548	12/05/2018	11/17/2051



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
12597N-AX-1.	CSAIL COML MTG TR 2020-C19.....			4.	1.A FM.	1,031,027	107.9090	1,080,167	1,001,000	1,029,435	0	(1,592)	0	0	3.476	3.165	MON	2,899	26,095	03/11/2020	03/17/2053
125966-AZ-2.	CSAIL COMMERCIAL MTG TR 2018-C.....			4.	1.A FM.	638,599	119.6590	741,883	620,000	636,902	0	(733)	0	0	4.422	4.118	MON	2,284	27,414	11/20/2018	11/17/2051
126395-AJ-1.	CSMC 2020-FACT 2020-FACT C FLO144A.....			4.	1.G FE.	900,000	100.1940	901,750	900,000	900,000	0	0	0	0	2.759	2.834	MON	1,173	3,293	10/23/2020	10/15/2037
126395-AL-6.	CSMC 2020-FACT 2020-FACT D FLO144A.....			4.	2.C FE.	880,000	100.3160	882,780	880,000	880,000	0	0	0	0	3.869	3.995	MON	1,608	4,522	10/23/2020	10/15/2037
233063-AQ-9.	DBJPM MTG TR 2020-C9.....			4.	1.A FE.	504,973	101.3330	506,665	500,000	504,837	0	(136)	0	0	1.644	1.549	MON	685	2,740	08/20/2020	08/15/2053
233063-BC-9.	DBJPM MTG TR 2020-C9.....			4.	1.A FM.	102,994	104.5620	104,562	100,000	102,983	0	(10)	0	0	2.567	2.256	MON	214	856	08/20/2020	08/15/2053
23305X-AD-3.	DBUBS MTG TR 2011-LC2.....			4.	1.A FM.	238,700	100.5060	235,123	233,939	233,833	0	(437)	0	0	4.537	4.224	MON	884	10,614	08/17/2011	07/12/2044
23305J-AA-0.	DBUBS MTG TR 2017-BRBK 144A.....			4.	1.A FM.	988,008	108.0190	1,080,189	1,000,000	991,913	0	1,753	0	0	3.452	3.719	MON	2,877	34,520	09/21/2018	10/12/2034
23305J-AJ-1.	DBUBS MTG TR 2017-BRBK 144A.....			4.	1.A FM.	1,955,727	104.5580	2,080,704	1,990,000	1,970,507	0	3,821	0	0	3.530	3.850	MON	5,854	71,418	10/12/2017	10/12/2034
30315D-AS-7.	FREMF MTG TR 2019-K103 144A.....			4.	1.A FM.	709,290	109.2600	783,394	717,000	710,014	0	695	0	0	3.453	3.713	MON	2,063	25,186	12/11/2019	11/25/2029
302985-AA-4.	FWD SECUTN TR 2020-INV1 144A.....			4.	1.A FE.	874,984	102.3940	895,963	875,012	875,230	0	246	0	0	2.240	2.260	MON	327	17,967	02/10/2020	01/25/2050
38406H-AA-0.	GRACE MTG TR 2014-GRCE 144A.....			4.	1.A FM.	3,782,363	99.9890	3,779,577	3,780,000	3,777,756	0	(2,064)	0	0	3.369	3.363	MON	10,611	127,337	09/19/2018	06/12/2028
38406J-AG-3.	GRACE TRUST 2020-GRCE 2020- 144A.....			4.	1.G FE.	100,926	104.5950	104,595	100,000	100,917	0	(9)	0	0	2.680	2.576	MON	223	223	11/10/2020	12/10/2040
38406J-AJ-7.	GRACE TRUST 2020-GRCE 2020- 144A.....			4.	2.C FE.	693,812	99.5690	736,810	740,000	694,267	0	454	0	0	2.680	3.698	MON	1,653	1,653	11/10/2020	12/10/2040
36258R-BF-9.	GS MORTGAGE SEC TR 2020-GC47.....			4.	1.A FM.	14,494	110.3090	15,443	14,000	14,503	0	9	0	0	3.456	3.077	MON	40	288	05/07/2020	05/14/2053
36258R-BG-7.	GS MORTGAGE SEC TR 2020-GC47.....			4.	1.A FM.	31,507	103.5550	35,209	34,000	31,669	0	162	0	0	3.456	4.422	MON	98	698	05/07/2020	05/14/2053
36264K-AX-8.	GSA2.....			4,6	1.A FE.	134,872	13.4910	134,908	0	135,004	0	132	0	0	1.742	8.978	MON	1,452	0	12/18/2020	12/12/2053
36249K-AC-4.	GS MTG COML 2010-C1.....			4.	1.A FM.	143,875	99.9790	132,691	132,718	133,226	0	(223)	0	0	4.592	0.001	MON	508	6,032	06/26/2017	08/12/2043
36251F-AW-6.	GS MTG SECS TR 2015-GC28.....			4.	1.A FM.	1,917,211	109.3020	1,967,441	1,800,000	1,890,469	0	(21,791)	0	0	3.396	2.075	MON	5,094	61,128	10/08/2019	02/12/2048
36250P-AL-9.	GS MTG SECS TR 2015-GC32.....			4.	4.B FM.	983,094	105.5770	1,055,773	1,000,000	990,225	0	1,346	0	0	4.422	4.728	MON	3,685	44,969	07/16/2015	07/10/2048
36251P-AF-1.	GS MTG SECS TR 2016-GS3.....			4,6	1.A FE.	757,244	5.5910	418,448	0	333,746	0	(118,494)	0	0	1.218	(15,529)	MON	7,597	107,474	01/24/2017	10/13/2049
36252H-AF-8.	GS MTG SECS TR 2017-GS5.....			4,6	1.A FE.	486,193	0	308,165	0	243,013	0	(57,675)	0	0	0.807	(18,240)	MON	4,711	63,671	03/13/2017	03/11/2050
36253P-AC-6.	GS MTG SECS TR 2017-GS6.....			4.	1.A FM.	2,138,438	112.7260	2,254,515	2,000,000	2,120,994	0	(17,443)	0	0	3.433	2.397	MON	5,722	62,938	01/14/2020	05/12/2050
36260T-AA-3.	GSCG TRUST 2019-600C 144A.....			4.	1.A FM.	1,236,000	102.3920	1,228,708	1,200,000	1,228,826	0	(5,250)	0	0	2.936	2.495	MON	1,859	35,231	08/20/2019	09/12/2034
432885-AL-5.	HILTON ORLANDO TRUST 144A.....			4.	1.A FM.	1,600,000	93.7330	1,499,726	1,600,000	1,600,000	0	0	0	0	1.859	1.902	MON	1,405	38,118	02/14/2018	12/15/2034
44421G-AJ-2.	HUDSON YARDS 2019-30HY MORTGAGE TR.....			4.	1.A FM.	544,060	107.2260	580,091	541,000	544,050	0	(231)	0	0	3.557	3.505	MON	1,604	18,938	06/24/2019	07/10/2039
44421M-AJ-9.	HUDSON YARDS MTG TR 2019-55HY.....			4.	1.A FM.	1,623,027	103.2030	1,725,554	1,672,000	1,630,378	0	4,691	0	0	2.943	3.374	MON	2,870	50,024	12/02/2019	12/12/2041
44974A-BC-0.	IMT TRUST 2017-APTS 2017 144A.....			4.	1.A FM.	877,860	96.7570	870,816	900,000	887,690	0	2,923	0	0	3.613	4.068	MON	2,710	31,994	06/29/2017	06/15/2024
46635G-AE-0.	JP MORGAN CHASE CMBS 2010-C2.....			4.	1.A FM.	641,605	99.9020	605,698	606,291	608,341	0	(3,939)	0	0	4.070	0.021	MON	2,056	27,593	06/26/2017	11/18/2043
46641B-AH-6.	JP MORGAN CHASE CMBS 2013-C16.....			4.	1.A FM.	20,822	108.7400	21,748	20,000	20,650	0	(172)	0	0	4.517	3.272	MON	75	602	04/03/2020	12/17/2046
46651Q-AA-5.	JP MORGAN CHASE COM TR 2019- FL 144.....			4.	1.G FE.	1,400,000	97.7360	1,368,302	1,400,000	1,400,000	0	0	0	0	2.450	2.513	MON	1,620	37,320	09/19/2019	12/15/2031
46644Y-AU-4.	JPMBB COML MTG SEC TR 2015- C31.....			4.	1.A FM.	1,004,141	112.2090	1,122,087	1,000,000	1,002,359	0	(811)	0	0	3.801	3.767	MON	3,168	38,014	10/01/2018	08/17/2048
46590R-AD-1.	JPMBB COML MTG SEC TR 2016- JP3.....			4.	1.A FM.	776,422	106.3720	904,159	850,000	801,469	0	11,709	0	0	2.627	4.360	MON	1,860	22,325	10/18/2018	08/17/2049
48128Y-AX-9.	JPMBB COMM MTG SEC 2019-COR4.....			4.	1.A FM.	1,029,998	115.3700	1,153,698	1,000,000	1,027,441	0	(1,090)	0	0	3.938	3.635	MON	3,282	39,381	02/15/2019	03/12/2052
48128Y-BA-8.	JPMBB COMM MTG SEC 2019-COR4.....			4.	1.A FM.	82,400	118.0580	94,447	80,000	82,197	0	(86)	0	0	4.290	3.992	MON	286	3,432	02/15/2019	03/12/2052
48128Y-BB-6.	JPMBB COMM MTG SEC 2019-COR4.....			4.	1.A FM.	72,099	114.7390	80,317	70,000	71,922	0	(76)	0	0	4.290	3.992	MON	250	3,108	02/15/2019	03/12/2052
46590L-AS-1.	JPMBB COML MTG SEC TR 2016-C2.....			4.	1.A FM.	420,100	106.5500	479,474	450,000	428,698	0	4,455	0	0	2.881	3.959	MON	1,080	12,966	11/08/2018	06/17/2049
46590T-AG-0.	JPMBB COML MTG SEC TR 2017 144A.....			4,6	1.A FE.	1,004,325	4.5620	570,386	0	415,604	0	(70,339)	0	0	0.933	(11,249)	MON	9,715	127,217	03/20/2017	02/17/2027
48253Q-AA-3.	KKR INDST PRITFOL TR 2020-A1P 144A.....			4.	1.A FE.	924,734	100.0000	954,563	954,564	927,846	0	3,113	0	0	1.196	1.703	MON	539	9,126	03/12/2020	03/16/2037
482598-AA-7.	KNDL 2019-KNSQ MORTGAGE TRUST 2019.....			4.	1.A FM.	727,000	100.0010	727,004	727,000	727,000	0	0	0	0	0.959	0.977	MON	329	10,666	05/10/2019	05/15/2036
55282M-AJ-3.	MAD MORTGAGE TRUST 2017 144A.....			4.	1.A FM.	651,449	102.1560	658,909	645,000	648,069	0	(1,032)	0	0	4.108	3.991	MON	2,208	26,069	07/28/2017	08/15/2024
563136-AJ-9.	MANHATTAN WEST 2020-1MM MTG 144A.....			4.	2.C FE.	151,986	100.3240	159,515	159,000	152,256	0	270	0	0	2.335	3.049	MON	309	1,258	08/17/2020	09/12/2039
55316P-AJ-6.	MKT MORTGAGE TRUST 2020-525M 144A.....			4.	1.A FM.	95,112	99.5160	94,540	95,000	95,232	0	120	0	0	2.941	2.942	MON	147	2,367	02/07/2020	02/12/2040



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
61691N-AK-1	MORGAN STAN CAP I TR 2017			4	4 B FM	1,006,860	107.6560	1,076,559	1,000,000	1,004,400	0	(1,025)	0	0	4.224	4.197	MON	3,520	42,953	12/12/2017	12/16/2050
61691R-AF-3	MORGAN STAN CAP I TR 2018-H4			4,6	1 A FE	805,658	5.4910	671,635	0	733,846	0	(28,085)	0	0	0.860	4.201	MON	8,765	116,115	12/17/2018	12/15/2051
61768H-AX-4	MORGAN STAN CAP I TR 2019-L2			4,6	1 A FE	1,281,183	7.0140	1,084,410	0	1,174,608	0	(48,417)	0	0	1.027	3.510	MON	13,228	172,128	03/05/2019	03/15/2052
61690Y-BS-0	MORGAN STANLEY CAP I 2016-BNK2			4	1 A FM	1,462,734	106.4680	1,597,022	1,500,000	1,477,776	0	6,544	0	0	2.860	3.402	MON	3,575	42,900	08/22/2018	11/18/2049
61691L-AL-3	MORGAN STANLEY CAPITAL I 144A			4	1 A FM	2,289,500	99.6880	2,279,867	2,287,000	2,286,636	0	(305)	0	0	1.559	1.596	MON	1,684	47,504	11/30/2017	11/15/2034
61691J-AC-8	MORGAN STANLEY CAPITAL I TRUS 144A			4	1 D FM	599,987	78.2290	586,715	750,000	645,878	0	13,307	0	0	2.546	5.187	MON	1,591	19,095	05/25/2017	06/15/2027
61691X-AA-1	MORGAN STANLEY CAPITAL I TRUST 201			4	1 A FM	500,000	96.5500	482,751	500,000	500,000	0	0	0	0	1.159	1.182	MON	274	8,354	05/10/2019	05/15/2036
61692B-CB-4	MORGAN STANY CAP I TR 2020-HR8			4	1 D FE	210,105	103.6340	211,414	204,000	209,909	0	(196)	0	0	2.704	2.402	MON	460	2,298	07/23/2020	07/17/2053
61692B-CC-2	HR8			4	1 G FE	403,729	108.0300	423,477	392,000	403,349	0	(380)	0	0	3.714	3.423	MON	1,213	6,066	07/23/2020	07/17/2053
61764P-BV-3	MS BOFA ML TRUST 2014-C19			4,6	1 A FE	1,330,789	3.0100	393,984	0	325,852	0	(106,715)	0	0	1.001	(19.499)	MON	10,917	143,150	10/23/2015	12/17/2047
61690F-AL-7	MS BOFA ML TRUST 2015-C22			4	1 A FM	960,234	106.1210	1,061,210	1,000,000	978,446	0	7,111	0	0	3.046	4.184	MON	2,538	30,460	11/14/2018	04/17/2048
61766N-BA-2	MS BOFA ML TRUST 2016-C30			4	1 A FM	775,559	107.4940	913,702	850,000	799,103	0	10,987	0	0	2.600	4.247	MON	1,842	22,100	10/18/2018	09/17/2049
61691G-AT-7	MS BOFA ML TRUST 2016-C32			4,6	1 A FE	1,549,547	3.3280	890,898	0	759,255	0	(170,162)	0	0	0.703	(17.201)	MON	15,693	212,662	03/17/2017	12/17/2049
61690G-AL-5	MS BOFAML TRUST 2014-C14			4	1 A FM	1,309,941	108.0680	1,350,852	1,250,000	1,273,143	0	(8,199)	0	0	5.050	4.408	MON	5,261	63,054	02/03/2017	02/15/2047
78413M-AQ-1	SFAVE COML MTG TR 2015-5AVE 144A			4	1 D FM	1,192,427	70.7670	1,192,427	1,685,000	1,192,427	0	4,579	387,361	0	4.388	8.107	MON	6,161	75,170	03/09/2015	01/08/2043
78485W-AA-7	STWD MORTGAGE TR 2019-FL1 LTD 144A			4	1 A FE	1,000,000	99.6300	996,297	1,000,000	1,000,000	0	0	0	0	1.221	1.246	MON	712	17,518	07/26/2019	07/16/2038
90276G-AQ-5	UBS COML MTG TR 2017-C3			4	1 A FM	519,961	109.6380	548,189	500,000	515,856	0	(4,105)	0	0	3.215	2.326	MON	1,340	14,735	01/02/2020	08/17/2050
90276X-AS-4	UBS COML MTG TR 2018-C11			4	1 A FM	653,461	114.5460	687,275	600,000	650,600	0	(2,861)	0	0	4.118	3.101	MON	2,059	22,650	01/02/2020	06/16/2051
90278M-BA-4	UBS COMM MTG TR 2019-C17			4	1 A FM	682,938	109.5680	766,973	700,000	683,424	0	486	0	0	2.921	3.243	MON	1,704	15,335	03/26/2020	10/18/2052
90278K-AY-7	UBS COMMERCIAL MORTGAGE TRUST 2018			4	1 A FM	1,544,998	117.6210	1,764,317	1,500,000	1,541,304	0	(1,485)	0	0	4.391	4.087	MON	5,489	65,865	11/28/2018	12/15/2051
91830C-AA-6	VNDO MTG TR 2012-6AVE 144a			4	1 A FM	1,792,547	103.4080	1,861,350	1,800,000	1,794,496	0	1,949	0	0	2.996	3.223	MON	4,493	40,441	03/26/2020	11/15/2030
91830C-AJ-7	VNDO MTG TR 2012-6AVE 144A			4	1 A FM	735,938	102.9940	772,458	750,000	739,428	0	3,490	0	0	3.337	4.216	MON	2,086	14,878	05/07/2020	11/15/2030
95000X-AM-9	WELLS FARGO CO MTG TR 144A			4	1 D FM	1,147,775	85.3470	1,024,161	1,200,000	1,024,161	(137,725)	4,160	0	0	4.349	4.992	MON	4,349	53,080	08/10/2017	09/16/2050
95000X-AH-0	WELLS FARGO CO MTG TR 2017-C39			4,6	1 A FE	1,153,865	5.5900	734,911	0	637,155	0	(121,567)	0	0	1.116	(15.551)	MON	12,225	157,884	08/11/2017	09/16/2050
95001X-AZ-9	WELLS FARGO COM MTG 2019-C50			4	1 A FM	1,029,950	114.1220	1,141,223	1,000,000	1,027,637	0	(1,280)	0	0	3.635	3.323	MON	3,029	36,350	04/29/2019	05/17/2052
95002W-AV-1	WELLS FARGO COM MTG 2019-C52			4	1 A FM	1,338,955	110.6340	1,438,248	1,300,000	1,336,070	0	(1,886)	0	0	2.833	2.518	MON	3,069	36,829	08/05/2019	08/16/2052
95002B-AC-7	WELLS FARGO COM MTG 2019-C53			4	1 A FM	1,544,915	110.8590	1,662,890	1,500,000	1,542,940	0	(2,469)	0	0	2.964	2.642	MON	3,705	44,460	10/22/2019	10/18/2052
95000A-AU-1	WELLS FARGO COM MTG TR 2015-P2			4	1 A FM	4,017,031	113.6060	4,544,233	4,000,000	4,010,421	0	(2,974)	0	0	3.809	3.782	MON	12,697	152,360	09/20/2018	12/17/2048
95002U-BE-0	WELLS FARGO COML MTG 2020-C58			4,6	1 A FE	225,441	14.3320	225,011	0	224,444	0	(997)	0	0	1.889	4.677	MON	2,472	0	12/04/2020	07/17/2053
94989C-AX-9	WELLS FARGO COML TR 2015-C26			4	1 A FM	3,882,031	109.0310	4,361,257	4,000,000	3,919,660	0	16,884	0	0	3.166	3.726	MON	10,553	126,640	09/19/2018	02/18/2048
94989J-AZ-9	WELLS FARGO COML TR 2015-C28			4	1 A FM	4,305,791	111.0410	4,785,862	4,310,000	4,304,969	0	(368)	0	0	3.540	3.588	MON	12,715	152,574	08/28/2018	05/15/2048
94989E-AE-7	WELLS FARGO COML TR 2015-LC20			4	1 A FM	970,156	109.3810	1,093,806	1,000,000	979,367	0	4,188	0	0	3.184	3.745	MON	2,653	31,840	10/01/2018	04/15/2050
95000D-BE-0	WELLS FARGO COML TR 2016-C34			4	1 A FM	1,469,121	106.2620	1,593,934	1,500,000	1,482,739	0	5,926	0	0	2.911	3.399	MON	3,639	43,665	08/22/2018	06/17/2049
95000H-BE-1	WELLS FARGO COML TR 2016-LC24			4	1 A FM	780,473	108.2310	919,962	850,000	808,204	0	12,757	0	0	2.684	4.227	MON	1,901	22,814	10/18/2018	10/18/2049
95000J-AY-4	WELLS FARGO COML TR 2016-LC25			4,6	1 A FE	1,017,240	3.7810	515,146	0	492,565	0	(106,789)	0	0	0.968	(14.971)	MON	10,986	144,557	12/01/2016	12/17/2059
95001E-AL-2	WELLS FARGO COMMERCIAL MORTG 144A			4	2 C FE	830,791	84.8290	704,926	831,000	830,985	0	(89)	0	0	1.987	2.034	MON	871	21,105	11/20/2017	12/13/2023
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAGE TR			4	4 B FM	499,652	94.6170	463,622	490,000	463,622	(33,287)	(951)	0	0	4.660	4.481	MON	1,903	22,460	11/17/2017	11/15/2050
95002C-AA-9	WELLS FARGO COMMERCIAL MORTGAGE TR			4	1 A FE	1,398,411	97.8940	1,370,511	1,400,000	1,400,096	0	1,685	0	0	1.299	1.324	MON	859	18,620	01/29/2020	01/15/2035
92939F-BA-6	WFRBS COML MTG TR 2014-C21			4,6	1 A FE	450,567	2.8950	176,538	0	149,424	0	(52,920)	0	0	1.031	(23.001)	MON	5,240	70,598	03/14/2017	08/16/2047
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						180,269,966	XXX	183,521,804	162,584,995	173,713,929	(355,307)	(1,253,816)	387,361	0	XXX	XXX	XXX	632,313	7,149,717	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
006278-AT-2	ADAMS MILL CLO LTD 144A			4	1 A FE	751,532	99.9200	750,929	751,532	751,532	0	0	0	0	1.337	1.341	JAJO	2,568	18,570	06/23/2017	07/15/2026
74988L-AJ-3	ALM XIV LTD 2014 144A			4	1 F FE	1,000,000	97.4010	974,006	1,000,000	1,000,000	0	0	0	0	2.037	2.082	JAJO	3,621	31,826	01/18/2018	01/15/2030
023772-AB-2	AMER AIRLINES PT TR 2013			4	3 B FE	330,113	84.7130	276,879	326,845	276,879	(50,870)	(353)	0	0	4.000	3.897	JJ	6,028	13,074	04/28/2014	01/15/2027



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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
02377B-AB-2.	AMER AIRLINES PT TR 2015-2.			4.	2 A FE.	409,005	98.4340	387,268	393,429	404,672	0	(2,891)	0	0	3.600	2.647	MS	3,895	14,163	06/25/2019	03/22/2029
03328W-AJ-7.	ANCHORAGE CAPITAL CLO 144A			4.	1 A FE.	1,475,625	100.0970	1,501,452	1,500,000	1,478,429	0	2,804	0	0	1.607	1.951	JAJO	4,084	16,122	06/24/2020	07/15/2032
03330A-AE-2.	ANCHORAGE CAPITAL CLO 144A			4.	1 F FE.	1,000,000	98.8480	988,479	1,000,000	1,000,000	0	0	0	0	2.072	2.118	JAJO	3,684	31,166	01/19/2018	01/28/2031
040020-AA-0.	AREIT 2018-CRE2 TRUST 2018-CRE2 A			4.	1 A FE.	537,288	99.3550	533,822	537,288	537,288	0	0	0	0	1.133	0.775	MON	524	8,821	10/30/2018	09/14/2020
00217L-AA-0.	AREIT TRUST 2019-CRE3 144A			4.	1 A FE.	1,300,000	98.6940	1,283,023	1,300,000	1,300,000	0	0	0	0	1.169	1.192	MON	929	21,874	08/09/2019	09/16/2036
04016V-AG-0.	ARES XLVII CLO LTD 144A			4.	1 F FE.	1,000,000	97.7090	977,088	1,000,000	1,000,000	0	0	0	0	1.987	2.030	JAJO	4,305	31,318	03/13/2018	04/15/2030
05377R-DQ-4.	AVIS BUDGET RENTAL CAR FUNDING AES			4.	1 A FE.	199,996	104.2590	208,518	200,000	200,077	0	(18)	0	0	2.360	2.375	MON	144	4,720	08/19/2019	03/20/2026
05377R-DG-6.	AVIS BUDGET RENTAL FD 2019-1 144A			4.	1 A FE.	199,972	102.6400	205,281	200,000	200,051	0	(49)	0	0	3.450	3.478	MON	211	6,900	02/04/2019	03/20/2023
05377R-DC-5.	AVIS BUDGET RENTAL FDG 2018-2 144A			4.	1 A FE.	99,975	108.3500	108,350	100,000	100,037	0	(12)	0	0	4.000	4.060	MON	122	4,000	10/17/2018	03/20/2025
08179H-AC-4.	BENEFIT STREET PARTN CLO XII 144A			4.	1 G FE.	1,000,000	98.1370	981,372	1,000,000	1,000,000	0	0	0	0	2.237	2.288	JAJO	4,847	33,860	09/19/2017	10/15/2030
08180N-AS-3.	BENEFIT STREET PARTNERS CLO 144A			4.	1 F FE.	1,000,000	98.4270	984,265	1,000,000	1,000,000	0	0	0	0	2.618	2.652	JAJO	6,417	37,857	08/18/2017	10/18/2029
12481X-AS-9.	CBAM CLO MANAGEMENT 144A			4.	1 C FE.	1,000,000	99.8740	998,743	1,000,000	1,000,000	0	0	0	0	2.337	2.391	JAJO	5,063	28,669	11/27/2019	01/15/2031
15033E-AA-6.	CEDAR FUNDING IX CLO LTD 2018-9A A			4.	1 A FE.	3,482,500	99.6580	3,488,022	3,500,000	3,480,807	0	(2,784)	0	0	1.198	1.334	JAJO	10,602	80,752	10/30/2018	04/20/2031
165183-AX-2.	CHESAPEAKE FDG II LLC 2017 144A			4.	2 B FE.	999,995	100.7650	1,007,645	1,000,000	1,000,062	0	(148)	0	0	3.380	3.417	MON	1,502	33,800	08/01/2017	08/15/2029
165183-BK-9.	CHESAPEAKE FDG II LLC 2018 144A			4.	1 C FE.	1,999,994	102.2380	2,044,769	2,000,000	2,000,341	0	(297)	0	0	3.450	3.487	MON	3,067	69,000	04/11/2018	04/15/2030
165183-CL-6.	CHESAPEAKE FUNDING 2020-1 144A			4.	1 C FE.	99,987	100.6100	100,610	100,000	99,989	0	2	0	0	1.240	1.252	MON	55	503	07/14/2020	08/15/2032
165183-CM-4.	CHESAPEAKE FUNDING 2020-1 144A			4.	1 F FE.	99,999	101.8270	101,827	100,000	99,999	0	0	0	0	2.140	2.162	MON	95	868	07/14/2020	08/15/2032
165183-CN-2.	CHESAPEAKE FUNDING 2020-1 144A			4.	2 B FE.	99,982	101.5230	101,523	100,000	99,985	0	3	0	0	2.830	2.874	MON	126	1,148	07/14/2020	08/15/2032
165183-AP-9.	CHESAPEAKE FUNDING II LLC 144A			4.	2 B FE.	1,249,783	100.4960	1,256,206	1,250,000	1,248,296	0	(351)	0	0	3.710	3.741	MON	3,865	46,375	05/23/2017	05/15/2029
165183-BE-3.	CHESAPEAKE FUNDING II LLC 144A			4.	2 B FE.	949,787	101.3860	963,167	950,000	949,966	0	46	0	0	3.260	3.314	MON	1,376	30,970	10/24/2017	11/15/2029
12549A-AQ-3.	CIFC FUNDING 2013-I LTD CLO 144A			4.	1 F FE.	1,000,000	99.6380	996,382	1,000,000	1,000,000	0	0	0	0	2.630	2.694	JAJO	5,626	37,836	07/21/2017	07/16/2030
12549F-BQ-1.	CIFC FUNDING 2013-IV LTD 144A			4.	1 F FE.	1,000,000	98.2130	982,133	1,000,000	1,000,000	0	0	0	0	2.167	2.215	JAJO	3,965	31,823	05/21/2018	04/27/2031
20269D-AA-3.	COMMONBOND ST LN TR 2018-A-GS 144A			4.	1 A FE.	84,645	103.7900	89,739	86,462	83,913	0	(499)	0	0	3.210	3.979	MON	46	2,775	10/30/2018	02/25/2044
20267W-AA-3.	COMMONBOND ST LN TR 2020-A-GS 144A			4.	1 A FE.	78,009	102.3760	79,882	78,028	78,005	0	(4)	0	0	1.980	2.002	MON	26	841	06/02/2020	08/25/2050
21079V-AA-1.	CONTINENTAL AIRLN PT TR 2010-1			4.	2 C FE.	46,907	100.0990	46,954	46,907	46,907	0	0	0	0	4.750	4.762	JJ	1,046	2,228	11/17/2010	01/12/2021
210795-QB-9.	CONTINENTAL AIRLN PT TR 2012-2			4.	2 B FE.	204,618	101.1650	197,370	195,097	198,404	0	(1,510)	0	0	4.000	3.120	AO	1,344	7,804	06/26/2017	04/29/2026
126650-AW-0.	CYS PTC 2004			4.	2 B FE.	4,608	106.9450	6,789	6,348	5,862	0	91	0	0	5.298	0.000	MON	20	336	04/24/2007	01/10/2027
26244K-AU-0.	DRYDEN 41 SENIOR LOAN FUND 144A			4.	2 C FE.	1,000,000	94.8280	948,281	1,000,000	1,000,000	0	0	0	0	2.837	2.908	JAJO	6,147	39,922	02/21/2018	04/15/2031
26253A-AA-4.	DT AUTO OWNER TR 2020-3 144A			4.	1 A FE.	1,352,378	100.1810	1,354,860	1,352,411	1,352,377	0	(2)	0	0	0.920	0.925	MON	553	1,663	09/16/2020	04/15/2024
56564R-AA-8.	EQUIPMENT LOANS & LEASES 144A			4.	2 A FE.	635,897	95.2970	606,014	635,920	635,898	0	0	0	0	4.212	4.295	MON	1,190	26,785	04/26/2018	05/15/2043
34532J-AA-2.	FORD CR AUT OWNER TR 2020 144A			4.	1 A FE.	299,903	100.9590	302,877	300,000	299,907	0	4	0	0	1.060	1.071	MON	141	583	10/06/2020	04/15/2033
34531N-AA-4.	FORD CR AUTO OWN TR 144A			4.	1 A FE.	99,230	105.4190	105,419	100,000	99,461	0	230	0	0	2.040	2.187	MON	91	1,360	05/11/2020	08/15/2031
34532R-AA-4.	FORD CR AUTO OWNER TR2018-REV1 144			4.	1 A FE.	299,238	109.8830	329,650	300,000	299,446	0	126	0	0	3.190	3.287	MON	425	9,570	05/02/2019	07/15/2031
345280-GW-8.	FORD CREDIT FLRPLN TR 2019-2.			4.	1 A FE.	379,992	108.3390	411,689	380,000	380,083	0	(67)	0	0	3.060	3.087	MON	517	11,628	04/02/2019	04/15/2026
345280-HQ-0.	FORD CREDIT MSTR TR A 2020-2.			4.	1 A FE.	99,968	101.4460	101,446	100,000	99,972	0	5	0	0	1.060	1.081	MON	47	256	09/15/2020	09/15/2027



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36361U-AA-8.	GALLATIN CLO VIII 2017-1 LTD 144A			4	1.A FE	1,397,968	.99.8380	1,395,698	1,397,968	1,397,968	.0	.0	.0	.0	1.537	1.567	JAJ0	4,490	34,726	.09/21/2017	.07/15/2027
361886-CD-4.	GMF FLOORPLAN OWN REV 2019-2 144A			4	1.A FE	399,830	.107.7780	431,110	400,000	400,035	.0	(29)	.0	.0	2.900	2.932	MON	516	11,600	.05/14/2019	.04/15/2026
38138B-AN-0.	GOLDENTREE LOAN MANAGEMENT 144A			4	2.C FE	1,000,000	.95.6340	956,345	1,000,000	1,000,000	.0	.0	.0	.0	3.068	3.148	JAJ0	6,222	42,032	.04/26/2018	.04/20/2030
36248M-AN-7.	GT LOAN FINANCING I LTD 144A			4	1.F FE	1,000,000	.99.0290	990,287	1,000,000	1,000,000	.0	.0	.0	.0	2.322	2.376	JAJ0	4,193	33,708	.07/09/2018	.07/28/2031
402563-AA-8.	2020-1A HALCYON LN ADVISORS FDG 2014 144A			4	1.A FE	415,000	.100.0180	415,074	415,000	415,000	.0	.0	.0	.0	1.607	1.640	JAJ0	1,445	6,119	.01/27/2020	.04/15/2033
40538F-AQ-6.	LENDMARK FUNDING TRUST 2020-2 144A			4	1.A FE	109,010	.100.0190	109,031	109,010	109,010	.0	.0	.0	.0	1.316	1.340	JAJ0	294	2,634	.06/30/2017	.10/22/2025
51507K-AA-4.	LENDMARK FUNDING TRUST 2020-2 144A			4	1.F FE	999,909	.101.2810	1,012,809	1,000,000	999,912	.0	.4	.0	.0	2.320	2.347	MON	709	3,416	.10/21/2020	.04/21/2031
51507K-AB-2.	LENDMARK FUNDING TRUST 2020-2 144A			4	2.A FE	179,940	.103.0240	185,443	180,000	179,942	.0	2	.0	.0	3.540	3.606	MON	195	938	.10/21/2020	.04/21/2031
51507K-AC-0.	LENDMARK FUNDING TRUST 2020-2 144A			4	2.C FE	244,982	.101.5690	248,844	245,000	244,983	.0	.1	.0	.0	4.300	4.388	MON	322	1,551	.10/21/2020	.04/21/2031
55820Y-AE-7.	MADISON PARK FUNDING XXVII 144A			4	2.C FE	1,000,000	.96.8370	968,369	1,000,000	1,000,000	.0	.0	.0	.0	2.818	2.888	JAJ0	6,655	39,497	.01/25/2018	.04/20/2030
56165E-AA-0.	MAN GLG US CLO 2018-2 LTD 2018-2A			4	1.A FE	1,000,000	.100.0000	1,000,002	1,000,000	1,000,000	.0	.0	.0	.0	1.477	1.506	JAJ0	3,200	26,133	.10/17/2018	.10/15/2028
56576Q-AN-8.	MARATHON CLO V LTD 2013-5A 144A			4	1.A FE	743,232	.99.3000	738,032	743,232	743,232	.0	.0	.0	.0	1.083	1.102	FMAN	916	14,549	.11/15/2017	.11/21/2027
56848M-AA-7.	MARINER FINANCE ISSUANCE TRUST144A			4	1.D FE	359,927	.101.5250	365,491	360,000	359,932	.0	5	.0	.0	2.190	2.216	MON	241	2,957	.07/30/2020	.08/21/2034
56848M-AB-5.	MARINER FINANCE ISSUANCE TRUST144A			4	1.G FE	300,182	.102.4290	307,286	300,000	300,226	.0	.45	.0	.0	3.210	3.243	MON	294	2,274	.10/22/2020	.08/21/2034
56848M-AC-3.	MARINER FINANCE ISSUANCE TRUST144A			4	2.C FE	119,962	.103.6560	124,387	120,000	119,964	.0	2	.0	.0	4.100	4.184	MON	150	1,845	.07/30/2020	.08/21/2034
60909G-AA-8.	MONARCH GROVE CLO 144A			4	1.A FE	766,870	.99.2990	761,493	766,870	766,870	.0	.0	.0	.0	1.095	1.115	JAJ0	1,586	16,637	.02/02/2018	.01/25/2028
63941H-AA-0.	NAVIENT PRIV ED LN 2020-D 144A			4	1.A FE	79,596	.101.8940	81,112	79,604	79,594	.0	(2)	.0	.0	1.690	1.704	MON	60	688	.06/02/2020	.05/15/2069
63935B-AA-1.	NAVIENT PRIV ED LN 2020-H TR 144A			4	1.A FE	1,899,838	.101.0170	1,919,322	1,900,000	1,899,840	.0	2	.0	.0	1.310	1.319	MON	3,042	.0	.11/03/2020	.01/15/2069
63941F-AB-2.	NAVIENT PRIV ED LN TR 2020-A 144A			4	1.A FE	119,992	.104.6880	125,626	120,000	120,061	.0	.69	.0	.0	2.460	2.483	MON	131	2,583	.01/21/2020	.11/15/2068
63941F-AC-0.	NAVIENT PRIV ED LN TR 2020-A 144A			4	1.A FE	100,000	.100.1150	100,115	100,000	100,000	.0	.0	.0	.0	1.059	1.079	MON	47	1,242	.01/21/2020	.11/15/2068
63941G-AB-0.	NAVIENT PRIV ED LN TR 2020-B 144A			4	1.A FE	549,771	.102.6900	564,795	550,000	550,089	.0	.318	.0	.0	2.120	2.139	MON	518	9,555	.02/10/2020	.01/15/2069
63942A-AC-0.	NAVIENT PVT ED LN 2020-I TR 144A			4	1.C FE	239,852	.100.0570	240,136	240,000	239,853	.0	.1	.0	.0	2.950	2.996	MON	413	.0	.12/01/2020	.04/15/2069
63941C-AC-7.	NAVIENT PVT EDN LN TR 2019-D 144A			4	1.A FE	555,369	.100.5320	562,978	560,000	555,095	.0	(330)	.0	.0	1.209	1.326	MON	320	9,611	.06/19/2019	.12/15/2059
64129K-BC-0.	NEUBERGER BERMAN CLO XV 2013 144A			4	2.C FE	2,500,000	.96.7750	2,419,382	2,500,000	2,500,000	.0	.0	.0	.0	3.287	3.374	JAJ0	17,804	111,336	.09/20/2017	.10/15/2029
67092D-AL-3.	OCP CLO 2015-10 LTD 2015-10A 144A			4	1.A FE	584,247	.99.8760	583,521	584,247	584,247	.0	.0	.0	.0	1.035	1.053	JAJ0	1,125	12,178	.11/27/2017	.10/26/2027
67097Q-AA-3.	OCP CLO 2017-14 LTD 2017-14A 14A			4	1.A FE	2,601,820	.99.8520	2,596,160	2,600,000	2,600,237	.0	(195)	.0	.0	1.374	1.398	FMAN	4,068	58,211	.10/29/2018	.11/20/2030
67706X-AJ-2.	OHA CREDIT PARTNERS XIV CLO 144A			4	1.F FE	1,000,000	.97.9750	979,753	1,000,000	1,000,000	.0	.0	.0	.0	2.009	2.052	JAJ0	4,017	31,419	.10/18/2017	.01/21/2030
68267E-AA-2.	ONEMAIN DIRECT AUTO RCV 2019-1 144			4	1.A FE	299,949	.109.8060	329,418	300,000	300,024	.0	(8)	.0	.0	3.630	3.688	MON	484	10,890	.03/12/2019	.09/14/2027
68267L-AA-6.	ONEMAIN FINL ISSUE TR 2017-1 144A			4	1.B FE	18,057	.100.1310	18,809	18,785	16,741	.0	(1,315)	.0	.0	2.370	5.142	MON	21	334	.04/07/2020	.09/14/2032
68267L-AB-4.	ONEMAIN FINL ISSUE TR 2017-1 144A			4	1.B FE	40,152	.100.0640	46,991	46,962	21,983	.0	(18,169)	.0	.0	0.954	19.949	MON	20	389	.03/24/2020	.09/14/2032



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68269B-AA-6..	ONEMAIN FINL TR 2019-2 144A			4.	1.A FE.	2,706,545		2,915,671	2,700,000	2,706,570	0	(605)	0	0	3.140	3.141	MON	4,004	73,005	05/20/2020	10/14/2036
68269L-AA-4..	ONEMAIN FINL TR 2020-1 144A			4.	1.A FE.	1,999,848		2,109,338	2,000,000	1,999,865	0	18	0	0	3.840	3.910	MON	3,627	47,573	04/24/2020	05/14/2032
682696-AA-7..	ONEMEA IN FINL TR 2020-2 144A			4.	1.A FE.	1,649,859		1,679,644	1,650,000	1,649,867	0	8	0	0	1.750	1.766	MON	1,364	9,064	08/13/2020	09/14/2035
682696-AB-5..	ONEMEA IN FINL TR 2020-2 144A			4.	1.C FE.	219,883		223,099	220,000	219,889	0	7	0	0	2.210	2.242	MON	230	1,526	08/13/2020	09/14/2035
682696-AC-3..	ONEMEA IN FINL TR 2020-2 144A			4.	1.E FE.	139,941		143,660	140,000	139,944	0	3	0	0	2.760	2.803	MON	182	1,213	08/13/2020	09/14/2035
67109K-AS-3..	FLOATING			4.	1.A FE.	494,611		494,146	494,611	494,611	0	0	0	0	1.498	1.528	JAJO	1,462	12,916	10/29/2018	10/20/2031
67113D-AJ-3..	OZLM LTD 2019-24A A2A			4.	1.C FE.	1,000,000		1,003,532	1,000,000	1,000,000	0	0	0	0	2.459	2.517	JAJO	4,920	42,803	07/26/2019	07/20/2032
69689L-AE-6..	PALMER SQUARE LN FNDG 144A			4.	1.F FE.	963,200		971,224	1,000,000	968,756	0	5,556	0	0	2.324	3.473	FMAN	2,711	12,342	06/29/2020	08/20/2027
69700P-AC-6..	PALMER SQUARE LOAN FUNDING			4.	1.B FE.	2,000,000		1,959,796	2,000,000	2,000,000	0	0	0	0	1.618	1.628	JAJO	6,204	54,661	11/09/2018	01/20/2027
69335P-DB-8..	2018-5			4.	1.A FE.	3,998,876		4,100,033	4,000,000	4,001,138	0	(383)	0	0	3.520	3.566	MON	6,258	140,800	10/11/2018	10/16/2023
69335P-DX-0..	PFS FINANCING CORP 2018-F A			4.	1.A FE.	709,907		713,729	710,000	709,914	0	7	0	0	0.970	0.979	MON	287	1,033	10/14/2020	02/17/2026
69335P-DY-8..	PFS FINANCING CORP 2020-G			4.	1.F FE.	379,990		382,598	380,000	379,990	0	1	0	0	1.570	1.582	MON	249	895	10/14/2020	02/17/2026
72353P-AA-4..	144A			4.	2.A FE.	1,294,502		94,9970	1,294,509	1,295,942	0	(92)	0	0	3.967	4.023	MON	2,282	51,211	05/23/2019	06/15/2044
759070-AA-6..	PIIONEER AIR FIN 2019 144A			4.	1.F FE.	279,985		282,420	280,000	279,986	0	1	0	0	2.340	2.367	MON	291	1,492	09/15/2020	10/15/2030
77341D-AJ-6..	REGIONAL MGT ISS TR 144A			4.	2.C FE.	1,000,000		971,823	1,000,000	1,000,000	0	0	0	0	2.868	2.940	JAJO	5,816	40,004	11/14/2017	10/20/2030
781090-AJ-7..	ROCKFORD TOWER CLO 2017 144A			4.	2.C FE.	1,000,000		981,327	1,000,000	1,000,000	0	0	0	0	3.237	3.323	JAJO	7,013	44,026	09/15/2017	10/15/2029
781090-AG-3..	RR 2 LTD 2017-2A C FLOATING			4.	1.F FE.	1,250,000		1,234,312	1,250,000	1,250,000	0	0	0	0	2.237	2.287	JAJO	6,058	42,324	09/15/2017	10/15/2029
80285W-AB-3..	144A			4.	1.A FE.	2,099,923		2,101,261	2,100,000	2,099,937	0	14	0	0	0.460	0.463	MON	429	2,200	09/15/2020	09/15/2023
78403D-AN-0..	SANTANDER DRIVE AUTO TR 2020-			4.	1.F FE.	1,000,000		1,064,649	1,000,000	1,000,000	0	0	0	0	2.836	2.873	MON	1,260	28,281	09/10/2019	01/15/2050
82652M-AA-8..	3			4.	1.A FE.	49,582		51,263	49,595	49,619	0	7	0	0	2.590	2.612	MON	39	1,284	07/16/2019	05/20/2036
82652N-AA-6..	SIERRA TIMESHARE FDG 2019-3			4.	1.A FE.	57,249		58,597	57,250	57,281	0	9	0	0	2.340	2.355	MON	41	1,340	10/17/2019	08/20/2036
78449T-AB-7..	144A			4.	1.A FE.	396,720		419,983	396,843	396,990	0	(18)	0	0	3.440	3.488	MON	607	13,651	03/05/2019	07/15/2036
78449V-AA-4..	SMB PRIVATE ED LN 2019-A 144A			4.	1.A FE.	1,049,048		1,053,736	1,055,178	1,044,765	0	(4,284)	0	0	0.448	0.560	MON	79	2,936	06/11/2020	09/15/2054
78449U-AB-4..	144A			4.	1.A FE.	439,985		456,630	440,000	440,180	0	195	0	0	2.230	2.246	MON	436	8,258	02/04/2020	09/15/2037
78449U-AC-2..	SMB PRIVATE ED LN TR 2020-A			4.	1.A FE.	100,000		99,5360	100,000	100,000	0	0	0	0	0.989	1.007	MON	47	1,163	02/04/2020	09/15/2037
83406C-AA-7..	144A			4.	1.A FE.	237,722		240,146	237,752	238,670	0	484	0	0	3.010	2.925	MON	119	7,156	04/18/2019	04/25/2028
83407A-AA-0..	SOFI CONSUMER LN PRGRM 2019-2			4.	1.A FE.	908,994		918,538	909,022	910,034	0	1,040	0	0	2.020	2.006	MON	306	15,506	02/07/2020	01/25/2029
83404W-AB-3..	144A			4.	1.A FE.	299,983		309,989	300,000	300,051	0	(5)	0	0	3.090	3.132	MON	412	9,270	03/26/2019	08/17/2048
83390U-AF-4..	SOFI PROFNAL LN PRG TRT 144A			4.	1.A FE.	82,954		84,747	82,967	82,952	0	(2)	0	0	1.950	1.970	MON	72	926	05/14/2020	02/15/2046
85208H-AA-1..	SPRITE CAYMAN 2017-1 A 4.25%			4.	2.B FE.	576,702		546,370	578,869	578,367	0	243	0	0	4.250	4.384	MON	1,093	24,602	11/17/2017	12/15/2037
87249F-AC-8..	144A			4.	1.A FE.	1,151,795		99,8130	1,151,795	1,151,795	0	0	0	0	1.058	1.077	JAJO	2,404	24,939	04/05/2018	04/20/2028
89300A-BA-4..	TICP CLO III- 2 LTD 2018 144A			4.	1.A FE.	563,839		562,556	563,839	563,839	0	0	0	0	1.248	1.272	JAJO	1,427	13,295	10/06/2017	10/20/2027
91679U-AA-0..	TRALEE CLO III LTD 144A			4.	1.G FE.	870,608		877,434	870,609	870,614	0	6	0	0	2.322	2.347	MON	618	16,902	02/11/2020	04/22/2030
90345W-AD-6..	UPSTART SEC TR 2020-1 144A			4.	3.A FE.	479,142		422,127	473,616	422,127	(52,829)	(451)	0	0	4.625	4.544	JD	1,704	21,905	11/01/2013	12/03/2026
90345W-AE-4..	US AIRWAYS PT TRUST 2012-2			4.	3.C FE.	77,732		69,973	71,974	69,973	(2,230)	(1,169)	0	0	6.750	6.048	JD	378	4,858	01/26/2018	12/03/2022
92331X-AC-8..	VENTURE 35 CLO LTD 2018-35A			4.	1.A FE.	2,185,000		2,187,760	2,185,000	2,185,000	0	0	0	0	1.366	1.392	JAJO	5,885	53,908	10/17/2018	10/22/2031
92330M-AL-3..	AS FLO			4.	1.A FE.	1,827,637		1,821,510	1,827,637	1,827,637	0	0	0	0	1.117	1.137	JAJO	4,423	41,072	10/04/2017	07/15/2027
91832Y-AA-6..	VENTURE XXI CLO LTD 2015 144A			4.	1.A FE.	478,041		474,519	478,041	478,041	0	0	0	0	1.061	1.081	MON	239	7,580	10/19/2018	10/15/2035
	VNC FINANCE 2018-FL2 LLC																				
	2018-FL2			4.	1.A FE.	478,041		474,519	478,041	478,041	0	0	0	0	1.061	1.081	MON	239	7,580	10/19/2018	10/15/2035



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
929160-AF-9.	VOYA CLO 2017-4 LTD 2017 144A			4.	1.F FE	1,000,000	96.9840	969,837	1,000,000	1,000,000	0	0	0	0	1.987	2.030	JAJ0	5,344	31,318	10/30/2017	10/15/2030
94949L-AL-4.	WELLFLEET CLO 2016-2 LTD 2016 144A			4.	1.A FE	991,490	99.9020	990,514	991,490	991,490	0	0	0	0	1.358	1.384	JAJ0	2,656	24,484	10/26/2018	10/20/2028
94951D-AA-1.	WELLFLEET CLO 2018-3 LTD 2018-3A A			4.	1.A FE	750,000	99.7500	748,122	750,000	750,000	0	0	0	0	1.468	1.497	JAJ0	2,172	19,357	11/16/2018	01/20/2032
965249-AF-2.	WHITEHORSE IX LTD 2014 144A			4.	1.A FE	100,646	100.0930	100,740	100,646	100,646	0	0	0	0	1.378	1.404	JAJ0	293	2,536	06/29/2017	07/17/2026
98163D-AB-4.	WORLD OMNI SELECT AUTO 2020-A YORK CLO-2 LTD 2015-1A CR 144A			4.	1.A FE	1,499,867	100.1570	1,502,361	1,500,000	1,499,888	0	21	0	0	0.470	0.475	MON	313	1,743	09/09/2020	06/17/2024
98625T-AN-5.	AIR CANADA 2015-2 144A	C.		4.	1.F FE	2,000,000	97.6410	1,952,828	2,000,000	2,000,000	0	0	0	0	2.066	2.111	JAJ0	8,148	63,577	11/16/2017	01/22/2031
009088-AC-9.	AGL CORE CLO 2020-4 144A	C.		4.	3.B FE	411,894	98.8130	401,178	405,999	401,178	(7,451)	(1,269)	0	0	5.000	4.636	JD	902	20,300	07/05/2018	06/15/2025
001199-AA-6.	ALLEGRO CLO I LTD 144A	C.		4.	1.A FE	495,000	99.9810	499,906	500,000	495,533	0	533	0	0	2.428	2.768	JAJ0	2,462	6,751	04/14/2020	04/20/2028
01749G-AL-2.	ALLEGRO CLO VIII LTD 2018-8 144A	C.		4.	1.A FE	137,917	99.9640	137,936	137,986	136,884	0	(923)	0	0	1.864	2.259	JAJ0	457	3,974	01/09/2019	01/30/2026
01750L-AA-1.	ALM XVII LTD 2016-17R	C.		4.	1.A FE	738,900	99.7030	747,775	750,000	743,900	0	1,278	0	0	1.337	1.554	JAJ0	1,699	18,532	12/06/2018	07/15/2031
02014P-DJ-0.	ALM XVII LTD 2016-17R 144A	C.		4.	1.A FE	4,100,440	99.7730	4,104,659	4,114,016	4,105,495	0	1,655	0	0	1.167	1.256	JAJ0	14,485	94,545	09/12/2018	01/18/2028
02014P-DN-1.	ANCHORAGE CAPITAL CLO LTD 144A	C.		4.	1.C FE	990,000	99.1530	991,531	1,000,000	992,612	0	2,240	0	0	1.837	2.122	JAJ0	4,973	29,793	10/31/2019	01/18/2028
033292-AS-2.	ANCHORAGE CPA CLO 13 LTD 144A	C.		4.	1.C FE	988,750	98.2130	982,131	1,000,000	991,643	0	1,362	0	0	1.874	2.132	JAJ0	4,061	30,352	01/28/2019	10/13/2030
033291-AA-3.	APRES STATIC 2019-1R LTD 144A	C.		4.	1.A FE	1,271,958	100.0430	1,265,542	1,265,000	1,270,614	0	(1,344)	0	0	1.707	1.640	JAJ0	4,678	24,795	01/28/2020	04/15/2032
03835J-BA-0.	ATRIUM IX LLC 2013-9R LTD 144A	C.		4.	1.A FE	2,000,000	99.8630	1,997,260	2,000,000	2,000,000	0	0	0	0	3.119	3.200	JAJ0	13,515	0	10/06/2020	10/16/2028
04964K-AL-5.	BAIN CAPITAL CREDIT CLO 144A	C.		4.	1.A FE	923,383	99.7050	919,283	922,000	922,401	0	(337)	0	0	1.464	1.474	FMAN	1,200	21,325	09/18/2018	05/28/2030
05683E-AJ-1.	BATTALION CLO VII LTD 2014-7RR 144	C.		4.	2.C FE	250,313	100.5300	251,325	250,000	251,629	0	1,316	0	0	5.028	5.023	JAJ0	2,130	4,489	07/02/2020	07/29/2031
07131X-AV-6.	BATTALION CLO VII LTD 2014-7RR 144	C.		4.	1.A FE	452,291	99.7760	455,145	456,168	452,981	0	(61)	0	0	1.258	1.498	JAJ0	1,211	10,934	12/06/2018	07/17/2028
07131X-AX-2.	BATTALION CLO X LTD / BATTALI SR S	C.		4.	1.A FE	498,500	99.6370	498,184	500,000	498,313	0	(208)	0	0	2.028	2.178	JAJ0	2,140	15,921	11/27/2019	07/17/2028
07132J-AN-4.	BENEFIT ST PART CLO II 2013-2R 144	C.		4.	1.C FE	1,000,200	100.0000	999,997	1,000,000	999,448	0	(421)	0	0	1.987	2.045	JAJ0	4,195	31,318	05/01/2019	07/15/2029
08179X-AQ-8.	BENEFIT STR PRT CLO X 2016-10R 144	C.		4.	1.C FE	590,000	98.9980	584,087	590,000	590,000	0	0	0	0	1.987	2.030	JAJ0	2,540	18,478	07/12/2019	01/15/2029
08181L-AL-1.	BLUEMOUNTAIN CLO 2012-2R2 144A	C.		4.	1.C FE	1,000,000	98.3760	983,765	1,000,000	1,000,000	0	0	0	0	1.674	1.708	FMAN	1,953	25,439	11/09/2018	11/20/2028
09626R-AY-1.	CANYON CLO LTD 2020-1 144A	C.		4.	1.A FE	488,394	100.0990	493,816	493,327	489,736	0	1,342	0	0	2.157	2.428	JAJ0	2,305	4,928	04/17/2020	07/17/2028
13876L-AA-5.	CARLYLE GBLB MKT STRTG 2014-3R 144	C.		4.	1.A FE	1,539,215	99.5040	1,534,654	1,542,300	1,537,506	0	(1,793)	0	0	1.267	1.365	JAJ0	3,473	35,789	11/01/2018	07/28/2031
14315L-AA-2.	CARLYLE US CLO 2020-1 LTD 144A	C.		4.	1.E FE	1,000,000	99.2550	992,547	1,000,000	1,000,000	0	0	0	0	0.251	0.255	JAJ0	885	0	07/16/2020	07/21/2031
14317X-AE-6.	CBAM 2019-11 LTD 144A	C.		4.	1.A FE	244,975	100.1500	250,375	250,000	245,209	0	234	0	0	1.578	2.032	JAJ0	800	2,619	06/23/2020	10/20/2032
12482X-AA-7.	CEDAR FDG VII CLO LTD 2018-7 144A	C.		4.	1.A FE	996,000	99.1710	991,708	1,000,000	997,531	0	(661)	0	0	1.218	1.301	JAJ0	2,471	23,275	11/13/2018	01/21/2031
15032F-AA-4.	CIFC FUNDING 2017-II LTD 2017-2A A	C.		4.	1.A FE	4,005,000	100.0570	4,002,268	4,000,000	4,003,919	0	(1,220)	0	0	1.458	1.462	JAJ0	11,829	102,832	09/17/2018	04/20/2030
12550Y-AC-8.	CLNC 2019-FL1 144A	C.		4.	1.A FE	2,200,000	99.4310	2,187,472	2,200,000	2,200,000	0	0	0	0	1.402	1.431	MON	1,114	42,277	10/10/2019	08/17/2035
26249M-AU-1.	DRYDEN 37 SR LN FD 2015 144A	C.		4.	2.C FE	1,000,000	95.5610	955,609	1,000,000	1,000,000	0	0	0	0	2.737	2.803	JAJ0	5,854	38,905	12/06/2017	04/15/2027
26246B-AJ-3.	DRYDEN 85 CLO 2020-85 144A	C.		4.	2.C FE	275,138	100.3210	275,883	275,000	275,140	0	2	0	0	4.113	4.226	JAJ0	2,011	0	11/19/2020	10/15/2032
28623D-AA-7.	ELEVATION CLO 2015-4R 144A	C.		4.	1.A FE	262,115	100.0620	262,277	262,115	262,115	0	0	0	0	1.208	1.230	JAJ0	660	6,155	06/03/2019	04/19/2027
290015-AJ-5.	ELMWOOD 2019-1R CLO LTD 144A	C.		4.	1.A FE	500,000	100.0820	500,408	500,000	500,000	0	0	0	0	1.668	1.703	JAJ0	1,692	0	10/15/2020	10/20/2033
29001L-AC-5.	ELMWOOD CLO 2019 144A	C.		4.	1.C FE	502,225	99.4650	497,326	500,000	501,696	0	(487)	0	0	2.309	2.247	JAJ0	2,277	17,214	11/20/2019	04/20/2031
38136F-BC-6.	GOLDENTREE LN MGMT US CL 144A	C.		4.	2.C FE	1,000,000	95.3100	953,102	1,000,000	1,000,000	0	0	0	0	2.868	2.940	JAJ0	6,292	24,314	02/02/2020	04/20/2029
38136F-BA-0.	GOLDENTREE LN MGMT US CL 17-1R 144	C.		4.	1.F FE	1,000,000	98.1100	981,101	1,000,000	1,000,000	0	0	0	0	2.068	2.114	JAJ0	4,670	18,892	02/02/2020	04/20/2029
38138D-AC-0.	GOLDENTREE LOAN MGT US 2019-5 144A	C.		4.	1.A FE	1,005,200	100.0980	1,000,980	1,000,000	1,003,402	0	(1,798)	0	0	1.518	1.477	JAJ0	3,037	18,185	02/07/2020	10/20/2032
36255C-AA-7.	GPMT LTD 2018-FL1 144A	C.		4.	1.A FE	131,121	99.5310	130,792	131,409	129,863	0	(945)	0	0	1.047	1.286	MON	65	2,060	11/15/2018	11/15/2035
36259B-AA-5.	GPMT LTD 2019-FL2 144A	C.		4.	1.A FE	1,000,000	99.6460	996,464	1,000,000	1,000,000	0	0	0	0	1.517	1.549	MON	716	19,756	03/01/2019	02/21/2036



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive 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
39809L-AA-2.	GREYSTONE CRE NOTES2019-FL																				
46651N-AA-2.	LTD 144.																				
50184N-AP-7.	JOL AIR LTD 2019-1 144A																				
50188W-AE-8.	LCM XV LTD 2014-15R 144A																				
55820T-AA-6.	LCM XX LP 20A AR FLOATING																				
55818H-BG-2.	144A																				
55818H-BL-1.	MADISON PARK FDG XXIII 2017-23 144.																				
56844Y-AA-5.	MADISON PARK FUNDING X LTD 2012-10.																				
55282L-AA-4.	MADISON PARK FUNDING X LTD 2012-10.																				
58003U-AA-6.	MARINER CLO LTD 2018-05 144A.																				
62405C-AN-4.	MF1 2019-FL2 LTD 144A																				
67515E-AR-7.	MF1 2020-FL4 LTD 144A																				
67092R-AE-8.	MOUNTAIN HAWK CLO III 144A																				
67092R-AH-1.	OCEAN TRAILS CLO V 2014-5A																				
67107K-BD-7.	ARR FLO.																				
670881-AG-6.	OCF CLO 2016-12R 144A																				
67590E-AQ-7.	OCF CLO 2016-12R 144A																				
67591U-AC-1.	OCF CLO 2014-7RR 144A																				
67109U-AW-2.	OCF CLO LTD 2020-19 144A.																				
67109W-AJ-7.	OCTAGON INV PRTNRS XV 2017-15R 144.																				
67110A-AQ-6.	OCTAGON INV PTNS 2018-36.																				
69689A-AY-6.	OZLM XI LTD 2015-11R 144a																				
69689A-BA-7.	OZLM XII LTD 2015-12R																				
69700P-AE-2.	OZLM XIII LTD 2015-13R 144A																				
69701K-AE-2.	PALMER SQUARE CLO 2015-1RR 144A.																				
69689H-AA-3.	PALMER SQUARE CLO 2015-1RR 144A.																				
69689H-AC-9.	PALMER SQUARE LN FDG 144A																				
69346T-AA-2.	PALMER SQUARE LN FDG LT 144A.																				
69346W-AA-5.	PALMER SQUARE LN FNDG 2019-4 144A.																				
75887V-AC-5.	PALMER SQUARE LN FNDG 2019-4 144A.																				
77342K-AA-8.	PPF LTD 2019-5 CLO 144A																				
77342K-AC-4.	PPF LTD 2019-6 144A																				
83609Y-AC-0.	REGATTA IX FDG 2017-9 LTD 144A.																				
83609R-AJ-0.	ROCKFORD TOWER CLO 2018-2 144A.																				
87244A-BL-3.	ROCKFORD TOWER CLO 2018-2 144A.																				
87248W-AC-2.	SOUND PNT CLO IV-R LTD 2018-4R 144.																				
89531F-AE-7.	SOUND POINT CLO 2017-15R 144A																				
92329J-AY-5.	THL CDT WD RIVER CLO 2012-1R2 144A.																				
92329Y-AL-0.	TICP CLO VIII LTD 2017-8 144A																				
94354K-AA-8.	TRESTLES CLO 2017-1 144A.																				
	VENTURE XII CLO 2013-12RR 144A.																				
	VENTURE XVII CLO LTD 2014-17R 144A.																				
	WAVE 2019-1 LLC 144A.																				



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
51817T-AB-8.	LATAM AIRLINES GROUP SA		.C.	4.	5.A FE.	571,582	92.5000	637,004	688,653	579,467	0	8,467	114,242	0	4.200	10.884	FMAN	3,696	28,923	06/26/2017	11/15/2027
00176P-AG-7.	AMMC CLO 19 LTD 2016-19A CLO		.C.	4.	2.B FE.	968,500	100.0030	1,000,028	1,000,000	976,954	0	1,134	0	0	3.987	4.727	JAJO	10,244	51,651	10/07/2016	10/15/2028
39862E-AC-8.	GRIPPEN PARK CLO LTD 2017		.C.	4.	1.F FE.	1,000,000	100.1440	1,001,443	1,000,000	1,000,000	0	0	0	0	2.518	2.578	JAJO	5,107	36,455	02/22/2017	01/20/2030
55818P-AL-4.	MADISON PARK FUNDING XII CLO		.C.	4.	1.A FE.	83,960	100.0160	83,900	83,886	84,269	0	259	0	0	1.478	1.322	JAJO	251	2,174	06/26/2017	07/20/2026
55818P-AS-9.	MADISON PARK FUNDING XII CLO		.C.	4.	1.B FE.	1,250,000	99.8490	1,248,119	1,250,000	1,250,000	0	0	0	0	2.568	2.629	JAJO	6,510	46,203	01/12/2017	07/20/2026
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						177,309,155	XXX	177,193,542	177,692,789	177,192,465	(113,380)	(19,209)	114,242	0	XXX	XXX	XXX	532,345	4,375,963	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,348,354,804	XXX	1,436,308,703	1,342,868,018	1,340,788,646	1,321,015	(1,263,650)	11,515,854	0	XXX	XXX	XXX	12,413,563	44,495,332	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
23311P-AA-8.	DCP MIDSTREAM LP				4.A FE.	129,116	83.0000	278,050	335,000	162,702	16,616	33,461	151,492	0	7.375	59.554	JD	1,098	24,706	04/28/2020	12/15/2022
866142-AA-0.	SUMMIT MIDSTREAM PARTNERS LP			2.	6. FE.	4,024	32.0000	89,600	280,000	4,202	0	5,637	144,235	0	9.500	1,766.523	JD	27,782	0	08/08/2018	06/15/2023
4299999 - Bonds - Hybrid Securities - Issuer Obligations						133,140	XXX	367,650	615,000	166,904	16,616	39,098	295,726	0	XXX	XXX	XXX	28,880	24,706	XXX	XXX
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						133,140	XXX	367,650	615,000	166,904	16,616	39,098	295,726	0	XXX	XXX	XXX	28,880	24,706	XXX	XXX
Bonds: SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																					
464287-22-6.	ISHARES TR				1.F	1,095,720	118.1900	1,096,212	0	1,096,212	492	0	0	0	0.000	0.000	N/A	0	0	12/31/2020	
5899999 - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						1,095,720	XXX	1,096,212	0	1,096,212	492	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						1,095,720	XXX	1,096,212	0	1,096,212	492	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
LX1672-36-4.	ANCHOR GLASS CONTAINER CORP				4.C FE.	133,759	78.1330	189,443	242,462	133,759	17,823	0	55,260	0	3.750	28.130	MJSD	631	9,875	02/07/2018	12/07/2023
LX1900-26-0.	AVAYA INC 4.4005				4.C FE.	246,482	99.9580	249,635	249,740	246,482	0	0	0	0	4.391	4.875	JD	944	1,860	09/30/2020	12/01/2024
LX1741-66-4.	AVAYA INC. TL-B				4.B FE.	9,772	100.1750	9,927	9,909	9,772	66	0	0	0	4.391	4.925	MJSD	21	1,419	03/14/2019	12/15/2024
LX1821-54-0.	CLEAR CHANNEL OUTDOOR TERM				4.A FE.	154,262	96.0710	148,946	155,038	148,946	(5,316)	0	0	0	3.710	3.930	MON	848	5,781	09/03/2019	08/09/2026
LX1827-34-9.	CONNECT FINCO SARL				4.A FE.	374,193	100.2320	379,020	378,143	374,193	0	0	0	0	5.500	5.871	JD	1,155	24,513	02/20/2020	12/12/2026
LX1784-32-6.	DUN & BRADSTREET CORP TERM				5.B GI.	468,612	99.9580	496,042	496,250	468,612	0	0	0	0	3.970	5.347	FA	8,505	11,827	06/17/2020	02/06/2026
LX1901-55-7.	FRONTIER COMM TERM LOAN				5.B GI.	102,440	100.5000	104,520	104,000	102,440	0	0	0	0	5.750	6.197	A0	1,528	1,679	10/19/2020	10/01/2027
LX1901-70-6.	GREENEDEN US HLDGSII LLC TERM				5.B GI.	198,000	100.0940	200,188	200,000	198,000	0	0	0	0	4.750	5.051	JD	818	0	12/09/2020	12/01/2027
LX1902-21-7.	HARBOR FREIGHT TOOLS TERM				5.B GI.	198,000	99.8330	199,666	200,000	198,000	0	0	0	0	4.000	4.271	A0	1,644	1,556	10/22/2020	10/19/2027
LX1890-57-8.	IHEARTCOMMUNICATIONS INC TERM				5.B GI.	261,312	99.9170	273,398	273,625	261,312	0	0	0	0	4.750	5.942	MON	1,119	5,849	07/22/2020	05/01/2026
LX1661-14-4.	INTRAWEST RESORTS (ALTERRA)				4.B FE.	288,199	98.4580	283,119	287,553	283,119	(5,080)	0	0	0	2.896	2.912	JJ	4,189	9,867	08/02/2019	07/31/2024
LX1766-23-2.	MCAFFEE LLC TERM LOAN				5.B GI.	870,472	99.9250	893,547	894,218	870,472	0	0	0	0	3.970	4.855	MS	9,241	17,728	06/03/2020	09/30/2024
LX1894-33-1.	MILANO ACQ CORP TERM LOAN				5.B GI.	346,500	99.8330	349,416	350,000	346,500	0	0	0	0	4.750	5.055	A0	4,249	0	10/06/2020	10/01/2027
LX1692-75-0.	NAVISTAR TRANCHE B TERM LOAN				4.A FE.	702,018	99.7750	702,455	704,039	701,565	57	0	0	0	3.650	3.835	FMAN	3,997	28,887	03/03/2020	11/06/2024
LX1841-12-6.	PLAYTIKA HOLDING TERM LOAN				4.A FE.	199,804	100.4890	206,096	205,093	199,804	0	0	0	0	7.000	8.030	JD	877	11,385	03/26/2020	12/10/2024
LX1745-44-2.	REFINITIV US HOLDINGS TERM				4.B FE.	1,011,827	99.7920	1,002,911	1,005,001	1,002,911	(8,916)	0	0	0	3.475	3.516	A0	9,163	39,528	12/04/2019	10/01/2045
LX1767-02-4.	REGIONALCARE TERM LOAN				4.A FE.	1,208,277	99.6130	1,236,569	1,241,373	1,205,381	(2,896)	0	0	0	3.972	4.707	MN	6,300	42,400	06/09/2020	11/16/2025
LX1739-77-5.	SOLENIS INTERNATIONAL TERM				4.B FE.	570,124	99.7750	579,884	581,192	570,124	841	0	0	0	4.233	5.035	JD	957	22,514	12/04/2019	12/18/2023
LX1740-18-7.	STARS GROUP HOLDINGS TERM				4.A FE.	593,395	100.3060	601,442	599,608	592,088	(1,307)	0	0	0	3.724	4.083	JD	310	27,948	03/12/2020	06/27/2025
LX1858-25-2.	TIBCO SOFTWARE TERM LOAN				4.B FE.	800,711	97.9060	810,025	827,350	800,711	0	0	0	0	3.970	4.750	JD	91	12,474	12/11/2020	06/30/2026
LX1887-96-2.	TIGER MERGER SUB CO TERM LOAN				5.B GI.	246,250	100.5310	251,328	250,000	246,250	0	0	0	0	3.720	4.211	MON	26	4,330	07/08/2020	06/30/2025
LX1887-39-2.	UNIVISION COMMUNICATIONS TL				4.B FE.	222,333	99.9580	243,368	243,470	222,333	0	0	0	0	4.750	13.383	FA	4,293	15,827	03/15/2019	02/01/2022



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	7  Actual Cost	Fair Value		10  Par Value	11  Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4 F o r e i g n	5  Bond CHAR			8  Rate Used to Obtain Fair Value	9  Fair Value			12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Foreign Exchange Change In B./A.C.V.	16  Rate of	17  Effective Rate of	18  When Paid	19  Admitted Amount Due & Accrued	20  Amount Rec. During Year	21  Acquired	22  Stated Contractual Maturity Date
CUSIP Identification	Description	Code																			
LX1753-32-1..	VERSCEND HOLDING TERM B LOAN..				4.C FE	712,083	99.8000	721,159	722,604	706,196	(5,887)	0	0	0	4.725	5.232	FA	11,747	32,904	03/20/2020	08/27/2025
LX1687-59-4..	WEST CORP TERM LOAN				5.B GI	1,049,654	96.6670	1,201,478	1,242,904	1,049,654	0	0	0	0	5.000	10.355	A0	14,328	14,809	09/01/2020	10/10/2024
LX1884-62-1..	XPLORNET COMMS INC TERM LOAN				5.B GI	567,150	100.0250	597,149	597,000	567,150	0	0	0	0	4.984	6.081	JD	1,818	14,970	06/16/2020	06/10/2027
6499999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						11,535,629	XXX	11,930,730	12,060,571	11,505,773	(10,615)	0	55,260	0	XXX	XXX	XXX	88,802	359,928	XXX	XXX
6599999 - Bonds - Unaffiliated Bank Loans - Subtotals - Unaffiliated Bank Loans						11,535,629	XXX	11,930,730	12,060,571	11,505,773	(10,615)	0	55,260	0	XXX	XXX	XXX	88,802	359,928	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						2,156,966,584	XXX	2,276,853,641	2,160,385,382	2,154,464,581	1,095,112	(516,144)	10,625,321	0	XXX	XXX	XXX	14,879,198	46,797,242	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						303,173,678	XXX	314,414,194	294,527,819	302,566,579	670,909	(290,976)	684,656	0	XXX	XXX	XXX	789,927	7,488,604	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						187,680,078	XXX	191,545,637	170,058,632	181,130,596	(355,307)	(1,252,470)	387,361	0	XXX	XXX	XXX	654,955	7,421,556	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						177,309,155	XXX	177,193,542	177,692,789	177,192,465	(113,380)	(19,209)	114,242	0	XXX	XXX	XXX	532,345	4,375,963	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						1,095,720	XXX	1,096,212	0	1,096,212	492	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans						11,535,629	XXX	11,930,730	12,060,571	11,505,773	(10,615)	0	55,260	0	XXX	XXX	XXX	88,802	359,928	XXX	XXX
																	</				



## SCHEDULE D - PART 2 - SECTION 1

[illegible]

1A	\$ 0 .....	1B	\$ 0 .....	1C	\$ 0 .....	1D	\$ 0 .....	1E	\$ 0 .....	1F	\$ 0 .....	1G	\$ 1,721,521 .....
2A	\$ 0 .....	2B	\$ 918,000 .....	2C	\$ 0 .....								
3A	\$ 434,295 .....	3B	\$ 0 .....	3C	\$ 1,385,335 .....								
4A	\$ 0 .....	4B	\$ 0 .....	4C	\$ 0 .....								
5A	\$ 0 .....	5B	\$ 0 .....	5C	\$ 0 .....								
6	\$ 0 .....												



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		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, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
Y20246-10-7	DBS GROUP HOLDINGS LTD.		B	57,500,000	1,089,414	18.946	1,089,414	1,032,103	0	50,323	0	(35,733)	0	(35,733)	18,449	08/13/2019	XXX
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA		B	192,759,000	1,216,044	6.309	1,216,044	776,307	0	33,373	0	355,978	0	355,978	83,758	08/07/2020	XXX
X3078L-10-8	GALP ENERGIA SGPS SA		B	40,602,000	434,886	10.711	434,886	444,096	0	7,825	0	(59,617)	0	(59,617)	50,408	05/01/2020	XXX
268785-20-1	EP ENERGY CORP.			1,925,000	67,375	35.000	67,375	38,281	0	0	0	29,094	0	29,094	0	10/02/2020	XXX
G31989-10-9	ESR CAYMAN LIMITED		B	298,200,000	1,069,144	3.585	1,069,144	677,939	0	0	0	377,495	0	377,495	1,215	09/17/2020	XXX
42830K-10-3	HEXION HLDGS CORP.			12,747,000	159,338	12.500	159,338	55,666	0	0	0	(3,187)	0	(3,187)	0	07/02/2019	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF			893,900,000	189,363,776	211.840	189,363,776	151,541,403	0	2,184,605	0	26,803,023	0	26,803,023	0	12/16/2020	XXX
464287-63-0	ISHARES TR.			52,001,000	6,851,132	131.750	6,851,132	6,133,123	0	109,003	0	179,987	0	179,987	0	12/16/2020	XXX
674215-20-7	OASIS PETROLEUM INC.			6,477,000	240,038	37.060	240,038	170,510	0	0	0	69,527	0	69,527	0	11/20/2020	XXX
136375-10-2	CANADIAN NATL RY CO.		B	11,123,000	1,221,780	109.843	1,221,780	1,009,189	0	15,410	0	196,111	0	196,111	18,047	08/09/2019	XXX
867224-10-7	SUNCOR ENERGY INC NEW		B	66,288,000	1,110,867	16.758	1,110,867	812,402	0	35,249	0	234,800	1,059,706	(824,906)	28,846	04/01/2020	XXX
87262K-10-5	TMX GROUP LTD.		B	10,111,000	1,009,033	99.796	1,009,033	800,193	0	20,524	0	117,682	0	117,682	14,547	08/09/2019	XXX
F0259M-47-5	ALSTOM SHS PROV REGRO		B	31,538,000	1,798,602	57.030	1,798,602	1,403,673	0	0	0	299,444	0	299,444	95,485	12/07/2020	XXX
F1058Q-23-8	BNP PARIBAS ORD.		B	16,286,000	858,942	52.741	858,942	558,194	0	0	0	200,328	353,041	(152,713)	45,886	11/07/2019	XXX
F7629A-10-7	ENGIE SA SHS		B	178,333,000	2,731,856	15.319	2,731,856	2,392,858	0	0	0	(34,710)	0	237,557	05/15/2020	XXX	
F01764-10-3	L AIR LIQUIDE		B	10,965,000	1,801,128	164.262	1,801,128	1,299,056	0	20,353	0	132,235	0	132,235	115,626	08/09/2019	XXX
X5S8VL-10-5	NORDEA BANK ABP		B	122,860,000	1,005,608	8.185	1,005,608	931,811	0	0	0	(115,263)	0	(115,263)	128,123	08/09/2019	XXX
F72027-10-9	PERNOD RICARD ACT.		B	7,015,000	1,345,846	191.853	1,345,846	1,290,013	0	11,130	0	16,435	0	16,435	39,398	12/01/2020	XXX
F4035A-55-7	SAFRAN SA PARIS		B	13,636,000	1,934,548	141.871	1,934,548	1,890,582	0	0	0	(340,081)	0	(340,081)	167,740	08/09/2019	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD.		B	24,155,000	1,021,711	42.298	1,021,711	1,055,514	0	25,938	0	(126,872)	0	(126,872)	93,598	08/09/2019	XXX
F5548N-10-1	SANOFI SHS		B	25,460,000	2,451,629	96.293	2,451,629	2,192,610	0	90,411	0	(306,445)	0	(306,445)	196,885	08/09/2019	XXX
F5879X-10-8	VINCI SA ACT.		B	10,117,000	1,007,127	99.548	1,007,127	980,227	0	10,937	0	(204,152)	0	(204,152)	87,023	08/09/2019	XXX
F97982-10-6	VIVENDI		B	61,197,000	1,975,271	32.277	1,975,271	1,593,742	0	51,451	0	192,073	0	192,073	145,407	03/13/2020	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR		B	7,910,000	1,173,491	148.355	1,173,491	827,833	0	0	0	299,858	0	299,858	45,800	09/04/2020	XXX
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD.		B	12,521,000	1,044,829	83.446	1,044,829	921,749	0	13,073	0	30,777	0	30,777	86,635	01/15/2020	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG		B	31,080,000	1,193,697	38.407	1,193,697	517,505	0	0	0	626,913	0	626,913	49,278	03/12/2020	XXX
D5357W-10-3	MERCK KGAA DARMSTADT		B	8,227,000	1,412,783	171.725	1,412,783	1,108,330	0	735	0	210,706	0	210,706	93,747	09/03/2020	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE		B	61,342,000	1,032,382	16.830	1,032,382	826,617	0	0	0	176,213	0	176,213	29,551	11/20/2020	XXX
D1764R-10-0	VONOVIA SE		B	16,294,000	1,191,407	73.119	1,191,407	850,793	0	26,965	0	220,517	0	220,517	82,039	01/27/2020	XXX
G0403H-10-8	AON PLC		C	8,625,000	1,822,204	211.270	1,822,204	1,503,624	0	0	0	15,353	0	15,353	0	08/09/2019	XXX
G5960L-10-3	MEDTRONIC PLC		C	23,141,000	2,710,737	117.140	2,710,737	2,284,790	13,422	51,800	0	85,390	0	85,390	0	08/09/2019	XXX
783513-20-3	RYANAIR HLDGS PLC		C	10,164,000	1,117,837	109.980	1,117,837	701,520	0	0	0	283,820	0	283,820	0	02/28/2020	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	173,833,000	1,023,248	5.886	1,023,248	1,160,459	0	3,408	0	(281,778)	0	(281,778)	90,131	06/11/2020	XXX
J3679P-11-5	ENEL SPA COMMON STOCK EUR 1		B	229,660,000	2,325,560	10.126	2,325,560	1,987,518	0	44,968	0	137,787	0	137,787	200,255	03/06/2020	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD.		B	51,400,000	1,525,397	29.677	1,525,397	1,512,625	0	42,761	0	(159,065)	0	(159,065)	81,094	08/09/2019	XXX
J15708-15-9	FUJITSU LTD.		B	8,579,000	1,238,510	144.365	1,238,510	1,151,640	0	0	0	73,293	0	73,293	13,578	12/01/2020	XXX
J20454-11-2	HITACHI LIMITED COM.		B	60,000,000	2,362,342	39.372	2,362,342	2,185,365	0	46,357	0	(153,968)	0	(153,968)	100,435	11/11/2020	XXX
J30642-16-9	KAO CORP.		B	8,600,000	663,877	77.195	663,877	634,464	0	1,118	0	(83,239)	0	(83,239)	32,922	08/26/2019	XXX
J39584-10-7	MAKITA CORP.		B	28,300,000	1,417,124	50.075	1,417,124	884,550	0	11,090	0	377,218	0	377,218	47,747	08/09/2019	XXX
J4914X-10-4	NEXON CO LTD TOKYO		B	56,425,000	1,737,920	30.801	1,737,920	717,903	0	1,559	0	946,792	0	946,792	38,275	08/09/2019	XXX
J51699-10-6	NINTENDO LTD ORD.		B	3,100,000	1,976,590	637.610	1,976,590	1,231,834	0	41,519	0	657,397	0	657,397	64,931	12/16/2019	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD.		B	41,700,000	850,196	20.388	850,196	901,245	0	0	0	(66,526)	0	(66,526)	15,477	11/12/2020	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC.		B	36,300,000	1,120,872	30.878	1,120,872	1,205,797	0	55,282	0	(292,827)	0	(292,827)	64,912	08/09/2019	XXX
J78529-13-8	SUZUKI MOTOR CORP.		B	24,100,000	1,116,240	46.317	1,116,240	686,965	0	485,836	0	426,614	0	426,614	27,422	10/07/2020	XXX
J95732-10-3	YAMAHA CORP.		B	16,900,000	993,588	58.792	993,588	823,834	0	8,758	0	3,619	0	3,619	44,471	08/09/2019	XXX
J9894K-10-5	Z HLDGS CORP.		B	117,119,000	708,306	6.048	708,306	587,021	0	97,130	0	97,130	0	97,130	24,155	07/08/2020	XXX
G3421J-10-6	FERGUSON PLC		B	12,504,000	1,518,484	121.440	1,518,484	944,953	0	27,702	0	352,439	0	352,439	31,365	08/09/2019	XXX
L0302D-21-0	ARCELORMITTAL SHS		B	51,681,000	1,193,863	23.101	1,193,863	647,741	0	491,930	271,824	220,106	0	220,106	62,906	02/10/2020	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5		B	8,651,000	929,992												



## E12.1

## E12.1

## E12.1

## E12.1

## E12.1

## E12.1



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY		02/12/2020	MORGAN STANLEY & CO INC	XXX	286,050	276,617	438
36179V-ZR-4	GNMA PASS-THRU M SINGLE FAMILY		12/07/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	3,156,563	3,000,000	4,167
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		12/15/2020	WELLS FARGO SECURITIES, LLC	XXX	519,297	500,000	472
912796-4W-6	UNITED STATES TREAS BILLS		11/04/2020	VARIOUS	XXX	20,475,678	20,500,000	0
912828-2F-6	UNITED STATES TREAS NTS		08/25/2020	WELLS FARGO SECURITIES, LLC	XXX	43,436,719	43,000,000	235,302
912828-X4-7	UNITED STATES TREAS NTS		03/04/2020	WELLS	XXX	3,693,375	3,600,000	23,365
912828-ZY-9	UNITED STATES TREAS NTS		08/11/2020	BANK OF NYC/NSIMBS	XXX	5,517,230	5,525,000	525
91282C-AE-1	UNITED STATES TREAS NTS		11/09/2020	JP MORGAN SECS INC-FI	XXX	64,986,912	66,772,000	91,193
91282C-AF-8	UNITED STATES TREAS NTS		09/03/2020	JP MORGAN SECS INC-FI	XXX	32,333,389	32,375,000	1,680
91282C-AH-4	UNITED STATES TREAS NTS		09/11/2020	JP MORGAN	XXX	11,430,933	11,390,000	2,202
91282C-AK-7	UNITED STATES TREAS NTS		09/15/2020	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	425,567	426,000	1
91282C-AM-3	UNITED STATES TREAS NTS		10/26/2020	DEUTSCHE BANK	XXX	1,990,391	2,000,000	385
91282C-AP-6	UNITED STATES TREAS NTS		11/09/2020	WACHOVIA SECURITIES, LLC	XXX	34,129,590	34,250,000	3,058
91282C-AR-2	UNITED STATES TREAS NTS		11/04/2020	JP MORGAN SECS INC-FI	XXX	249,912,109	250,000,000	4,316
91282C-AT-8	UNITED STATES TREAS NTS		11/02/2020	GOLDMAN SACHS & CO	XXX	1,988,672	2,000,000	41
91282C-AV-3	UNITED STATES TREAS NTS		12/02/2020	VARIOUS	XXX	2,799,625	2,800,000	783
91282C-AW-1	UNITED STATES TREAS NTS		12/03/2020	BANC OF AMERICA SEC LLC	XXX	65,597,227	65,500,000	8,595
91282C-AY-7	UNITED STATES TREAS NTS		12/03/2020	WELLS	XXX	3,189,250	3,200,000	220
91282C-AZ-4	UNITED STATES TREAS NTS		12/10/2020	HSBC SECURITIES (USA) INC. (HSBCSI)	XXX	2,497,363	2,500,000	283
0599999 - Bonds - U.S. Governments						548,365,939	549,614,617	377,028
Bonds - All Other Governments								
716540-B6-6	PETROLEOS MEXICANOS	C	10/22/2020	VARIOUS	XXX	705,515	715,000	5,713
1099999 - Bonds - All Other Governments						705,515	715,000	5,713
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
20772K-KC-2	CONNECTICUT ST		05/29/2020	NATIONAL FINL SVCS CORP (NRS)	XXX	320,000	320,000	0
452152-GS-4	ILLINOIS ST		03/30/2020	BANK OF NEW YORK	XXX	219,203	195,000	3,583
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						539,203	515,000	3,583
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
084538-JB-4	BERKS CNTY PA MUN AUTH REV		02/12/2020	CITIGROUP GLOBAL MARKETS, INC	XXX	1,224,730	1,000,000	417
08454A-AB-7	BERKS CNTY PA MUN AUTH UNIV RE		02/12/2020	STIFEL NICOLAUS & CO INC	XXX	50,890	45,000	0
10623A-BV-4	BRAZOS TEX HIGHER ED AUTH INC		02/27/2020	RBC DAIN RAUSCHER	XXX	175,754	175,000	0
154871-CP-0	CENTRAL PLAINS ENERGY PROJ NEB		01/07/2020	CITIGROUP GLOBAL MARKETS, INC	XXX	567,256	410,000	7,289
155498-K0-0	CENTRAL TEX REGL MOBILITY AUTH		11/20/2020	RBC CAPITAL MARKETS LLC	XXX	652,183	570,000	317
19648F-RZ-9	COLORADO HEALTH FACS AUTH REV		10/16/2020	PERSHING LLC	XXX	550,000	550,000	0
246387-SV-7	DELAWARE ST ECONOMIC DEV AUTH		11/30/2020	BANK OF AMERICA SECURITIES, INC	XXX	330,535	330,000	0
264416-AN-8	DUKE UNIV N C REV		03/20/2020	RAYMOND JAMES & ASSOC INC	XXX	299,903	250,000	7,028
3134GV-J6-6	FEDERAL HOME LN MTG CORP		08/11/2020	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	20,027,000	20,000,000	8,889
3137EA-ES-4	FEDERAL HOME LN MTG CORP		08/03/2020	VARIOUS	XXX	12,764,663	12,750,000	3,365
313560-5G-4	FEDERAL NATL MTG ASSN		08/03/2020	VARIOUS	XXX	59,919,053	60,000,000	3,125
3136G4-ZS-5	FEDERAL NATL MTG ASSN		07/15/2020	VARIOUS	XXX	29,956,000	29,956,000	0
3137F3-CW-2	FHLMC REMIC SERIES 4768		05/19/2020	BANC OF AMERICA SEC LLC	XXX	2,524,176	2,536,860	170
3137FU-KP-8	FHLMC REMIC SERIES 4989		06/22/2020	BANC OF AMERICA SEC LLC	XXX	895,641	900,000	394
3137FU-K0-6	FHLMC REMIC SERIES 4989		06/22/2020	BANC OF AMERICA SEC LLC	XXX	895,641	900,000	394
3137FN-AG-5	FHLMC REMIC SERIES K-095		11/16/2020	BMOCM/BONDS	XXX	236,242	0	1,576
3137FR-UL-3	FHLMC REMIC SERIES K-105		11/17/2020	WACHOVIA SECURITIES, LLC	XXX	1,239,823	0	7,530
3137FT-ZS-9	FHLMC REMIC SERIES K-110		12/03/2020	VARIOUS	XXX	1,688,145	0	13,881
3137F8-3S-0	FHLMC REMIC SERIES K-121		12/02/2020	GOLDMAN SACHS & CO	XXX	218,696	0	669
3137FW-HG-8	FHLMC REMIC SERIES K-1517		10/20/2020	PERSHING LLC	XXX	422,391	0	2,359
3137F7-2D-6	FHLMC REMIC SERIES K-740		11/13/2020	CS FIRST BOSTON CORPORATI	XXX	229,155	0	2,009
3132A5-FW-0	FHLMC SUPER 30Y FIXED		12/02/2020	STIFEL NICOLAUS & CO INC	XXX	116,269	110,831	100
3132DV-K7-9	FHLMC SUPER 30Y FIXED		11/03/2020	GOLDMAN SACHS & CO	XXX	4,217,570	3,929,460	1,637
3132DW-AN-3	FHLMC SUPER 30Y FIXED		12/07/2020	BANC OF AMERICA SEC LLC	XXX	17,463,432	16,851,257	12,170
3131XY-UL-1	FHLMC UMBS 30Y FIXED		10/08/2020	JP MORGAN SECS INC-FI	XXX	256,423	244,686	265
3133A6-TL-5	FHLMC UMBS 30Y FIXED		10/20/2020	MORGAN STANLEY & CO INC	XXX	1,984,493	1,823,511	3,039
3133A7-PJ-2	FHLMC UMBS 30Y FIXED		10/20/2020	MORGAN STANLEY & CO INC	XXX	2,346,429	2,156,087	3,593
3133AA-BR-2	FHLMC UMBS 30Y FIXED		10/05/2020	NOMURA SEC/FIXED INCOME	XXX	8,603,711	8,084,241	2,813
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR		08/14/2020	CREDIT SUISSE FIRST BOS	XXX	251,225	237,565	257
3138ER-UB-4	FNMA SUPER INT 15 YEAR		08/18/2020	STIFEL NICOLAUS & CO INC	XXX	160,877	153,285	204
3140X4-KL-9	FNMA SUPER LNG 30 YEAR		06/05/2020	NOMURA SECURITIES	XXX	6,340,860	5,999,631	4,500
3140X7-YR-4	FNMA SUPER LNG 30 YEAR		10/05/2020	WELLS FARGO SECURITIES, LLC	XXX	8,654,652	8,029,856	3,373



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3140X7-B6-5	FNMA SUPERINT 15 YEAR		07/23/2020	BANK OF NEW YORK (PERSHING)	XXX	5,010,750	4,752,341	8,911
31417G-RE-8	FNMA UMBS INT 15 YEAR		10/01/2020	BANK OF NEW YORK (SALOMON)	XXX	489,246	466,574	583
31418D-V2-5	FNMA UMBS INT 20 YEAR		12/30/2020	JP MORGAN SECS INC-FI	XXX	564,126	543,000	392
3138WH-XU-1	FNMA UMBS LNG 30 YEAR		06/02/2020	CITIGROUP GBL MKT INC/SAL	XXX	511,839	484,868	404
31418D-TR-3	FNMA UMBS LNG 30 YEAR		10/02/2020	MORGAN STANLEY & CO INC	XXX	1,044,988	996,673	900
31418D-V8-2	FNMA UMBS LNG 30 YEAR		12/07/2020	BANC OF AMERICA SEC LLC	XXX	20,974,219	20,000,000	18,056
31418D-VA-7	FNMA UMBS LNG 30 YEAR		12/07/2020	MORGAN STANLEY & CO INC	XXX	5,169,883	4,987,715	2,217
35563P-NP-0	FREDDIE SCOTT SERIES 2020-1		03/05/2020	BANC OF AMERICA SEC LLC	XXX	1,761,447	1,695,000	4,591
452252-PQ-6	ILLINOIS ST TOLL HWY AUTH TOLL		12/02/2020	NATIONAL FINL SVCS CORP	XXX	212,068	165,000	.0
46246K-4T-6	IOWA FIN AUTH REV		01/03/2020	CITIGROUP GLOBAL MARKETS, INC	XXX	557,160	500,000	3,611
531127-AC-2	LIBERTY N Y DEV CORP REV		02/06/2020	VARIOUS	XXX	1,403,460	1,000,000	18,674
547804-AE-4	LOWER ALA GAS DIST GAS PROJ RE		11/20/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	864,868	590,000	6,788
57563R-RE-1	MASSACHUSETTS EDL FING AUTH ED		10/23/2020	RBC CAPITAL MARKETS LLC	XXX	235,000	235,000	.0
626207-Z5-6	MUNICIPAL ELEC AUTH GA		12/23/2020	CITIGROUP GLOBAL MARKETS, INC	XXX	543,335	450,000	11,063
64577B-L2-8	NEW JERSEY ECONOMIC DEV AUTH R		02/05/2020	PERSHING LLC	XXX	283,613	240,000	1,733
646080-VE-8	NEW JERSEY ST HIGHER ED ASSIST		05/21/2020	RBC CAPITAL MARKETS LLC	XXX	381,687	325,000	.0
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUT		01/08/2020	RBC DAIN RAUSCHER	XXX	1,260,000	1,250,000	3,117
64971P-KM-6	NEW YORK N Y CITY INDL DEV AGY		12/11/2020	CITIGROUP GLOBAL MARKETS, INC	XXX	339,784	325,000	1,869
64990F-QZ-0	NEW YORK ST DORM AUTH ST PERS		01/06/2020	CITIGROUP GLOBAL MARKETS, INC	XXX	2,053,000	2,000,000	841
650036-AW-6	NEW YORK ST URBAN DEV CORP REV		06/18/2020	GOLDMAN SAACHS & CO	XXX	1,000,000	1,000,000	.0
650116-DS-2	NEW YORK TRANSN DEV CORP SPL F		11/25/2020	JP MORGAN SECS INC-FI	XXX	182,999	150,000	.0
658262-GN-4	NORTH CAROLINA ST ED ASSISTANC		07/24/2020	BANC OF AMERICA SEC LLC	XXX	288,562	240,000	.0
677632-MV-0	OHIO ST UNIV GEN RCPTS		03/23/2020	RAYMOND JAMES & ASSOC INC	XXX	545,385	500,000	7,774
70878C-AD-7	PENNSYLVANIA HIGHER ED ASSISTA		05/07/2020	BANC OF AMERICA SEC LLC	XXX	961,513	815,000	5,886
70878C-AG-0	PENNSYLVANIA HIGHER ED ASSISTA		02/28/2020	MLPFS	XXX	255,000	255,000	.0
79575E-AR-9	SALT VERDE FINL CORP SR GAS RE		02/11/2020	PERSHING LLC	XXX	118,802	90,000	900
79575E-AS-7	SALT VERDE FINL CORP SR GAS RE		11/23/2020	VARIOUS	XXX	687,392	500,000	8,781
83703F-LN-0	SOUTH CAROLINA JOBS-ECONOMIC D		11/12/2020	PERSHING LLC	XXX	564,162	485,000	1,010
838530-NL-3	SOUTH JERSEY PORT CORP N J REV		12/18/2020	VARIOUS	XXX	46,663	35,000	249
838536-LM-0	SOUTH JERSEY TRANSN AUTH N J T		10/16/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	64,343	55,000	.0
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		12/29/2020	VARIOUS	XXX	2,068,125	2,000,000	1,111
88283K-BK-3	TEXAS TRANSN COMM CENT TEX TP		02/21/2020	JEFFERIES & COMPANY	XXX	1,000,000	1,000,000	.0
913366-KB-5	UNIV CALIF REGTS MED CTR POOLE		03/19/2020	BANK OF NEW YORK	XXX	230,454	300,000	451
914440-SU-7	UNIVERSITY MASS BLDG AUTH PROJ		03/19/2020	BANK OF NEW YORK	XXX	439,000	500,000	2,953
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV		03/19/2020	BANK OF NEW YORK	XXX	223,920	250,000	1,460
917565-LB-7	UTAH TRAN AUTH SALES TAX REV		03/20/2020	RAYMOND JAMES & ASSOC INC	XXX	301,538	250,000	4,082
92428C-MG-6	VERMONT ST STUDENT ASSISTANCE		06/12/2020	BANC OF AMERICA SEC LLC	XXX	340,333	285,000	.0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						238,242,474	227,709,441	209,769
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00003#-AB-9	A & E TELEVISION NETWORKS LLC		08/31/2020	REVERSAL	XXX	9,465	9,465	.0
00287Y-CS-6	ABBYIE INC		05/14/2020	RECEIVED IN EXCHANGE	XXX	565,743	550,000	.0
00287Y-CX-5	ABBYIE INC		05/14/2020	RECEIVED IN EXCHANGE	XXX	1,783,742	1,650,000	.0
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC 144A		09/30/2020	VARIOUS	XXX	273,242	271,000	.0
00653V-AA-9	ADAPTHEALTH LLC 144A		12/09/2020	VARIOUS	XXX	931,352	892,000	10,017
00653V-AC-5	ADAPTHEALTH LLC 144A		12/15/2020	JEFFERIES & COMPANY	XXX	78,000	78,000	.0
00688J-AB-3	ADIENT US LLC 144A		05/27/2020	MARKETAXESS CORP	XXX	590,563	550,000	4,950
00774C-AB-3	AECOM SR GLBL		06/16/2020	VARIOUS	XXX	1,244,275	1,235,000	9,864
00115A-AW-1	AEP TRANSMISSION CO LLC		03/30/2020	BANK OF NEW YORK	XXX	14,995	15,000	.0
013092-AF-8	ALBERTSONS COS INC / SAFEWAY 144A		08/11/2020	BANC OF AMERICA SEC LLC	XXX	1,121,000	1,121,000	.0
013092-AG-6	ALBERTSONS COS INC / SAFEWAY 144A		12/02/2020	VARIOUS	XXX	1,156,765	1,171,000	4,554
013092-AE-1	ALBERTSONS COS INC / SAFEWAY 1 144		01/22/2020	BANC OF AMERICA SEC LLC	XXX	760,000	760,000	.0
013092-AC-5	ALBERTSONS COS INC SAFEWAY 144A		02/07/2020	VARIOUS	XXX	603,280	597,000	5,647
013817-AK-7	ALCOA INC SR GLBL NT 37		01/28/2020	JEFFERIES & COMPANY	XXX	59,284	53,000	1,568
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC		03/09/2020	BANK OF NEW YORK	XXX	613,507	545,000	3,349
019576-AA-5	ALLIED UNVL HOLDCO LLC/ALLIED 144A		07/09/2020	VARIOUS	XXX	496,063	470,000	1,375
019736-AF-4	ALLISON TRANSMISSION INC 144A		10/30/2020	MARKETAXESS CORP	XXX	381,938	350,000	8,682
019736-AG-2	ALLISON TRANSMISSION INC 144A		11/09/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	220,000	220,000	.0
02376R-AE-2	AMERICAN AIRLS GROUP INC 144A		02/27/2020	VARIOUS	XXX	540,489	554,000	119
02406P-AU-4	AMERICAN AXLE & MFG INC		06/18/2020	MARKETAXESS CORP	XXX	736,313	750,000	10,066
03027X-AP-5	AMERICAN TOWER CORP		12/09/2020	DEUTSCHE BANK SECS	XXX	750,659	665,000	9,574
03027X-AW-2	AMERICAN TOWER CORP NEW		03/09/2020	BANK OF NEW YORK	XXX	1,031,989	975,000	4,740



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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.030981-AK-0	AMERIGAS PARTNERS L P		04/29/2020	BANK OF NY/TORONTO DOMINION SEC INC	XXX	1,620,000	1,600,000	39,356
.00175P-AB-9	AMN HEALTHCARE INC 144A		08/10/2020	BNY/SUNTRUST CAPITAL MARKETS	XXX	343,400	340,000	5,766
.00175P-AC-7	AMN HEALTHCARE INC 144A		10/05/2020	BNY/SUNTRUST CAPITAL MARKETS	XXX	100,000	100,000	.0
.032177-AH-0	AMSTED INDS INC 144A		08/19/2020	BANC OF AMERICA SEC LLC	XXX	453,156	425,000	3,320
.032177-AJ-6	AMSTED INDS INC 144A		12/08/2020	BANC OF AMERICA SEC LLC	XXX	232,100	220,000	.707
.03328W-AJ-7	ANCHORAGE CAPITAL CLO 144A		06/24/2020	MS SECURITIES - FID	XXX	1,475,625	1,500,000	7,767
.03690E-AA-6	ANTERO MIDSTREAM PARTNERS 144A		11/05/2020	JP MORGAN SECS INC-FI	XXX	251,000	251,000	.0
.03674X-AC-0	ANTERO RESOURCES CORP		06/02/2020	VARIOUS	XXX	937,250	1,300,000	25,468
.03674X-AF-3	ANTERO RESOURCES CORP		10/13/2020	VARIOUS	XXX	669,595	1,091,000	29,718
.03674X-AN-6	ANTERO RESOURCES CORP 144A		12/17/2020	JP MORGAN SECS INC-FI	XXX	203,000	203,000	.0
.036752-AB-9	ANTHEM INC		03/09/2020	BANK OF NEW YORK	XXX	229,874	210,000	2,129
.036752-AF-0	ANTHEM INC		02/06/2020	JP MORGAN SECS INC-FI	XXX	1,466,535	1,424,000	8,052
.037411-AY-1	APACHE CORP		12/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	25,763	25,000	.445
.037411-BA-2	APACHE CORP		12/11/2020	VARIOUS	XXX	122,898	142,000	.927
.037411-BC-8	APACHE CORP		05/29/2020	BANC OF AMERICA SEC LLC	XXX	56,210	77,000	1,245
.037411-BE-4	APACHE CORP		11/25/2020	VARIOUS	XXX	290,883	308,000	1,729
.037411-BG-9	APACHE CORP		12/03/2020	MARKETAXESS CORP	XXX	24,969	25,000	.580
.037411-BH-7	APACHE CORP		08/03/2020	JP MORGAN SECS INC-FI	XXX	100,000	100,000	.0
.037411-BJ-3	APACHE CORP		08/03/2020	JP MORGAN SECS INC-FI	XXX	101,000	101,000	.0
.037411-AW-5	APACHE CORP SR NT 5.1		12/18/2020	VARIOUS	XXX	440,406	425,000	5,628
.037833-DU-1	APPLE INC		05/04/2020	GOLDMAN SACHS & CO	XXX	302,853	305,000	.0
.039524-AA-1	ARCHES BUYER INC 144A		11/24/2020	BANC OF AMERICA SEC LLC	XXX	100,000	100,000	.0
.03959K-AC-4	ARCHROCK PARTNERS L P / ARCHRO 144		12/14/2020	RBC DAIN RAUSCHER	XXX	41,950	40,000	.528
.044209-AM-6	ASHLAND INC NEW		06/05/2020	MARKETAXESS CORP	XXX	586,650	500,000	2,292
.045086-AK-1	ASHTON WOODS USA LLC / ASHTON 144A		10/28/2020	VARIOUS	XXX	134,096	134,000	.135
.00206R-JX-1	AT&T INC		12/09/2020	GOLDMAN SACHS & CO	XXX	475,565	450,000	.288
.00206R-KG-6	AT&T INC		07/27/2020	MORGAN STANLEY & CO INC	XXX	2,197,228	2,200,000	.0
.049560-AT-2	ATMOS ENERGY CORP		10/05/2020	PERSHING LLC	XXX	59,530	60,000	.15
.053499-AL-3	AVAYA INC 144A		09/11/2020	JP MORGAN SECS INC-FI	XXX	290,000	290,000	.0
.05453G-AC-9	AXALTA COATING SYS LLC 144A		11/09/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	175,000	175,000	.0
.058498-AW-6	BALL CORP		08/10/2020	GOLDMAN SAACHS & CO	XXX	143,000	143,000	.0
.059165-EM-8	BALTIMORE GAS & ELEC CO		06/02/2020	PERSHING LLC	XXX	435,723	440,000	.0
.06539X-AN-4	BANK 2020-BNK27		06/26/2020	BANC OF AMERICA SEC LLC	XXX	550,066	.0	4,758
.06540Y-AW-9	BANK 2020-BNK28		09/21/2020	WELLS FARGO SECURITIES, LLC	XXX	617,982	600,000	1,524
.06541T-BL-2	BANK 2020-BNK29		11/23/2020	MORGAN STANLEY & CO INC	XXX	492,423	.0	4,945
.06541T-AJ-8	BANK 2020-BNK29 144A		11/20/2020	MORGAN STANLEY & CO INC	XXX	124,653	140,000	.282
.06051G-GL-7	BANK AMER CORP		01/28/2020	CITIGROUP GBL MKT INC/SAL	XXX	406,894	375,000	3,705
.06406R-AA-5	BANK NEW YORK MELLON CORP		01/07/2020	PIERPONT SECURITIES LLC	XXX	5,085,300	5,000,000	54,889
.06406R-AD-9	BANK NEW YORK MELLON CORP		03/11/2020	BANK OF NEW YORK	XXX	285,076	265,000	2,799
.071813-BW-8	BAXTER INTL INC 144A		03/24/2020	BANK OF NEW YORK	XXX	209,225	210,000	.0
.05492V-AE-5	BBCMS MTG TR 2020-C7		06/12/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	353,481	350,000	.417
.05492V-AG-0	BBCMS MTG TR 2020-C7		10/27/2020	VARIOUS	XXX	735,961	.0	8,048
.05492V-AM-7	BBCMS MTG TR 2020-C7 144A		06/12/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	200,243	250,000	.601
.05552A-BF-4	BBCMS MTG TR 2020-C8		10/09/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	411,970	400,000	.988
.07332V-BD-6	BBCMS TR 2017-C1		01/14/2020	BANC OF AMERICA SEC LLC	XXX	2,165,391	2,000,000	3,062
.075560-BM-6	BEAZER HOMES USA INC		12/03/2020	CREDIT SUISSE FIRST BOS	XXX	42,794	41,000	.630
.075560-BR-5	BEAZER HOMES USA INC		12/03/2020	CREDIT SUISSE FIRST BOS	XXX	1,437,938	1,425,000	12,484
.075560-BT-1	BEAZER HOMES USA INC		09/11/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	374,813	350,000	9,365
.08162W-BF-2	BENCHMARK MTG TR 2020-B19		10/01/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	953,509	.0	11,103
.08162W-BH-8	BENCHMARK MTG TR 2020-B19		09/21/2020	CITIGROUP GBL MKT INC/SAL	XXX	617,987	600,000	1,552
.08162X-BJ-2	BENCHMARK MTG TR 2020-B20		10/20/2020	JP MORGAN SECS INC-FI	XXX	598,364	.0	7,202
.08163L-AL-3	BENCHMARK MTG TR 2020-B21 144A		11/24/2020	GOLDMAN SACHS & CO	XXX	411,280	.0	4,243
.084670-BR-8	BERKSHIRE HATHAWAY INC DEL		09/23/2020	PIERPONT SECURITIES LLC	XXX	3,165,750	3,000,000	2,292
.05493A-AL-4	BFLD TRUST 2020-EYP 144A		09/30/2020	MORGAN STANLEY & CO INC	XXX	394,000	394,000	.0
.08949L-AB-6	BIG RIV STL LLC/ BRS FIN CORP 144A		09/10/2020	VARIOUS	XXX	220,505	218,000	.0
.06051G-JK-6	BK OF AMERICA CORP		10/16/2020	BANC OF AMERICA SEC LLC	XXX	1,400,000	1,400,000	.0
.092174-AA-9	BLACK KNIGHT INFOSERV LLC 144A		12/08/2020	VARIOUS	XXX	1,006,725	995,000	6,513
.093645-AJ-8	BLOCK COMMUNICATIONS INC 144A		02/10/2020	BANC OF AMERICA SEC LLC	XXX	270,000	270,000	.0
.095796-AH-1	BLUE RACER MIDSTREAM LLC 144A		12/09/2020	RBC DAIN RAUSCHER	XXX	50,000	50,000	.0
.097023-CM-5	BOEING CO		03/02/2020	BANK OF NEW YORK	XXX	206,234	200,000	.495
.097023-CX-1	BOEING CO		12/04/2020	CITIGROUP GBL MKT INC/SAL	XXX	825,227	600,000	3,327
.097023-CY-9	BOEING CO		05/06/2020	SEAPORT GROUP SECURITIES LLC	XXX	1,976,000	2,000,000	1,144



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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
.09778P-AA-3	BON SECOURS MERCY HEALTH INC.		04/08/2020	JP MORGAN CHASE	XXX	1,000,000	1,000,000	.0
.09778P-AB-1	BON SECOURS MERCY HEALTH INC.		10/07/2020	JP MORGAN SECS INC-FI	XXX	125,000	125,000	.0
.09857L-AP-3	BOOKING HLDGS INC.		04/08/2020	GOLDMAN SAACHS & CO	XXX	214,961	215,000	.0
.099724-AL-0	BORGWARNER INC.		06/16/2020	BANC OF AMERICA SEC LLC	XXX	254,283	255,000	.0
.103186-AB-8	BOXER PARENT CO INC 144A		12/09/2020	VARIOUS	XXX	1,054,344	975,000	10,777
.103304-BS-9	BOYD GAMING CORP 144A		05/13/2020	JP MORGAN SECS INC-FI	XXX	78,000	78,000	.0
.103557-AA-2	BOYNE USA INC 144A		05/13/2020	WELLS FARGO SECURITIES, LLC	XXX	120,785	119,000	.455
.10947X-AA-0	BRIGHTSTAR ESCROW CORPORATION 144A		12/08/2020	JEFFERIES & COMPANY	XXX	410,125	400,000	3,352
.109641-AG-5	BRINKER INTL INC.		04/29/2020	MILLER TABAK ROBERTS SEC	XXX	528,500	700,000	12,508
.109641-AH-3	BRINKER INTL INC 144A		07/28/2020	VARIOUS	XXX	514,125	550,000	7,632
.109696-AA-2	BRINKS CO 144A		06/09/2020	MARKETAXESS CORP.	XXX	647,700	680,000	4,892
.110122-CY-2	BRISTOL-MYERS SQUIBB CO.		08/03/2020	PIERPOINT SECURITIES LLC	XXX	1,720,583	1,625,000	21,102
.11134L-AH-2	BROADCOM CORP		12/09/2020	VARIOUS	XXX	1,625,490	1,500,000	12,997
.11135F-AL-5	BROADCOM INC.		05/21/2020	RECEIVED IN EXCHANGE	XXX	784,785	789,285	.0
.11135F-AN-1	BROADCOM INC.		05/21/2020	RECEIVED IN EXCHANGE	XXX	122,332	123,460	.0
.11135F-BB-6	BROADCOM INC.		05/05/2020	CITIGROUP GBL MKT INC/SAL	XXX	209,714	210,000	.0
.12008R-AM-9	BUILDERS FIRSTSOURCE INC 144A		08/18/2020	VARIOUS	XXX	115,788	114,000	2,588
.05605N-AA-5	BX COML MTG TR 2020-VIV2 144A		07/10/2020	CITIGROUP GLOBAL	XXX	254,364	276,000	.617
.12433X-AG-4	BX COML MTG TR 2020-VIVA 144A		12/21/2020	CITIGROUP GBL MKT INC/SAL	XXX	381,380	380,000	.852
.05607Q-AR-9	BX COML MTG TR 2020-BXLP 144A		01/23/2020	CITIGROUP GBL MKT INC/SAL	XXX	2,047,000	2,047,000	.0
.12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A		10/29/2020	JP MORGAN SECS INC-FI	XXX	600,000	600,000	.0
.05608E-AA-2	BX COMMERCIAL MTG TR 144A		09/11/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	1,413,080	1,400,000	3,169
.05607C-AJ-8	BXP TRUST 2017-CC 144A		06/04/2020	CREDIT SUISSE	XXX	776,016	750,000	.518
.05608Q-AA-5	BY CROWN PARENT LLC / BY BD 144A		08/17/2020	VARIOUS	XXX	335,375	335,000	.135
.12467A-AF-5	C&S GROUP ENTERPRISES LLC 144A		12/17/2020	VARIOUS	XXX	249,484	250,000	.441
.12687G-AA-7	CABLEVISION LIGHTPATH LLC 144A		09/15/2020	GOLDMAN SACHS & CO.	XXX	200,000	200,000	.0
.28470R-AH-5	CAESARS ENTERTAINMENT INC 144A		12/22/2020	VARIOUS	XXX	494,688	480,000	7,292
.13123X-AT-9	CALLON PETE CO DEL		02/28/2020	WACHOVIA SECURITIES LLC	XXX	35,200	44,000	1,138
.131347-CK-0	CALPINE CORP 144A		07/28/2020	BANK OF NY/TORONTO DOMINION SEC INC	XXX	411,788	395,000	3,399
.131347-CM-6	CALPINE CORP 144A		08/04/2020	VARIOUS	XXX	455,635	451,000	10,354
.131347-CN-4	CALPINE CORP 144A		05/27/2020	VARIOUS	XXX	574,648	591,000	10,858
.131347-CP-9	CALPINE CORPORATION 144A		07/27/2020	CREDIT SUISSE FIRST BOS	XXX	800,000	800,000	.0
.131347-CQ-7	CALPINE CORPORATION 144A		11/09/2020	VARIOUS	XXX	2,190,747	2,134,000	5,980
.133131-AZ-5	CAMDEN PPTY TR		04/16/2020	BANC OF AMERICA SEC LLC	XXX	309,780	310,000	.0
.14879E-AE-8	CATALENT PHARMA SOLUTIONS INC 144A		03/20/2020	VARIOUS	XXX	348,825	355,000	2,644
.1248EP-BM-4	CCO HLDGS LLC / CCO HLDGS CAP 144A		12/07/2020	VARIOUS	XXX	1,218,485	1,172,000	16,617
.1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		09/04/2020	VARIOUS	XXX	817,675	775,000	7,146
.1248EP-CE-1	CCO HLDGS LLC / CCO HLDGS CAP 144A		03/04/2020	VARIOUS	XXX	907,428	898,000	1,283
.1248EP-CJ-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		10/22/2020	VARIOUS	XXX	2,447,705	2,421,000	21,618
.1248EP-BT-9	CCO HLDGS LLC 144A		06/02/2020	MARKETAXESS CORP.	XXX	184,328	175,000	.822
.12513G-BE-8	CDW LLC / CDW FIN CORP		04/16/2020	JP MORGAN	XXX	260,000	260,000	.0
.12513G-BF-5	CDW LLC / CDW FIN CORP		08/10/2020	MORGAN STANLEY & CO INC	XXX	175,000	175,000	.0
.15135B-AV-3	CENTENE CORP DEL		02/05/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	31,000	31,000	.0
.156504-AH-5	CENTURY CNTYS INC.		10/27/2020	CREDIT SUISSE FIRST BOS	XXX	103,455	100,000	1,408
.156700-AR-7	CENTURYLINK INC.		04/30/2020	MARKETAXESS CORP.	XXX	293,816	287,000	6,993
.156700-AS-5	CENTURYLINK INC.		04/28/2020	MARKETAXESS CORP.	XXX	815,000	800,000	5,800
.156700-AT-3	CENTURYLINK INC.		05/06/2020	MARKETAXESS CORP.	XXX	199,250	200,000	2,253
.156700-AX-4	CENTURYLINK INC.		04/07/2020	BANK OF NEW YORK	XXX	327,050	310,000	7,440
.156700-BA-3	CENTURYLINK INC.		11/30/2020	CITIGROUP GBL MKT INC/SAL	XXX	520,840	464,000	5,897
.156700-BB-1	CENTURYLINK INC 144A		09/22/2020	MORGAN STANLEY & CO INC	XXX	67,113	65,000	.361
.156700-BC-9	CENTURYLINK INC 144A		01/16/2020	BANC OF AMERICA SEC LLC	XXX	455,000	455,000	.0
.156700-AM-8	CENTURYLINK INC SR -P NT 7.6%39		05/27/2020	VARIOUS	XXX	1,868,911	1,837,000	22,365
.161175-BJ-2	CHARTER COMMUNICATIONS OPER.		03/09/2020	VARIOUS	XXX	596,346	565,000	6,019
.161175-BX-1	CHARTER COMMUNICATIONS OPER.		11/19/2020	DEUTSCHE BANK SECS	XXX	134,711	135,000	.0
.1248EP-CK-7	CHARTER COMMUNICATIONS OPER 144A		12/01/2020	VARIOUS	XXX	1,850,900	1,801,000	10,477
.163851-AD-0	CHEMOURS CO		12/03/2020	VARIOUS	XXX	1,240,000	1,250,000	3,792
.163851-AF-5	CHEMOURS CO 144A		11/12/2020	JP MORGAN SECS INC-FI	XXX	425,000	425,000	.0
.16411R-AJ-8	CHENIERE ENERGY INC 14A		09/15/2020	CREDIT SUISSE FIRST BOS	XXX	1,240,000	1,240,000	.0
.16411Q-AG-6	CHENIERE ENERGY PARTNERS L P		07/09/2020	RECEIVED IN EXCHANGE	XXX	90,760	90,000	.0
.165183-CL-6	CHESAPEAKE FUNDING 2020-1 144A		07/14/2020	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	99,987	100,000	.0
.165183-CM-4	CHESAPEAKE FUNDING 2020-1 144A		07/14/2020	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	99,999	100,000	.0
.165183-CN-2	CHESAPEAKE FUNDING 2020-1 144A		07/14/2020	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	99,982	100,000	.0



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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
16829@-AF-0	CHICK FIL A INC.		10/29/2020	JP MORGAN CHASE	XXX	1,000,000	1,000,000	.0
16829@-AG-8	CHICK FIL A INC.		10/29/2020	JP MORGAN CHASE	XXX	1,000,000	1,000,000	.0
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADE 144A		10/06/2020	JP MORGAN SECS INC-FI	XXX	1,203,000	1,203,000	.0
12543D-BC-3	CHS / CMNTY HEALTH SYS INC 144A		10/28/2020	MORGAN STANLEY & CO INC	XXX	514,194	511,000	5,110
12543D-BF-6	CHS / CMNTY HEALTH SYS INC 144A		01/23/2020	CREDIT SUISSE FIRST BOS	XXX	131,000	131,000	.0
171265-CH-6	CHUGACH ELECTRIC ASSOCIATION INC		10/26/2020	WELLS	XXX	1,000,000	1,000,000	.0
125523-AZ-3	CIGNA CORP NEW		12/09/2020	BANK OF AMERICA SECURITIES, INC	XXX	753,698	680,000	3,226
125523-CB-4	CIGNA CORP NEW		01/28/2020	PERSHING LLC	XXX	506,654	480,000	6,755
125581-GR-3	CIT GROUP INC		07/16/2020	VARIOUS	XXX	850,143	836,000	17,873
17326C-AZ-7	CITIGROUP COML MTG TR 2017-B1		01/14/2020	BANC OF AMERICA SEC LLC	XXX	2,145,547	2,000,000	2,882
17328Q-AE-1	CITIGRP COML MTG TR 2020-420K 144A		11/18/2020	CITIGROUP GBL MKT INC/SAL	XXX	112,779	110,000	293
17328Q-AG-6	CITIGRP COML MTG TR 2020-420K 144A		11/18/2020	CITIGROUP GBL MKT INC/SAL	XXX	97,122	100,000	267
17328Q-AN-1	CITIGRP COML MTG TR 2020-420K 144A		11/19/2020	CITIGROUP GBL MKT INC/SAL	XXX	256,095	.0	2,359
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS 144A		08/11/2020	VARIOUS	XXX	1,338,375	1,340,000	24,456
185899-AB-7	CLEVELAND CLIFFS INC 144A		10/28/2020	VARIOUS	XXX	40,952	42,000	.172
185899-AG-6	CLEVELAND CLIFFS INC 144A		08/14/2020	VARIOUS	XXX	208,150	208,000	3,546
12653C-AC-2	CNX RESOURCES CORPORATION 144A		06/30/2020	MARKETAXESS CORP	XXX	890,750	925,000	16,252
197677-AJ-6	COLUMBIA/HCA HEALTHCARE CORP		07/27/2020	MARKETAXESS CORP	XXX	201,469	175,000	1,988
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A		06/02/2020	GOLDMAN SACHS & CO	XXX	99,976	100,000	.0
20268J-AE-3	COMMONSPIRIT HEALTH		10/21/2020	MORGAN STANLEY & CO INC	XXX	2,500,000	2,500,000	.0
20338Q-AB-9	COMMSCOPE FIN LLC		11/19/2020	VARIOUS	XXX	784,060	762,000	10,351
20338Q-AD-5	COMMSCOPE FIN LLC 144A		12/14/2020	VARIOUS	XXX	181,213	171,000	2,908
12543D-BG-4	COMMUNITY HEALTH SYS INC NEW 144A		12/11/2020	CITIGROUP GBL MKT INC/SAL	XXX	133,000	133,000	.0
12652H-AC-2	COMPRESSCO PARTNERS LP 144A		06/12/2020	RECEIVED IN EXCHANGE	XXX	18,991	34,899	.0
12652H-AE-8	COMPRESSCO PARTNERS LP 144A		10/08/2020	VARIOUS	XXX	59,879	109,587	.0
20605P-AK-7	CONCHO RES INC		01/28/2020	MLPFS	XXX	405,113	370,000	7,292
20903X-AF-0	CONSOLIDATED COMMUNICATIONS 144A		09/18/2020	JP MORGAN SECS INC-FI	XXX	175,000	175,000	.0
212015-AT-8	CONTINENTAL RES INC 144A		12/03/2020	VARIOUS	XXX	135,156	125,000	192
212015-AQ-4	CONTINENTAL RESOURCES INC		12/11/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	72,563	75,000	143
21925D-AA-7	CORNERSTONE BLDG BRANDS INC 144A		09/10/2020	BANC OF AMERICA SEC LLC	XXX	68,000	68,000	.0
221644-AA-5	COTT HOLDINGS INC 144A		02/05/2020	STIFEL NICOLAUS & CO INC	XXX	130,625	125,000	2,406
12770R-AA-1	CRC ESCROW ISSUER LLC / CRC 144A		11/18/2020	GOLDMAN SACHS & CO	XXX	52,563	50,000	1,070
12652A-AA-1	CRC ESCROW ISSUER LLC / CRC FI 144		02/20/2020	VARIOUS	XXX	1,168,790	1,130,000	18,159
126438-AG-5	CREDIT SUISSE MORTGAGE TRUST 144A		07/30/2020	CREDIT SUISSE FIRST BOS	XXX	131,840	128,000	75
126438-AJ-9	CREDIT SUISSE MORTGAGE TRUST 144A		07/30/2020	CREDIT SUISSE FIRST BOS	XXX	99,473	100,000	64
22822V-AH-4	CROWN CASTLE INTL CORP		12/09/2020	BANK OF AMERICA SECURITIES, INC	XXX	845,760	750,000	7,604
12597N-AX-1	CSAIL COML MTG TR 2020-C19		03/11/2020	CREDIT SUISSE	XXX	1,031,027	1,001,000	2,803
126307-BB-2	CSC HLDGS INC 144A		06/02/2020	VARIOUS	XXX	525,000	525,000	.0
126307-BD-8	CSC HLDGS INC 144A		10/27/2020	VARIOUS	XXX	1,597,750	1,575,000	15,230
126395-AJ-1	CSMC 2020-FACT 2020-FACT C FLO144A		10/23/2020	CREDIT SUISSE	XXX	900,000	900,000	.0
126395-AL-6	CSMC 2020-FACT 2020-FACT D FLO144A		10/23/2020	CREDIT SUISSE	XXX	880,000	880,000	.0
23166M-AA-1	CUSHMAN & WAKEFIELD U S BRRWR 144A		05/19/2020	JP MORGAN SECS INC-FI	XXX	229,000	229,000	.0
126650-CU-2	CVS HEALTH CORP		03/09/2020	BANK OF NEW YORK	XXX	265,266	255,000	2,036
126650-DJ-6	CVS HEALTH CORP		03/26/2020	VARIOUS	XXX	1,845,875	1,850,000	.0
235825-AF-3	DANA INCORPORATED		08/06/2020	VARIOUS	XXX	680,173	715,000	15,687
235825-AG-1	DANA INCORPORATED		11/06/2020	VARIOUS	XXX	426,285	405,000	6,609
23918K-AS-7	DAVITA INC 144A		05/26/2020	BNY/SUNTRUST CAPITAL MARKETS	XXX	500,000	500,000	.0
23918K-AT-5	DAVITA INC 144A		10/23/2020	VARIOUS	XXX	434,989	439,000	990
233063-AQ-9	DBJPM MTG TR 2020-C9		08/20/2020	DEUTSCHE BANK SECS	XXX	504,973	500,000	617
233063-BC-9	DBJPM MTG TR 2020-C9		08/20/2020	DEUTSCHE BANK	XXX	102,994	100,000	193
23311V-AG-2	DCP MIDSTREAM OPERATING PL		04/29/2020	BANK OF NEW YORK	XXX	141,080	175,000	2,756
23311V-AJ-6	DCP MIDSTREAM OPERATING PL		06/17/2020	BANC OF AMERICA SEC LLC	XXX	220,000	220,000	.0
24703D-AZ-4	DELL INTL LLC/EMC CORP 144A		09/28/2020	VARIOUS	XXX	944,721	840,000	19,497
25272K-AK-9	DIAMOND 1 FIN CORP 144A		03/31/2020	BANK OF NEW YORK	XXX	42,743	41,000	734
25277L-AA-4	DIAMOND SPORTS GROUP LLC 144A		11/05/2020	VARIOUS	XXX	1,078,485	1,411,000	21,132
25278X-AM-1	DIAMONDBACK ENERGY INC		01/28/2020	JP MORGAN SECS INC-FI	XXX	507,595	500,000	2,483
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		03/02/2020	BANK OF NEW YORK	XXX	139,126	125,000	1,561
25470X-AY-1	DISH DBS CORP		05/27/2020	MARKETAXESS CORP	XXX	208,790	200,000	6,372
25470X-BB-0	DISH DBS CORP		10/28/2020	VARIOUS	XXX	417,105	417,000	146
25470X-AJ-4	DISH DBS CORP SR NT		12/08/2020	JP MORGAN SECS INC-FI	XXX	419,500	400,000	9,465
25470X-AE-5	DISH DBS CORP SR NT 6.75%		03/27/2020	BANK OF NEW YORK	XXX	623,615	620,000	13,873
25525P-AA-5	DIVERSIFIED HEALTHCARE TR		08/14/2020	VARIOUS	XXX	1,017,471	950,000	10,894



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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
256677-AH-8	DOLLAR GEN CORP NEW		04/01/2020	GOLDMAN SAACHS & CO	XXX	9,900	10,000	.0
25858G-AA-2	DOUBLE EAGLE III MIDCO 1 LLC 144A		11/20/2020	CITIGROUP GBL MKT INC/SAL	XXX	500,000	500,000	.0
26253A-AA-4	DT AUTO OWNER TR 2020-3 144A		09/16/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	1,699,959	1,700,000	.0
26483E-AK-6	DUN & BRADSTREET CORP DEL NEW 144A		11/12/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	252,563	225,000	5,830
292505-AG-9	ENCANA CORP		12/07/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	133,813	125,000	2,817
29261A-AE-0	ENCOMPASS HEALTH CORP		09/30/2020	BNY/SUNTRUST CAPITAL MARKETS	XXX	75,000	75,000	.0
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 144A		10/20/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	447,813	425,000	5,279
29260F-AD-2	ENDEAVOR ENERGY RESOURCE/FIN 144A		08/04/2020	MARKETAXESS CORP	XXX	303,990	300,000	.275
29260F-AF-7	ENDEAVOR ENERGY RESOURCE/FIN 144A		06/02/2020	GOLDMAN SACHS & CO	XXX	105,000	105,000	.0
29273R-BK-4	ENERGY TRANSFER PRTNRS L P		01/08/2020	RBC DAIN RAUSCHER	XXX	36,583	35,000	.347
29364G-AL-7	ENERGY CORP NEW		05/13/2020	GOLDMAN SAACHS & CO	XXX	793,736	800,000	.0
29364W-BB-3	ENERGY LA LLC		03/26/2020	BANK OF NEW YORK	XXX	110,828	110,000	.385
29365T-AK-0	ENERGY TEXAS INC		09/28/2020	BANC OF AMERICA SEC LLC	XXX	2,092,230	2,100,000	.0
29379V-BV-4	ENTERPRISE PRODS OPER LLC		01/28/2020	MORGAN STANLEY & CO INC	XXX	320,162	310,000	5,463
29379V-BX-0	ENTERPRISE PRODS OPER LLC		01/06/2020	CITIGROUP GBL MKT INC/SAL	XXX	339,731	340,000	.0
29413X-AD-9	ENVIVA PARTNERS LP/ENVIVA 144A		05/27/2020	MARKETAXESS CORP	XXX	476,438	450,000	13,813
26875P-AU-5	EOG RES INC		04/08/2020	CITIGROUP GLOBAL	XXX	304,878	305,000	.0
26885B-AC-4	EQM MIDSTREAM PARTNERS LP		09/22/2020	GOLDMAN SACHS & CO	XXX	50,813	50,000	.527
26885B-AD-2	EQM MIDSTREAM PARTNERS LP		11/13/2020	RBC CAPITAL MARKETS LLC	XXX	175,219	175,000	2,817
26885B-AF-7	EQM MIDSTREAM PARTNERS LP 144A		06/16/2020	VARIOUS	XXX	182,000	182,000	.0
26885B-AH-3	EQM MIDSTREAM PARTNERS LP 144A		09/22/2020	VARIOUS	XXX	362,964	356,000	1,278
26884L-AF-6	EQT CORP		09/21/2020	VARIOUS	XXX	526,919	550,000	9,214
26884L-AG-4	EQT CORP		09/18/2020	VARIOUS	XXX	90,188	75,000	.924
26884L-AL-3	EQT CORP		10/30/2020	BANC OF AMERICA SEC LLC	XXX	100,000	100,000	.0
26907Y-AA-2	ESH HOSPITALITY INC 144A		11/09/2020	VARIOUS	XXX	346,063	350,000	2,953
26907Y-AB-0	ESH HOSPITALITY INC 144A		11/30/2020	VARIOUS	XXX	147,500	150,000	1,934
29717P-AV-9	ESSEX PORTFOLIO L P		06/17/2020	US BANCORP INVESTMENTS INC	XXX	454,338	430,000	4,052
30036F-AA-9	EVERGY KANS CENT INC		04/02/2020	WELLS	XXX	39,836	40,000	.0
30040W-AK-4	EVERSOURCE ENERGY CALLABLE NOTES F		08/11/2020	GOLDMAN SACHS & CO	XXX	94,973	95,000	.0
30161N-AX-9	EXELON CORP		03/30/2020	JP MORGAN	XXX	1,541,817	1,545,000	.0
30161N-AY-7	EXELON CORP		03/30/2020	JP MORGAN	XXX	4,994	5,000	.0
30212P-AS-4	EXPEDIA GROUP INC 144A		04/28/2020	VARIOUS	XXX	217,185	216,000	.0
31740L-AA-1	FINANCIAL & RISK US HLDGS INC 144A		08/05/2020	MARKETAXESS CORP	XXX	1,216,406	1,125,000	15,890
31740L-AC-7	FINANCIAL & RISK US HLDGS INC 144A		05/27/2020	JP MORGAN	XXX	521,835	475,000	1,524
337738-AU-2	FISERV INC		12/09/2020	BNP PARIBAS SEC CORP	XXX	852,668	750,000	11,667
33834Y-AA-6	FIVE POINT OPERATING COMPANY 144A		05/12/2020	SEAPORT GROUP SECURITIES LLC	XXX	733,125	750,000	29,367
34532J-AA-2	FORD CR AUT OWNER TR 2020 144A		10/06/2020	RBC CAPITAL MARKETS LLC	XXX	299,903	300,000	.0
34531N-AA-4	FORD CR AUTO OWN TR 144A		05/11/2020	BNP PARIBAS SEC CORP	XXX	99,230	100,000	.159
34528Q-HQ-0	FORD CREDIT MSTR TR A 2020-2		09/15/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	99,968	100,000	.0
345397-XU-2	FORD MOTOR CREDIT CO LLC		03/27/2020	JP MORGAN	XXX	252,650	310,000	3,137
345397-A7-8	FORD MOTOR CREDIT COMPANY		08/12/2020	CITIGROUP GLOBAL	XXX	345,958	346,000	.0
345397-B3-6	FORD MOTOR CREDIT COMPANY		12/07/2020	DEUTSCHE BANK SECS	XXX	375,337	365,000	1,095
345370-CQ-1	FORD MTR CO DEL		05/28/2020	VARIOUS	XXX	611,188	825,000	14,210
345370-CS-7	FORD MTR CO DEL		05/08/2020	MARKETAXESS CORP	XXX	1,054,678	1,550,000	33,333
345370-CV-0	FORD MTR CO DEL		04/17/2020	GOLDMAN SAACHS & CO	XXX	17,000	17,000	.0
345370-CW-8	FORD MTR CO DEL		12/04/2020	VARIOUS	XXX	2,864,793	2,813,000	21,350
345370-CX-6	FORD MTR CO DEL		12/01/2020	VARIOUS	XXX	381,888	292,000	2,466
34962W-AA-2	FORTERRA FIN LLC / FRTA FIN 144A		07/01/2020	BANC OF AMERICA SEC LLC	XXX	125,000	125,000	.0
35640Y-AF-4	FREEDOM MORTGAGE CORPORATION 144A		10/14/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	.0
35671D-CG-8	FREEPORT-MCMORAN COPPER & GOLD		07/13/2020	JP MORGAN SECS INC, - FIXED INCOME	XXX	576,000	576,000	.0
35671D-CH-6	FREEPORT-MCMORAN COPPER & GOLD		07/13/2020	JP MORGAN SECS INC, - FIXED INCOME	XXX	651,000	651,000	.0
35671D-CE-3	FREEPORT-MCMORAN INC		03/18/2020	BANK OF NEW YORK	XXX	113,745	139,000	.247
35671D-CF-0	FREEPORT-MCMORAN INC		02/19/2020	JP MORGAN SECS INC-FI	XXX	190,000	190,000	.0
35906A-BF-4	FRONTIER COMMUNICATIONS CORP 144A		11/19/2020	GOLDMAN SACHS & CO	XXX	353,000	353,000	.0
35906A-BG-2	FRONTIER COMMUNICATIONS CORP 144A		11/19/2020	JP MORGAN SECS INC-FI	XXX	220,660	220,000	.0
302985-AA-4	FWD SECUTN TR 2020-INV1 144A		02/10/2020	NOMURA SEC/FIXED INCOME	XXX	1,099,965	1,100,000	2,943
361841-AH-2	GAMING & LEISURE P		05/14/2020	VARIOUS	XXX	819,188	825,000	2,721
366651-AC-1	GARTNER INC 144A		11/24/2020	VARIOUS	XXX	419,337	415,000	.853
366651-AE-7	GARTNER INC 144A		09/14/2020	JP MORGAN SECS INC-FI	XXX	246,000	246,000	.0
37045X-DA-1	GENERAL MTRS FINL CO INC		12/09/2020	MORGAN STANLEY & CO INC	XXX	855,962	815,000	6,785
37892A-AA-8	GLOBAL NET LEASE INC & GLOBAL 144A		12/09/2020	KEYBANC CAPITAL MARKETS INC	XXX	175,000	175,000	.0
37954F-AH-7	GLOBAL PARTNERS LP 144A		09/23/2020	BANC OF AMERICA SEC LLC	XXX	125,000	125,000	.0



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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36186C-BY-8	GMAC INC.		05/06/2020	VARIOUS	XXX	420,395	330,000	3,893
38141G-WB-6	GOLDMAN SACHS GROUP INC.		01/29/2020	VARIOUS	XXX	1,717,285	1,600,000	27,014
38141G-XJ-8	GOLDMAN SACHS GROUP INC.		03/26/2020	BANK OF NEW YORK	XXX	1,319,525	1,320,000	.0
382560-BH-3	GOODYEAR TIRE & RUBR CO.		05/20/2020	GOLDMAN SACHS & CO.	XXX	288,945	288,000	.57
38406J-AG-3	GRACE TRUST 2020-GRCE 2020 144A		11/10/2020	BANC OF AMERICA SEC LLC	XXX	100,926	100,000	.127
38406J-AJ-7	GRACE TRUST 2020-GRCE 2020- 144A		11/10/2020	BANC OF AMERICA SEC LLC	XXX	693,812	740,000	.936
383909-AG-3	GRACE W R & CO CONN 144A		12/04/2020	VARIOUS	XXX	308,913	300,000	3,301
384311-AA-4	GRAFTECH FINANCE INC 144A		12/08/2020	JP MORGAN SECS INC-FI	XXX	75,000	.75,000	.0
38869A-AB-3	GRAPHIC PACKAGING INTL LLC 144A		02/21/2020	BANC OF AMERICA SEC LLC	XXX	310,000	310,000	.0
38869A-AC-1	GRAPHIC PACKAGING INTL LLC 144A		10/06/2020	VARIOUS	XXX	152,735	152,000	.327
389284-AA-8	GRAY ESCROW INC 144A		09/22/2020	VARIOUS	XXX	1,484,331	1,357,000	16,910
389375-AJ-5	GRAY TELEVISION INC 144A		12/08/2020	GOLDMAN SACHS & CO.	XXX	235,969	225,000	5,324
389375-AL-0	GRAY TELEVISION INC 144A		10/22/2020	VARIOUS	XXX	423,343	423,000	.127
398433-AP-7	GRIFFON CORP.		12/09/2020	VARIOUS	XXX	1,264,744	1,278,000	10,274
36258R-BF-9	GS MORTGAGE SEC TR 2020-GC47		05/07/2020	GOLDMAN SAACHS & CO	XXX	14,494	14,000	.28
36258R-BG-7	GS MORTGAGE SEC TR 2020-GC47		05/07/2020	GOLDMAN SAACHS & CO	XXX	31,507	34,000	.67
36264K-AX-8	GS MORTGAGE SECTR TR 2020-GSA2		12/18/2020	GOLDMAN SACHS & CO.	XXX	134,872	.0	1,355
36253P-AC-6	GS MTG SECS TR 2017-GS6		01/14/2020	BANC OF AMERICA SEC LLC	XXX	2,138,438	2,000,000	2,861
36258W-AH-5	GS MTG SECS TR 2020-PJ3 144A		05/22/2020	GOLDMAN SACHS & CO.	XXX	804,820	783,000	1,827
402563-AA-8	GULF STREAM MERIDIAN 1 LTD 2020-1A		01/27/2020	JP MORGAN SECS INC-FI	XXX	415,000	415,000	.0
404030-AJ-7	H & E EQUIPMENT SERVICES INC 144A		11/30/2020	BANC OF AMERICA SEC LLC	XXX	600,000	600,000	.0
40410K-AA-3	H B FULLER CO.		10/07/2020	JP MORGAN SECS INC-FI	XXX	125,000	125,000	.0
410345-AL-6	HANESBRANDS INC 144A		12/04/2020	MARKETAXESS CORP.	XXX	188,738	175,000	.545
410345-AN-2	HANESBRANDS INC 144A		04/30/2020	JP MORGAN SECS INC. , - FIXED INCOME	XXX	135,000	135,000	.0
418751-AB-9	HAT HLDGS I LLC / HAT HLDGS 144A		04/15/2020	JP MORGAN CHASE	XXX	78,000	78,000	.0
404119-BR-9	HCA INC.		03/17/2020	BANK OF NEW YORK	XXX	123,615	123,000	.882
404119-BS-7	HCA INC.		04/27/2020	BANK OF AMERICA SECURITIES, INC.	XXX	884,925	810,000	9,782
404119-BU-2	HCA INC.		03/09/2020	VARIOUS	XXX	777,578	705,000	8,633
404119-CA-5	HCA INC.		03/03/2020	VARIOUS	XXX	953,644	954,000	.83
40414L-AQ-2	HEALTHPEAK PROPERTIES INC.		01/28/2020	MLPFS	XXX	717,808	680,000	.921
42250P-AB-9	HEALTHPEAK PROPERTIES INC.		06/09/2020	WELLS FARGO SECURITIES, LLC	XXX	183,381	185,000	.0
428040-CZ-0	HERTZ CORP 144A		01/24/2020	VARIOUS	XXX	111,355	110,000	.943
428102-AC-1	HESS INFRASTRUCTURE PARTNERS 144A		09/09/2020	JEFFERIES & COMPANY	XXX	25,969	25,000	.102
428104-AA-1	HESS MIDSTREAM PARTNERS LP 144A		12/01/2020	MARKETAXESS CORP.	XXX	205,500	200,000	4,783
42829L-AF-1	HEXION INC 144A		02/06/2020	CREDIT SUISSE	XXX	15,675	15,000	.82
431318-AN-4	HILCORP ENERGY I L P / HILCORP 144		02/28/2020	MORGAN STANLEY & CO INC.	XXX	174,350	220,000	2,811
431318-AS-3	HILCORP ENERGY I L P / HILCORP144A		07/24/2020	MARKETAXESS CORP.	XXX	353,125	600,000	2,465
432833-AG-6	HILTON DOMESTIC OPER CO INC 144A		04/16/2020	BANC OF AMERICA SEC LLC	XXX	17,000	17,000	.0
432833-AH-4	HILTON DOMESTIC OPER CO INC 144A		04/16/2020	BANC OF AMERICA SEC LLC	XXX	32,000	32,000	.0
432833-AL-5	HILTON DOMESTIC OPER CO INC 144A		11/16/2020	JP MORGAN SECS INC-FI	XXX	350,000	350,000	.0
437076-CD-2	HOME DEPOT INC.		03/26/2020	BANK OF NEW YORK	XXX	34,600	35,000	.0
44107T-AW-6	HOST HOTELS & RESORTS LP		04/30/2020	VARIOUS	XXX	240,156	250,000	2,906
44267D-AB-3	HOWARD HUGHES CORP 144A		10/29/2020	VARIOUS	XXX	454,875	450,000	2,501
44267D-AD-9	HOWARD HUGHES CORP 144A		12/04/2020	VARIOUS	XXX	674,375	640,000	8,212
444454-AF-9	HUGHES SATELLITE SYS CORP.		12/03/2020	CREDIT SUISSE FIRST BOS	XXX	166,688	150,000	3,478
45174H-BC-0	IHEARTCOMMUNICATIONS INC.		03/24/2020	JP MORGAN	XXX	82,685	92,000	.896
45174H-BE-6	IHEARTCOMMUNICATIONS INC 144A		11/10/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	321,300	315,000	4,012
44965U-AA-2	ILFC E-CAPITAL TR I.		01/13/2020	PERSHING LLC.	XXX	83,000	100,000	.288
44965T-AA-5	ILFC E-CAPITAL TR I 144A		12/11/2020	VARIOUS	XXX	122,090	209,000	1,225
449934-AD-0	IMS HEALTH INC 144A		03/24/2020	JP MORGAN	XXX	61,370	68,000	1,521
45688C-AB-3	INGEVITY CORP 144A		10/20/2020	JP MORGAN SECS INC-FI	XXX	150,000	150,000	.0
457187-AC-6	INGREDION INC.		05/08/2020	BANC OF AMERICA SEC LLC	XXX	2,076,006	2,080,000	.0
458140-BQ-2	INTEL CORP		03/20/2020	BANK OF NEW YORK	XXX	1,502,065	1,505,000	.0
459200-JR-3	INTERNATIONAL BUSINESS MACHS		03/09/2020	BANK OF NEW YORK	XXX	443,620	400,000	1,613
459200-JZ-5	INTERNATIONAL BUSINESS MACHS		01/28/2020	MITSUBISHI UFJ SECURITIES (USA) , INC.	XXX	812,828	760,000	5,225
45031U-CJ-8	ISTAR INC.		09/09/2020	VARIOUS	XXX	219,618	220,000	.26
465685-AQ-8	ITC HLDGS CORP 144A		05/11/2020	BANC OF AMERICA SEC LLC	XXX	588,785	590,000	.0
469815-AH-7	JACOBS ENTMT INC 144A		12/08/2020	VARIOUS	XXX	470,375	600,000	15,608
475795-AE-0	JELD-WEN INC 144A		09/10/2020	BANC OF AMERICA SEC LLC	XXX	319,875	300,000	6,771
478160-CQ-5	JOHNSON & JOHNSON		08/20/2020	JP MORGAN SECS INC-FI	XXX	139,961	140,000	.0
46647P-BJ-4	JP MORGAN CHASE BANK NA		03/19/2020	BANK OF NEW YORK	XXX	990,000	990,000	.0
46641B-AH-6	JP MORGAN CHASE CMBS 2013-C16		04/03/2020	BMOCM/BONDS	XXX	20,822	20,000	.15



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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
46625H-KC-3	JPMORGAN CHASE & CO.		09/15/2020	NORTHERN TR CO.	XXX	272,711	250,000	1,172
46625H-RY-8	JPMORGAN CHASE & CO.		03/02/2020	BANK OF NEW YORK	XXX	499,257	450,000	1,560
48128B-AG-6	JPMORGAN CHASE AND CO.		01/15/2020	JP MORGAN SECS INC-FI	XXX	148,000	148,000	.0
48666K-AY-5	KB HOME		06/11/2020	VARIOUS	XXX	680,956	705,000	5,238
49446R-AX-7	KIMCO REALTY CORP.		08/10/2020	BANC OF AMERICA SEC LLC	XXX	134,398	135,000	.0
48253Q-AA-3	KKR INDST PRTFOL TR 2020-A1P 144A		03/12/2020	BANK OF NEW YORK	XXX	959,063	990,000	.0
482480-AJ-9	KLA CORPORATION		02/19/2020	CITADEL SECURITIES LLC (CDGLLC)	XXX	724,725	725,000	.0
50076Q-AE-6	KRAFT FOODS GROUP INC SR GLBL NT 5		04/24/2020	BANK OF NEW YORK	XXX	70,553	69,000	1,380
50077L-AY-2	KRAFT HEINZ FOODS CO 144A		04/22/2020	WELLS	XXX	146,365	146,000	455
50077L-BA-3	KRAFT HEINZ FOODS CO 144A		05/04/2020	JP MORGAN SECS INC-FI	XXX	265,160	265,000	.0
50076Q-AR-7	KRAFT HEINZ FOODS CO SR GLBL NT 39		05/05/2020	WELLS FARGO SECURITIES, LLC	XXX	98,093	82,000	1,582
50077L-AB-2	KRAFT HEINZ FOODS CO SR NT		03/25/2020	VARIOUS	XXX	393,056	435,000	5,093
50077L-AL-0	KRAFT HEINZ FOODS CO SR NT 5%35		03/25/2020	BANK OF NEW YORK	XXX	339,430	364,000	3,640
50077L-AM-8	KRAFT HEINZ FOODS CO SR NT 5.2%45		02/27/2020	BANC OF AMERICA SEC LLC	XXX	478,380	465,000	2,975
50106G-AF-9	KRONOS ACQUISITION HLDGS INC 144A		12/17/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	23,000	23,000	.0
50106G-AE-2	KRONOS ACQUISITION HLDGS INC144A		12/17/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	138,000	138,000	.0
501797-AS-3	L BRANDS INC 144A		06/04/2020	JP MORGAN	XXX	57,000	57,000	.0
501797-AU-8	L BRANDS INC 144A		06/04/2020	JP MORGAN	XXX	43,000	43,000	.0
501797-AW-4	L BRANDS INC 144A		09/16/2020	JP MORGAN SECS INC-FI	XXX	97,000	97,000	.0
505742-AF-3	LADDER CAPITAL FIN HLDGS 144A		01/16/2020	JP MORGAN SECS INC-FI	XXX	173,471	167,000	3,069
505742-AG-1	LADDER CAPITAL FIN HLDGS 144A		06/02/2020	CITIGROUP GBL MKT INC/SAL	XXX	213,518	249,000	2,288
505742-AM-8	LADDER CAPITAL FIN HLDGS/CORP 144A		01/15/2020	JP MORGAN SECS INC-FI	XXX	233,160	233,000	.0
518613-AJ-3	LAUREATE EDUCATION INC 144A		08/06/2020	VARIOUS	XXX	2,281,650	2,150,000	28,176
51507K-AA-4	LENDMARK FUNDING TRUST 2020-2 144A		10/21/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	999,909	1,000,000	.0
51507K-AB-2	LENDMARK FUNDING TRUST 2020-2 144A		10/21/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	179,940	180,000	.0
51507K-AC-0	LENDMARK FUNDING TRUST 2020-2 144A		10/21/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	244,982	245,000	.0
527298-BK-8	LEVEL 3 FING INC		03/24/2020	BANK OF NEW YORK	XXX	36,800	40,000	424
527298-BR-3	LEVEL 3 FING INC 144A		06/10/2020	CITIGROUP GLOBAL	XXX	287,000	287,000	.0
527298-BS-1	LEVEL 3 FING INC 144A		10/27/2020	VARIOUS	XXX	202,233	204,000	823
53079E-BG-8	LIBERTY MUT GROUP INC 144A		03/02/2020	KEYBANC CAPITAL MARKETS INC	XXX	174,893	150,000	628
53219L-AS-8	LIFEPOINT HEALTH INC 144A		02/11/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	830,000	830,000	.0
53219L-AT-6	LIFEPOINT HEALTH INC 144A		04/17/2020	VARIOUS	XXX	693,475	680,000	330
539830-BP-3	LOCKHEED MARTIN CORP		05/15/2020	BANC OF AMERICA SEC LLC	XXX	264,417	265,000	.0
548661-DP-9	LOWES COS INC		03/09/2020	BANK OF NEW YORK	XXX	548,449	510,000	5,621
50212Y-AB-0	LPL HLDGS INC 144A		05/14/2020	SEAPORT GROUP SECURITIES LLC	XXX	988,750	1,000,000	10,063
156700-BD-7	LUMEN TECHNOLOGIES INC 144A		11/23/2020	CITIGROUP GBL MKT INC/SAL	XXX	220,000	220,000	.0
55305B-AS-0	M/I HOMES INC		01/07/2020	CITIGROUP GBL MKT INC/SAL	XXX	310,000	310,000	.0
55616P-AA-2	MACYS INC 144A		05/27/2020	CREDIT SUISSE	XXX	67,000	67,000	.0
563136-AJ-9	MANHATTAN WEST 2020-1MW MTG 144A		08/17/2020	DEUTSCHE BANK	XXX	151,986	159,000	284
56848M-AA-7	MARINER FINANCE ISSUANCE TRUST144A		07/30/2020	GOLDMAN SACHS & CO.	XXX	359,927	360,000	.0
56848M-AB-5	MARINER FINANCE ISSUANCE TRUST144A		10/22/2020	GOLDMAN SACHS & CO.	XXX	300,182	300,000	107
56848M-AC-3	MARINER FINANCE ISSUANCE TRUST144A		07/30/2020	GOLDMAN SACHS & CO.	XXX	119,962	120,000	.0
571903-BD-4	MARRIOTT INTL INC NEW		04/15/2020	BANK OF NEW YORK	XXX	381,199	377,000	10
58013M-FB-5	MCDONALDS CORP MED TERM NT BE		03/09/2020	BANK OF NEW YORK	XXX	468,320	425,000	413
58502B-AA-4	MEDNAX INC 144A		05/07/2020	JEFFERIES & COMPANY	XXX	472,500	500,000	11,667
589433-AC-5	MEREDITH CORP 144A		06/26/2020	VARIOUS	XXX	274,363	274,000	25
59001A-AY-8	MERITAGE HOMES CORP		05/13/2020	MARKETAXESS CORP	XXX	509,355	490,000	13,393
59001A-BA-9	MERITAGE HOMES CORP		05/11/2020	MARKETAXESS CORP	XXX	637,423	650,000	14,528
59001K-AG-5	MERITOR INC 144A		10/28/2020	VARIOUS	XXX	115,258	113,000	1,060
59001K-AH-3	MERITOR INC 144A		11/16/2020	BANC OF AMERICA SEC LLC	XXX	38,000	38,000	.0
59217G-CD-9	METROPOLITAN LIFE GLOBAL 144A		08/10/2020	PIERPOINT SECURITIES LLC	XXX	3,272,315	3,150,000	28,753
552751-AA-7	MFA 2020-NQM2 TRUST 2020-NQM2144A		10/23/2020	CREDIT SUISSE	XXX	2,299,970	2,300,000	2,382
55303X-AK-1	MGM GROWTH PPTYS OPER 144A		06/02/2020	VARIOUS	XXX	160,000	160,000	.0
55303X-AL-9	MGM GROWTH PPTYS OPER144A		11/17/2020	BANC OF AMERICA SEC LLC	XXX	147,000	147,000	.0
552953-CE-9	MGM RESORTS INTERNATIONAL		05/01/2020	VARIOUS	XXX	309,916	319,000	6,451
552953-CF-6	MGM RESORTS INTERNATIONAL		11/02/2020	VARIOUS	XXX	194,720	181,000	2,189
552953-CH-2	MGM RESORTS INTERNATIONAL		10/09/2020	BANC OF AMERICA SEC LLC	XXX	1,544,000	1,544,000	129
595017-AS-3	MICROCHIP TECHNOLOGY INC. 144A		12/15/2020	VARIOUS	XXX	486,388	475,000	2,358
595017-AQ-7	MICROCHIP TECHNOLOGY INC. 144A		08/26/2020	VARIOUS	XXX	258,772	250,000	1,650
59523U-AQ-0	MID-AMERICA APTS LP		12/09/2020	BANK OF AMERICA SECURITIES, INC	XXX	426,674	365,000	3,444
603158-AA-4	MINERALS TECHNOLOGIES INC 144A		07/13/2020	VARIOUS	XXX	150,563	150,000	52
55316P-AJ-6	MKT MORTGAGE TRUST 2020-525M 144A		02/07/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	95,112	95,000	194



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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
60855R-AG-5	MOLINA HEALTHCARE INC.		03/04/2020	BANK OF NEW YORK	XXX	185,063	175,000	2,900
61692B-CB-4	MORGAN STANY CAP I TR 2020-HR8		07/23/2020	MS SECURITIES - FID	XXX	210,105	204,000	460
61692B-CC-2	MORGAN STANY CAP I TR 2020-HR8		07/23/2020	MS SECURITIES - FID	XXX	403,729	392,000	1,213
55342U-AM-6	MPT OPER PTSHP LP/MPT FIN CORP		11/19/2020	GOLDMAN SACHS & CO	XXX	445,000	445,000	.0
63530Q-AJ-8	NATIONAL CINEMEDIA LLC 144A		06/10/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	872,500	1,000,000	9,302
63861C-AA-7	NATIONSTAR MTG HLDGS INC 144A		05/19/2020	VARIOUS	XXX	651,250	685,000	5,208
63861C-AC-3	NATIONSTAR MTG LLC 144A		08/03/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	205,000	205,000	.0
63861C-AD-1	NATIONSTAR MTG LLC 144A		12/01/2020	MORGAN STANLEY & CO INC	XXX	425,000	425,000	.0
63938C-AK-4	NAVIENT CORPORATION		01/23/2020	RBC DAIN RAUSCHER	XXX	63,000	63,000	.0
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A		06/02/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	99,989	100,000	.0
63935B-AA-1	NAVIENT PRIV ED LN 2020-H TR 144A		11/03/2020	BANC OF AMERICA SEC LLC	XXX	1,899,838	1,900,000	.0
63941F-AB-2	NAVIENT PRIV ED LN TR 2020-A 144A		01/21/2020	JP MORGAN SECS INC-FI	XXX	119,992	120,000	.0
63941F-AC-0	NAVIENT PRIV ED LN TR 2020-A 144A		01/21/2020	JP MORGAN SECS INC-FI	XXX	100,000	100,000	.0
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A		02/10/2020	BANC OF AMERICA SEC LLC	XXX	549,771	550,000	.0
63942A-AC-0	NAVIENT PVT ED LN 2020-I TR 144A		12/01/2020	CREDIT SUISSE FIRST BOS	XXX	239,852	240,000	.0
63934E-AW-8	NAVISTAR INTL CORP NEW 144A		05/27/2020	GOLDMAN SACHS & CO	XXX	270,625	250,000	2,111
62886E-AX-6	NCR CORP NEW 144A		04/08/2020	VARIOUS	XXX	247,663	246,000	.0
62886E-AY-4	NCR CORP NEW 144A		10/28/2020	VARIOUS	XXX	305,935	306,000	253
62886E-AZ-1	NCR CORP NEW 144A		08/18/2020	BANC OF AMERICA SEC LLC	XXX	373,508	372,000	.0
64110L-AX-4	NETFLIX INC.		03/25/2020	CITIGROUP GLOBAL	XXX	152,640	144,000	3,366
645370-AC-1	NEW HOME CO INC 144A		10/14/2020	JP MORGAN SECS INC-FI	XXX	125,000	125,000	.0
64828X-AA-1	NEW RESI MTG TR 2020-RPL1 144A		02/03/2020	GOLDMAN SACHS & CO	XXX	1,625,720	1,600,000	4,400
64830T-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUS		01/09/2020	GOLDMAN SACHS & CO	XXX	1,131,314	1,100,000	4,599
65336Y-AN-3	NEXSTAR BROADCASTING INC 144A		09/15/2020	BANC OF AMERICA SEC LLC	XXX	275,000	275,000	.0
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC		01/28/2020	CREDIT SUISSE FIRST BOS	XXX	403,148	375,000	3,291
62912X-AC-8	NGPL PIPECO LLC 144A		06/16/2020	MARKETAXESS CORP	XXX	900,228	750,000	18,071
665228-H@-4	NICOR INC		11/06/2020	US BANCORP INVESTMENTS INC	XXX	1,000,000	1,000,000	.0
65409Q-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		06/08/2020	VARIOUS	XXX	603,063	630,000	10,958
65409Q-BD-3	NIELSEN FIN LLC/ NIELSEN FIN 144A		09/10/2020	JP MORGAN SECS INC-FI	XXX	140,000	140,000	.0
65409Q-BF-8	NIELSEN FIN LLC/ NIELSEN FIN 144A		09/10/2020	JP MORGAN SECS INC-FI	XXX	290,000	290,000	.0
65473P-AH-8	NISOURCE INC		12/09/2020	BANK OF AMERICA SECURITIES, INC	XXX	641,938	585,000	4,794
65473P-AJ-4	NISOURCE INC		04/07/2020	JP MORGAN CHASE	XXX	996,310	1,000,000	.0
65473P-AL-9	NISOURCE INC		08/12/2020	CREDIT SUISSE	XXX	124,905	125,000	.0
655044-AP-0	NOBLE ENERGY INC		01/28/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	327,298	310,000	497
670001-AC-0	NOVELIS CORP 144A		10/05/2020	VARIOUS	XXX	622,850	616,000	6,900
670001-AE-6	NOVELIS CORP 144A		01/13/2020	CITIGROUP GBL MKT INC/SAL	XXX	190,000	190,000	.0
629377-CA-8	NRG ENERGY INC		03/02/2020	VARIOUS	XXX	297,654	274,000	5,552
629377-CC-4	NRG ENERGY INC		03/05/2020	BANK OF NEW YORK	XXX	272,480	256,000	2,529
629377-CH-3	NRG ENERGY INC 144A		01/29/2020	CREDIT SUISSE FIRST BOS	XXX	42,315	39,000	262
629377-CL-4	NRG ENERGY INC 144A		04/08/2020	CREDIT SUISSE	XXX	19,700	20,000	292
629377-CN-0	NRG ENERGY INC 144A		11/18/2020	VARIOUS	XXX	120,409	120,000	.0
629377-CQ-3	NRG ENERGY INC 144A		11/17/2020	CITIGROUP GBL MKT INC/SAL	XXX	89,000	89,000	.0
629377-CR-1	NRG ENERGY INC 144A		11/17/2020	CITIGROUP GBL MKT INC/SAL	XXX	127,000	127,000	.0
67059T-AG-0	NUSTAR LOGISTICS L P		09/09/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	52,000	52,000	.0
674599-CF-0	OCCIDENTAL PETE CORP		12/01/2020	CITIGROUP GBL MKT INC/SAL	XXX	105,313	125,000	2,698
674599-CG-8	OCCIDENTAL PETE CORP		06/09/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	21,313	25,000	428
674599-CJ-2	OCCIDENTAL PETE CORP		12/02/2020	VARIOUS	XXX	188,513	225,000	1,329
674599-CL-7	OCCIDENTAL PETE CORP		12/01/2020	SEAPORT GROUP SECURITIES LLC	XXX	19,938	25,000	308
674599-CP-8	OCCIDENTAL PETE CORP		04/03/2020	VARIOUS	XXX	299,155	423,000	1,529
674599-CR-4	OCCIDENTAL PETE CORP		06/09/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	62,156	75,000	773
674599-CW-3	OCCIDENTAL PETE CORP		06/11/2020	VARIOUS	XXX	842,546	1,057,000	8,423
674599-DB-8	OCCIDENTAL PETE CORP		06/09/2020	MARKETAXESS CORP	XXX	48,563	50,000	1,544
674599-DC-6	OCCIDENTAL PETE CORP		11/30/2020	CITIGROUP GBL MKT INC/SAL	XXX	49,750	50,000	594
674599-DF-9	OCCIDENTAL PETE CORP		04/03/2020	VARIOUS	XXX	281,080	550,000	2,168
674599-EA-9	OCCIDENTAL PETE CORP		12/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	142,438	125,000	4,277
674599-EB-7	OCCIDENTAL PETE CORP		11/25/2020	VARIOUS	XXX	306,839	306,000	1,534
674599-ED-3	OCCIDENTAL PETE CORP		11/25/2020	VARIOUS	XXX	556,335	552,000	2,551
674599-EF-8	OCCIDENTAL PETE CORP		12/08/2020	RBC DAIN RAUSCHER	XXX	483,000	483,000	.0
675553-A*-2	OCHSNER CLINIC FOUNDATIO		06/25/2020	CITIGROUP GLOBAL	XXX	2,000,000	2,000,000	.0
675553-A@-0	OCHSNER CLINIC FOUNDATIO		06/25/2020	CITIGROUP GLOBAL	XXX	1,000,000	1,000,000	.0
67740Q-AH-9	OHIO NATL FINL SVCS INC 144A		01/16/2020	BANC OF AMERICA SEC LLC	XXX	391,733	392,000	.0
680665-AM-8	OLIN CORP 144A		05/15/2020	BANC OF AMERICA SEC LLC	XXX	380,396	382,000	.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
681919-BC-9	OMNICO GROUP INC.		03/27/2020	CITIGROUP GLOBAL	XXX	463,233	465,000	.0
682691-AA-8	ONEMAIN FINANCIAL CORPORATION		12/08/2020	RBC DAIN RAUSCHER	XXX	175,000	175,000	.0
68267L-AA-6	ONEMAIN FINL ISSUE TR 2017-1 144A		04/07/2020	BANC OF AMERICA SEC LLC	XXX	58,841	61,213	.101
68267L-AB-4	ONEMAIN FINL ISSUE TR 2017-1 144A		03/24/2020	BANC OF AMERICA SEC LLC	XXX	130,843	153,032	.64
68269B-AA-6	ONEMAIN FINL TR 2019-2 144A		05/20/2020	CANTOR FITZGERALD & CO/DEBT CAPITAL	XXX	907,313	900,000	.628
68269L-AA-4	ONEMAIN FINL TR 2020-1 144A		04/24/2020	RBC CAPITAL MARKETS LLC	XXX	1,999,848	2,000,000	.0
682696-AA-7	ONEMEAIN FINL TR 2020-2 144A		08/13/2020	CITIGROUP GBL MKT INC/SAL	XXX	1,649,859	1,650,000	.0
682696-AB-5	ONEMEAIN FINL TR 2020-2 144A		08/13/2020	CITIGROUP GBL MKT INC/SAL	XXX	219,883	220,000	.0
682696-AC-3	ONEMEAIN FINL TR 2020-2 144A		08/13/2020	CITIGROUP GBL MKT INC/SAL	XXX	139,941	140,000	.0
68389X-BU-8	ORACLE CORP.		03/30/2020	BANK OF NEW YORK	XXX	3,183,142	3,190,000	.0
68902V-AK-3	OTIS WORLDWIDE CORP.		02/19/2020	BANC OF AMERICA SEC LLC	XXX	2,059,835	2,060,000	.0
012873-AK-1	OYINTIV INC.		10/27/2020	VARIOUS	XXX	236,969	235,000	7.751
292505-AD-6	OYINTIV INC.		12/08/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	189,383	175,000	3.431
292505-AE-4	OYINTIV INC.		12/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	79,375	75,000	1.463
690742-AJ-0	OWENS CORNING NEW		10/26/2020	GOLDMAN SACHS & CO.	XXX	170,001	150,000	1.201
69073T-AT-0	OWENS-BROCKWAY GLASS 144A		05/06/2020	BANC OF AMERICA SEC LLC	XXX	375,000	375,000	.0
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER144A		04/30/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	407,000	400,000	5.596
69306R-AA-4	P & L DEVELOPMENT LLC/ PLD 144A		12/08/2020	VARIOUS	XXX	550,344	525,000	2.180
694308-JE-8	PACIFIC GAS & ELEC CO.		06/16/2020	JP MORGAN	XXX	1,399,916	1,400,000	.0
694308-JL-2	PACIFIC GAS & ELEC CO.		08/14/2020	JP MORGAN	XXX	634,500	600,000	2.645
694308-JR-9	PACIFIC GAS & ELEC CO.		11/12/2020	MUFG SECURITIES AMERICA INC	XXX	500,000	500,000	.0
69689L-AE-6	PALMER SQUARE LN FNDG 144A		06/29/2020	CITIGROUP GLOBAL	XXX	963,200	1,000,000	2.889
69888X-AA-7	PAR PHARMACEUTICAL INC 144A		06/16/2020	VARIOUS	XXX	351,058	327,178	2.300
70052L-AA-1	PARK INTER HLDGS LLC / PK 144A		08/10/2020	VARIOUS	XXX	1,291,794	1,267,000	5.932
70052L-AB-9	PARK INTER HLDGS LLC / PK 144A		10/01/2020	BANC OF AMERICA SEC LLC	XXX	557,594	558,000	.902
703343-AC-7	PATRICK INDS INC 144A		02/05/2020	WACHOVIA SECURITIES LLC	XXX	64,605	59,000	1.721
69318F-AK-4	PBF HLDG CO LLC / PBF FIN 144A		05/07/2020	GOLDMAN SACHS & CO.	XXX	445,000	445,000	.0
707569-AS-8	PENN NATL GAMING INC 144A		12/08/2020	RBC DAIN RAUSCHER	XXX	599,438	575,000	13.027
70932M-AA-5	PENNYMAC FINL SVCS INC NEW 144A		09/24/2020	CREDIT SUISSE FIRST BOS	XXX	300,000	300,000	.0
709599-BJ-2	PENSKE TRUCK LEASING CO L P 144A		04/01/2020	JP MORGAN CHASE	XXX	946,922	950,000	.0
709599-BL-7	PENSKE TRUCK LEASING CO L P 144A		10/19/2020	BANC OF AMERICA SEC LLC	XXX	514,171	515,000	.0
717081-DH-3	PFIZER INC		08/03/2020	PIERPOINT SECURITIES LLC	XXX	1,076,210	1,000,000	4.167
717081-EW-9	PFIZER INC 144A		03/25/2020	BANK OF NEW YORK	XXX	298,950	300,000	.0
69335P-DX-0	PFS FINANCING CORP 2020-G 144A		10/14/2020	CITIGROUP GBL MKT INC/SAL	XXX	709,907	710,000	.0
69335P-DY-8	PFS FINANCING CORP 2020-G 144A		10/14/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	379,990	380,000	.0
69331C-AH-1	PG&E CORP.		08/19/2020	VARIOUS	XXX	219,750	220,000	.403
69331C-AJ-7	PG&E CORP.		08/14/2020	VARIOUS	XXX	978,906	960,000	4.579
72147K-AC-2	PILGRIMS PRIDE CORP 144A		05/13/2020	MARKETAXESS CORP.	XXX	504,750	500,000	4.792
72147K-AE-8	PILGRIMS PRIDE CORP NEW 144A		05/13/2020	MARKETAXESS CORP.	XXX	861,313	850,000	5.728
72431P-AA-0	PISCES MIDCO INC 144A		10/23/2020	JP MORGAN SECS INC-FI	XXX	110,513	105,000	.280
69356M-AA-4	PM GENERAL PURCHASER LLC 144A		12/10/2020	DEUTSCHE BANK SECS	XXX	339,625	325,000	2.791
73179P-AM-8	POLYONE CORP 144A		12/11/2020	VARIOUS	XXX	152,405	150,000	.177
736508-R@-3	PORTLAND GENERAL ELECTRIC CO		04/27/2020	JP MORGAN	XXX	1,000,000	1,000,000	.0
737446-AQ-7	POST HLDGS INC 144A		12/01/2020	VARIOUS	XXX	688,330	672,000	2.584
74165H-AB-4	PRIME HEALTHCARE SVCS INC 144A		10/23/2020	RAYMOND JAMES & ASSOC INC	XXX	200,000	200,000	.0
74340X-BN-0	PROLOGIS		03/09/2020	BANK OF NEW YORK	XXX	616,716	610,000	.828
74340X-BR-1	PROLOGIS L P		08/06/2020	CITIGROUP GBL MKT INC/SAL	XXX	114,563	115,000	.0
744573-AQ-9	PUBLIC SVC ENTERPRISE GROUP		08/12/2020	GOLDMAN SACHS & CO.	XXX	139,742	140,000	.0
745867-AP-6	PULTE GROUP INC		02/26/2020	CITIGROUP GLOBAL	XXX	354,825	285,000	5.198
74841C-AB-7	QUICKEN LNS LLC/QUICKEN LNS 144A		09/09/2020	JP MORGAN SECS INC-FI	XXX	250,000	250,000	.0
75026J-AE-0	RADIATE HOLDCO LLC/RADIATE 144A		09/11/2020	JP MORGAN SECS INC-FI	XXX	140,000	140,000	.0
75026J-AC-4	RADIATE HOLDCO LLC/RADIATE FI 144A		09/11/2020	JP MORGAN SECS INC-FI	XXX	490,000	490,000	.0
75079R-AC-2	RAIN CII CARBON LLC/ CII 144A		06/18/2020	MARKETAXESS CORP.	XXX	237,188	250,000	4.078
75281A-BA-6	RANGE RES CORP		05/28/2020	SEAPORT GROUP SECURITIES LLC	XXX	631,750	700,000	7.389
75281A-BG-3	RANGE RES CORP		11/24/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	208,000	200,000	5.961
75281A-AS-8	RANGE RESOURCES CORP		11/20/2020	MORGAN STANLEY & CO INC	XXX	414,000	450,000	.548
75419T-AA-1	RATTLER MIDSTREAM LP 144A		07/09/2020	GOLDMAN SACHS & CO	XXX	115,000	115,000	.0
75886F-AE-7	REGENERON PHARMACEUTICALS		08/07/2020	GOLDMAN SACHS & CO.	XXX	74,924	75,000	.0
75907Q-AA-6	REGIONAL MGT ISS TR 144A		09/15/2020	JEFFERIES & COMPANY	XXX	279,985	280,000	.0
74949L-AD-4	RELX CAPITAL INC		05/18/2020	HSBC	XXX	158,947	160,000	.0
76120G-AA-7	RESIMAC TRIOMPHE TRS LT 144A		09/23/2020	JP MORGAN SECS INC-FI	XXX	1,500,000	1,500,000	.0
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		05/15/2020	CREDIT SUISSE FIRST BOS	XXX	725,031	725,000	12.264



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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
.76174L-AA-1	REYNOLDS GROUP ISSUER LLC 144A		10/27/2020	JP MORGAN SECS INC-FI	XXX	163,200	160,000	.498
.767754-CK-8	RITE AID CORP 144A		02/05/2020	RECEIVED IN EXCHANGE	XXX	173,900	188,000	.0
.767754-CL-6	RITE AID CORP 144A		07/27/2020	RECEIVED IN EXCHANGE	XXX	320,125	260,000	.0
.77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC 144A		05/29/2020	VARIOUS	XXX	414,438	425,000	12,005
.77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		05/19/2020	VARIOUS	XXX	843,719	975,000	3,862
.778296-AG-8	ROSS STORES INC.		10/19/2020	BANC OF AMERICA SEC LLC	XXX	184,317	185,000	.0
.74986@-BC-4	RREEF AMERICA REIT II INC.		12/09/2020	WELLS FARGO SECURITIES, LLC	XXX	1,000,000	1,000,000	.0
.79546V-AK-2	SALLY HLDGS LLC		05/08/2020	MARKETAXESS CORP	XXX	451,875	500,000	.840
.79546V-AL-0	SALLY HLDGS LLC		10/28/2020	VARIOUS	XXX	1,213,363	1,200,000	26,563
.79546V-AM-8	SALLY HLDGS LLC 144A		04/22/2020	BANC OF AMERICA SEC LLC	XXX	364,600	364,000	.0
.797440-BZ-6	SAN DIEGO GAS & ELEC CO		09/22/2020	MUFG SECURITIES AMERICA INC	XXX	1,297,738	1,300,000	.0
.80285W-AB-3	SANTANDER DRIVE AUTO TR 2020-3		09/15/2020	RBC CAPITAL MARKETS LLC	XXX	2,099,923	2,100,000	.0
.78410G-AC-8	SBA COMMUNICATIONS CORP NEW 144A		05/19/2020	CITIGROUP GBL MKT INC/SAL	XXX	709,575	710,000	1,314
.80874Y-AW-0	SCIENTIFIC GAMES INTL INC 144A		06/18/2020	MARKETAXESS CORP	XXX	1,246,213	1,298,000	11,303
.81105D-AA-3	SCRIPPS ESCROW II INC 144A		12/15/2020	MORGAN STANLEY & CO INC	XXX	252,000	252,000	.0
.81105D-AB-1	SCRIPPS ESCROW II INC 144A		12/15/2020	MORGAN STANLEY & CO INC	XXX	62,000	62,000	.0
.78397K-AA-0	SEG HOLDING LLC / SEG FINANCE 144A		10/06/2020	BANC OF AMERICA SEC LLC	XXX	150,000	150,000	.0
.81728U-AB-0	SENSATA TECHNOLOGIES INC 144A		08/03/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	140,000	140,000	.0
.817565-CF-9	SERVICE CORP INTL		08/03/2020	BANC OF AMERICA SEC LLC	XXX	115,000	115,000	.0
.81761L-AA-0	SERVICE PTPTS TR		06/03/2020	BANC OF AMERICA SEC LLC	XXX	71,000	71,000	.0
.81762P-AE-2	SERVICENOW INC		08/06/2020	JP MORGAN SECS INC-FI	XXX	94,645	95,000	.0
.82088K-AE-8	SHEA HOMES LP 144A		04/30/2020	VARIOUS	XXX	681,500	735,000	3,906
.82453A-AA-5	SHIFT4 PMTS LLC / SHIFT4 PMTS 144A		12/08/2020	VARIOUS	XXX	437,869	425,000	1,870
.829259-AU-4	SINCLAIR TELEVISION GROUP 144A		04/27/2020	DEUTSCHE BANK SECURITIES INC	XXX	297,500	350,000	2,513
.829259-BA-7	SINCLAIR TELEVISION GROUP 144A		11/19/2020	JP MORGAN SECS INC-FI	XXX	147,000	147,000	.0
.82967N-BG-2	SIRIUS XM RADIO INC 144A		06/08/2020	JP MORGAN	XXX	217,000	217,000	.0
.78454L-AL-4	SM ENERGY CO		02/28/2020	WACHOVIA SECURITIES LLC	XXX	64,113	82,000	1,179
.78449V-AA-4	SMB PRIVATE ED LN TR 2020 144A		06/11/2020	GOLDMAN SACHS & CO	XXX	1,792,291	1,802,763	.516
.78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A		02/04/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	439,985	440,000	.0
.78449U-AC-2	SMB PRIVATE ED LN TR 2020-A 144A		02/04/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	100,000	100,000	.0
.83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A		02/07/2020	DEUTSCHE BANK SECS	XXX	1,699,947	1,700,000	.0
.83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A		05/14/2020	GOLDMAN SACHS & CO	XXX	99,984	100,000	.0
.844741-BF-4	SOUTHWEST AIRLS CO		02/05/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	109,415	110,000	.0
.84762L-AU-9	SPECTRUM BRANDS INC.		05/29/2020	MARKETAXESS CORP	XXX	617,880	600,000	13,129
.84858#-AE-3	SPIRE ALABAMA INC.		12/15/2020	US BANCORP INVESTMENTS INC.	XXX	1,000,000	1,000,000	.0
.85205T-AL-4	SPIRIT AEROSYSTEMS INC 144A		05/29/2020	VARIOUS	XXX	387,188	400,000	2,224
.85172F-AN-9	SPRINGLEAF FINANCE CORPORATION		07/28/2020	VARIOUS	XXX	992,188	1,000,000	15,289
.85172F-AQ-2	SPRINGLEAF FINANCE CORPORATION		05/05/2020	MARKETAXESS CORP	XXX	1,057,500	1,200,000	24,733
.852060-AD-4	SPRINT CAP CORP.		06/09/2020	MARKETAXESS CORP	XXX	812,638	650,000	3,227
.852060-AT-9	SPRINT CAP CORP.		05/12/2020	VARIOUS	XXX	890,638	630,000	21,842
.85207U-AF-2	SPRINT CORP.		03/13/2020	VARIOUS	XXX	672,179	592,000	16,464
.85207U-AH-8	SPRINT CORP.		12/04/2020	VARIOUS	XXX	760,240	655,000	18,899
.852061-AS-9	SPRINT NEXTEL CORP		02/07/2020	DEUTSCHE BANK SECS	XXX	166,635	161,000	2,308
.85236F-AA-1	SRM ESCROW ISSUER LLC CALLABLE144A		10/30/2020	JP MORGAN SECS INC-FI	XXX	736,000	736,000	.0
.853496-AC-1	STANDARD INDS INC 144A		08/14/2020	VARIOUS	XXX	363,638	355,000	1,827
.853496-AG-2	STANDARD INDS INC 144A		06/30/2020	VARIOUS	XXX	795,000	800,000	.122
.853496-AH-0	STANDARD INDS INC 144A		08/07/2020	BANC OF AMERICA SEC LLC	XXX	437,000	437,000	.0
.857477-BN-2	STATE STR CORP.		03/26/2020	BANK OF NEW YORK	XXX	240,000	240,000	.0
.857691-AG-4	STATION CASINOS LLC 144A		03/06/2020	VARIOUS	XXX	372,680	381,000	.309
.858119-BM-1	STEEL DYNAMICS INC.		06/03/2020	BANC OF AMERICA SEC LLC	XXX	59,376	60,000	.0
.861036-AA-9	STL HLDG CO LLC 144A		08/05/2020	BNP PARIBAS SEC CORP	XXX	175,000	175,000	.0
.864486-AK-1	SUBURBAN PROPANE PARTNERS		06/02/2020	MARKETAXESS CORP	XXX	1,182,925	1,220,000	12,967
.864486-AH-8	SUBURBAN PROPANE PARTNERS L P		05/05/2020	MARKETAXESS CORP	XXX	118,050	120,000	2,860
.864486-AJ-4	SUBURBAN PROPANE PARTNERS L P		05/13/2020	MARKETAXESS CORP	XXX	194,000	200,000	2,364
.86614R-AN-7	SUMMIT MATERIALS LLC 144A		08/07/2020	BANC OF AMERICA SEC LLC	XXX	548,063	525,000	.0
.86765L-AQ-0	SUNOCO LP/SUNOCO FIN CORP		12/16/2020	JEFFERIES & COMPANY	XXX	239,625	225,000	2,363
.86765L-AL-1	SUNOCO LP/SUNOCO FIN CORP SR GLBL		06/02/2020	JP MORGAN SECS INC-FI	XXX	254,688	250,000	4,163
.86944B-AG-8	SUTTER HEALTH		10/22/2020	MORGAN STANLEY & CO INC	XXX	2,000,000	2,000,000	.0
.87105N-AA-8	SWITCH LTD 144A		09/10/2020	JP MORGAN SECS INC-FI	XXX	880,680	880,000	.0
.871503-AU-2	SYMANTEC CORP 144A		12/16/2020	CITIGROUP GBL MKT INC/SAL	XXX	153,000	150,000	1,313
.87264A-AP-0	T MOBILE USA INC.		12/07/2020	RBC DAIN RAUSCHER	XXX	623,400	600,000	15,600
.87264A-AQ-8	T MOBILE USA INC.		12/04/2020	VARIOUS	XXX	606,868	595,000	4,196



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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.87264A-AU-9	T MOBILE USA INC		03/02/2020	BANK OF NEW YORK	XXX	41,000	40,000	.165
.87264A-BC-8	T MOBILE USA INC 144A		04/02/2020	DEUTSCHE BANK	XXX	2,498,925	2,500,000	.0
.87264A-BH-7	T MOBILE USA INC 144A		09/22/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	92,393	90,000	.523
.87264A-BJ-3	T MOBILE USA INC 144A		08/13/2020	VARIOUS	XXX	911,635	900,000	1,126
.87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		05/22/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	215,625	250,000	5,042
.87470L-AG-6	TALLGRASS ENERGY PARTNERS 144A		02/18/2020	CREDIT SUISSE	XXX	448,589	455,000	.0
.87470L-AH-4	TALLGRASS ENERGY PARTNERS 144A		12/23/2020	WELLS FARGO SECURITIES, LLC	XXX	26,688	25,000	.531
.87470L-AJ-0	TALLGRASS ENERGY PARTNERS 144A		12/15/2020	WELLS FARGO SECURITIES, LLC	XXX	100,000	100,000	.0
.87612B-BG-6	TARGA RES PARTNERS		09/09/2020	WELLS FARGO	XXX	25,281	25,000	.194
.87612B-BJ-0	TARGA RES PARTNERS		10/30/2020	WELLS	XXX	281,531	275,000	.808
.87612B-BQ-4	TARGA RES PARTNERS / TARGA		10/15/2020	GOLDMAN SACHS & CO.	XXX	25,406	25,000	.183
.87612B-BR-2	TARGA RES PARTNERS / TARGA 144A		09/08/2020	VARIOUS	XXX	450,360	450,000	.74
.87612B-BE-1	TARGA RES PARTNERS / TARGA RES		09/11/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	51,188	50,000	.328
.87724R-AB-8	TAYLOR MORRISON CMNTYS INC 144A		12/08/2020	MARKETAXESS CORP	XXX	647,819	705,000	12,631
.87724R-AG-7	TAYLOR MORRISON CMNTYS INC 144A		05/18/2020	VARIOUS	XXX	2,424,835	2,551,000	50,313
.87724R-AJ-1	TAYLOR MORRISON CMNTYS INC 144A		07/08/2020	CITIGROUP GLOBAL	XXX	231,000	231,000	.0
.87901J-AE-5	TEGNA INC 144A		01/07/2020	CITIGROUP GBL MKT INC/SAL	XXX	152,000	152,000	.0
.87901J-AF-2	TEGNA INC144A		09/08/2020	JP MORGAN SECS INC-FI	XXX	221,000	221,000	.0
.88023J-AD-8	TEMPO ACQUISITION LLC 144A		12/08/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	535,000	500,000	.719
.88033G-CS-7	TENET HEALTHCARE CORP.		12/10/2020	VARIOUS	XXX	1,495,129	1,507,000	22,516
.88033G-CU-2	TENET HEALTHCARE CORP.		05/27/2020	MORGAN STANLEY & CO INC	XXX	445,625	450,000	1,481
.88033G-CY-4	TENET HEALTHCARE CORP 144A		07/30/2020	CREDIT SUISSE FIRST BOS	XXX	734,125	700,000	.3,033
.88033G-DA-5	TENET HEALTHCARE CORP 144A		12/15/2020	MARKETAXESS CORP	XXX	368,725	350,000	2,292
.88033G-DC-1	TENET HEALTHCARE CORP 144A		05/26/2020	MARKETAXESS CORP	XXX	983,730	968,000	10,819
.88033G-DE-7	TENET HEALTHCARE CORP 144A		10/27/2020	VARIOUS	XXX	1,086,463	1,018,000	4,375
.88033G-DG-2	TENET HEALTHCARE CORP 144A		06/02/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	100,000	100,000	.0
.88033G-DJ-6	TENET HEALTHCARE CORP 144A		09/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	206,000	206,000	.0
.880349-AS-4	TENNECO INC 144A		11/13/2020	BANC OF AMERICA SEC LLC	XXX	150,000	150,000	.0
.892231-AB-7	TOWNSQUARE MEDIA INC 144A		12/16/2020	BANC OF AMERICA SEC LLC	XXX	75,000	75,000	.0
.893647-BK-2	TRANSIGM INC 144A		04/02/2020	MORGAN STANLEY & CO INC	XXX	200,000	200,000	.0
.87265H-AG-4	TRI POINTE GROUP INC		06/03/2020	CITIGROUP GBL MKT INC/SAL	XXX	105,000	105,000	.0
.896215-AG-5	TRIMAS CORP 144A		07/28/2020	MARKETAXESS CORP	XXX	409,400	400,000	5,688
.896818-AS-0	TRIUMPH GROUP INC NEW 144A		08/05/2020	JP MORGAN SECS INC-FI	XXX	77,000	77,000	.0
.897051-AB-4	TRONOX INC 144A		08/18/2020	CREDIT SUISSE FIRST BOS	XXX	790,450	790,000	.6,578
.90333L-AP-7	U S CONCRETE INC		05/15/2020	BANC OF AMERICA SEC LLC	XXX	1,131,000	1,200,000	35,700
.90333L-AT-9	U S CONCRETE INC 144A		09/09/2020	BANC OF AMERICA SEC LLC	XXX	150,000	150,000	.0
.90353T-AC-4	UBER TECHNOLOGIES INC 144A		11/23/2020	VARIOUS	XXX	207,964	193,000	4,055
.90276G-AQ-5	UBS COML MTG TR 2017-C3		01/02/2020	WACHOVIA SECURITIES LLC	XXX	519,961	500,000	.223
.90276X-AS-4	UBS COML MTG TR 2018-C11		01/02/2020	BANC OF AMERICA SEC LLC	XXX	653,461	600,000	.343
.90278M-BA-4	UBS COMM MTG TR 2019-C17		03/26/2020	UBS	XXX	682,938	700,000	1,647
.90265E-AU-4	UDR INC		11/30/2020	BANC OF AMERICA SEC LLC	XXX	592,489	595,000	.0
.904ESC-AA-8	ULTRA RESOURCES INC 144A		11/13/2020	RECEIVED IN EXCHANGE	XXX	.0	125,000	.0
.907818-FJ-2	UNION PAC CORP		03/09/2020	BANK OF NEW YORK	XXX	440,776	425,000	1,041
.907818-FK-9	UNION PAC CORP		03/31/2020	BANK OF NEW YORK	XXX	160,567	170,000	1,028
.911363-AM-1	UNITED RENTALS INC		09/10/2020	VARIOUS	XXX	2,378,250	2,325,000	4,408
.911365-BN-3	UNITED RENTALS NORTH AMER INC		12/04/2020	VARIOUS	XXX	1,698,450	1,669,000	12,650
.91153L-AA-5	UNITED SHORE FINL SVC LLC 144A		10/28/2020	UBS	XXX	258,000	258,000	.0
.91324P-DE-9	UNITEDHEALTH GROUP INC		01/28/2020	BANC OF AMERICA SEC LLC	XXX	610,676	580,000	4,990
.91324P-DX-7	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	411,502	415,000	.0
.914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		06/05/2020	DEUTSCHE BANK SECS	XXX	147,375	150,000	2,434
.914906-AT-9	UNIVISION COMMUNICATIONS INC 144A		04/21/2020	DEUTSCHE BANK	XXX	58,425	59,000	.0
.914906-AU-6	UNIVISION COMMUNICATIONS INC 144A		06/11/2020	VARIOUS	XXX	1,777,413	1,774,000	.0
.91533B-AD-2	UPJOHN INC 144A		06/17/2020	GOLDMAN SACHS & CO.	XXX	99,687	100,000	.0
.91679U-AA-0	UPSTART SEC TR 2020-1 144A		02/11/2020	GOLDMAN SACHS & CO.	XXX	1,399,999	1,400,000	.0
.92047W-AB-7	VALVOLINE INC		05/08/2020	BANC OF AMERICA SEC LLC	XXX	129,350	130,000	1,532
.92047W-AD-3	VALVOLINE INC 144A		12/04/2020	MARKETAXESS CORP	XXX	518,742	491,000	3,072
.92047W-AG-6	VALVOLINE INC 144A		12/15/2020	MORGAN STANLEY & CO INC	XXX	150,000	150,000	.0
.92343V-EU-4	VERIZON COMMUNICATIONS INC		03/09/2020	BANK OF NEW YORK	XXX	301,379	255,000	2,788
.92343V-FT-6	VERIZON COMMUNICATIONS INC		11/10/2020	GOLDMAN SACHS & CO.	XXX	89,916	90,000	.0
.92537T-AD-7	VERUS SECUR TR 2020-INV1 144A		06/03/2020	CREDIT SUISSE	XXX	902,422	902,439	2,587
.92552V-AK-6	VIASAT INC 144A		12/07/2020	CREDIT SUISSE FIRST BOS	XXX	409,500	400,000	5,250
.92552V-AL-4	VIASAT INC 144A		12/07/2020	CREDIT SUISSE FIRST BOS	XXX	363,113	345,000	2,911



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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92564R-AA-3	VICI PPTYS INC 144A		12/08/2020	VARIOUS	XXX	650,781	625,000	522
92564R-AC-9	VICI PPTYS INC 144A		03/18/2020	VARIOUS	XXX	50,995	57,000	249
92564R-AD-7	VICI PPTYS INC 144A		01/22/2020	MORGAN STANLEY & CO INC	XXX	350,000	350,000	.0
92564R-AE-5	VICI PPTYS INC 144A		01/22/2020	MORGAN STANLEY & CO INC	XXX	470,000	470,000	.0
92826C-AK-8	VISA INC		03/31/2020	BANK OF NEW YORK	XXX	19,853	20,000	.0
92838@-AA-1	VISTA RIDGE LLC		12/01/2020	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	.0
92840V-AA-0	VISTRA OPERATIONS CO LLC 144A		08/07/2020	VARIOUS	XXX	658,375	625,000	11,061
92840V-AE-2	VISTRA OPERATIONS CO LLC 144A		03/05/2020	BANK OF NEW YORK	XXX	108,806	105,000	677
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		08/17/2020	CREDIT SUISSE FIRST BOS	XXX	575,250	550,000	4,951
91830C-AA-6	VNDO MTG TR 2012-6AVE 144a		03/26/2020	CREDIT SUISSE	XXX	1,792,547	1,800,000	4,344
91830C-AJ-7	VNDO MTG TR 2012-6AVE 144a		05/07/2020	BANC OF AMERICA SEC LLC	XXX	735,938	750,000	718
95000U-2F-9	WELLS FARGO & CO		03/09/2020	BANK OF NEW YORK	XXX	506,880	480,000	3,580
95000U-2J-1	WELLS FARGO & CO		02/04/2020	WACHOVIA SECURITIES LLC	XXX	200,000	200,000	.0
95002U-BE-0	WELLS FARGO COML MTG 2020-C58		12/04/2020	WELLS FARGO SECURITIES, LLC	XXX	225,441	0	1,236
95002C-AA-9	WELLS FARGO COMMERCIAL MORTGAGE TR		01/29/2020	WACHOVIA SECURITIES LLC	XXX	1,398,411	1,400,000	.0
98665#-AA-4	WELLSPAN HEALTH OBLIGATED GROUP		09/02/2020	JP MORGAN	XXX	1,000,000	1,000,000	.0
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GROUP		11/30/2020	JEFFRIES	XXX	2,000,000	2,000,000	.0
95081Q-AN-4	WESCO DISTR INC 144A		05/29/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	300,000	300,000	.0
95081Q-AP-9	WESCO DISTR INC 144A		12/02/2020	VARIOUS	XXX	403,639	380,000	6,928
958667-AC-1	WESTERN GAS PARTNERS L P		05/27/2020	CREDIT SUISSE FIRST BOS	XXX	405,000	450,000	6,885
958254-AB-0	WESTERN GAS PARTNERS LP		05/08/2020	VARIOUS	XXX	216,296	225,000	3,275
958254-AE-4	WESTERN GAS PARTNERS LP		05/11/2020	RBC DAIN RAUSCHER	XXX	114,938	125,000	2,200
958254-AD-6	WESTERN MIDSTREAM OPER LP		12/09/2020	CANTOR FITZGERALD/MBS	XXX	122,188	125,000	1,325
958667-AB-3	WESTERN MIDSTREAM OPER LP		09/14/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	194,000	200,000	1,025
962166-BY-9	WEYERHAEUSER CO MTN BE		03/26/2020	GOLDMAN SACHS & CO	XXX	1,083,170	1,100,000	.0
962178-AN-9	WEYERHAEUSER REAL ESTATE CO		03/04/2020	BANK OF NEW YORK	XXX	130,500	120,000	1,586
96926J-AE-7	WILLIAM CARTER CO 144A		06/08/2020	BANC OF AMERICA SEC LLC	XXX	672,500	650,000	2,215
97382W-AA-1	WINDSTREAM ESCROW LLC/ WINDST144A		10/13/2020	VARIOUS	XXX	465,206	465,000	1,776
976826-BN-6	WISCONSIN PWR & LT CO		03/30/2020	BANK OF NEW YORK	XXX	4,994	5,000	.0
978097-AD-5	WOLVERINE WORLD WIDE INC 144A		11/24/2020	VARIOUS	XXX	390,750	400,000	4,528
978097-AF-0	WOLVERINE WORLD WIDE INC 144A		12/03/2020	VARIOUS	XXX	351,550	340,000	643
98163D-AB-4	WORLD OMNI SELECT AUTO 2020-A		09/09/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,499,867	1,500,000	.0
92936U-AG-4	WP CAREY INC		10/06/2020	WELLS	XXX	495,495	500,000	.0
98212B-AE-3	WPX ENERGY INC		05/29/2020	VARIOUS	XXX	903,063	950,000	8,174
98212B-AJ-2	WPX ENERGY INC		06/16/2020	CANTOR FITZGERALD/MBS	XXX	192,500	200,000	1,838
98212B-AM-5	WPX ENERGY INC		06/04/2020	VARIOUS	XXX	91,135	91,000	.0
98310W-AN-8	WYNDHAM WORLDWIDE CORP		07/21/2020	BANC OF AMERICA SEC LLC	XXX	67,793	69,000	1,234
983133-AB-5	WYNN RESORTS FIN LLC / WYNN 144A		11/12/2020	VARIOUS	XXX	477,281	450,000	7,459
983793-AH-3	XPO LOGISTICS INC 144A		05/21/2020	GOLDMAN SACHS & CO	XXX	81,400	80,000	403
98919V-AA-3	ZAYO GROUP HLDGS INC 144A		02/21/2020	MORGAN STANLEY & CO INC	XXX	214,683	215,000	.0
98919V-AB-1	ZAYO GROUP HLDGS INC 144A		02/21/2020	MORGAN STANLEY & CO INC	XXX	948,881	945,000	.0
68245X-AM-1	1011778 B.C. UNLIMITED LIABIL 144A	C	12/01/2020	VARIOUS	XXX	1,081,319	1,082,000	3,731
68245X-AH-2	1011778 B.C. UNLIMITED LIABIL 144	C	03/17/2020	BANK OF NEW YORK	XXX	99,275	110,000	47
68245X-AK-5	1011778 B.C. UNLIMITED LIABIL 144A	C	04/02/2020	JP MORGAN	XXX	124,000	124,000	.0
001940-AC-9	ATS AUTOMATION TOOLING SYS 144A	C	12/14/2020	GOLDMAN SACHS & CO	XXX	100,375	100,000	.0
071734-AD-9	BAUSCH HEALTH COS INC 144A	C	09/17/2020	BANC OF AMERICA SEC LLC	XXX	321,000	300,000	3,850
071734-AJ-6	BAUSCH HEALTH COS INC 144A	C	08/11/2020	MORGAN STANLEY & CO INC	XXX	491,875	500,000	948
071734-AK-3	BAUSCH HEALTH COS INC 144A	C	08/11/2020	VARIOUS	XXX	1,295,788	1,275,000	7,292
071734-AM-9	BAUSCH HEALTH COS INC 144A	C	11/18/2020	CITIGROUP GBL MKT INC/SAL	XXX	250,000	250,000	.0
071734-AL-1	BAUSCH HEALTH COS INC 144AA	C	12/01/2020	VARIOUS	XXX	604,304	600,000	.0
097751-BJ-9	BOMBARDIER INC 144A	C	02/28/2020	UBS WARBURG LLC	XXX	42,355	43,000	989
097751-BT-7	BOMBARDIER INC 144A	C	02/06/2020	VARIOUS	XXX	424,413	440,000	10,233
11271L-AE-2	BROOKFIELD FIN INC	C	04/09/2020	DEUTSCHE BANK	XXX	2,197,616	2,200,000	604
11283Y-AB-6	BROOKFIELD RESIDENTIAL PPTYS 144A	C	05/20/2020	VARIOUS	XXX	1,432,365	1,536,000	16,248
13648T-AA-5	CANADIAN PAC RY CO	C	03/03/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	254,495	255,000	.0
14739L-AB-8	CASCADES INC 144A	C	08/10/2020	WELLS	XXX	180,353	173,000	827
29163V-AC-7	EMPIRE COMMUNITIES CORPORATION144A	C	12/08/2020	JP MORGAN SECS INC-FI	XXX	100,000	100,000	.0
36485M-AK-5	GARDA WORLD SECURITY CORP 144A	C	06/29/2020	VARIOUS	XXX	1,146,888	1,149,000	2,846
362438-AA-1	GW HONOS SEC CORP 144A	C	10/27/2020	MORGAN STANLEY & CO INC	XXX	50,125	50,000	1,993
443628-AH-5	HUDBAY MINERALS INC 144A	C	09/09/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	175,000	175,000	.0
450913-AF-5	IAMGOLD CORP 144A	C	12/03/2020	DEUTSCHE BANK SECS	XXX	426,313	425,000	2,068
559222-AV-6	MAGNA INTL INC	C	06/08/2020	CITIGROUP GLOBAL	XXX	243,944	245,000	.0



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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
575385-AD-1	MASONITE INTL CORP NEW 144A	C	10/28/2020	BANC OF AMERICA SEC LLC	XXX	213,250	200,000	2,658
57701R-AM-4	MATTAMY GROUP CORP 144A	C	05/19/2020	CREDIT SUISSE FIRST BOS	XXX	581,750	650,000	6,347
552704-AC-2	MEG ENERGY CORP 144A	D	09/11/2020	VARIOUS	XXX	172,625	175,000	5,498
552704-AE-8	MEG ENERGY CORP 144A	C	09/10/2020	VARIOUS	XXX	514,813	575,000	797
58518N-2B-7	MEGLOBAL CANADA ULC 144A	C	05/27/2020	JP MORGAN	XXX	1,416,933	1,377,000	2,104
644535-AH-9	NEW GOLD INC CDA 144A	C	06/10/2020	BANC OF AMERICA SEC LLC	XXX	418,000	418,000	.0
66977W-AQ-2	NOVA CHEMICALS CORP 144A	C	06/09/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	496,250	500,000	.677
66977W-AR-0	NOVA CHEMICALS CORP 144A	C	10/28/2020	MORGAN STANLEY & CO INC	XXX	65,074	67,000	1,456
683715-AC-0	OPEN TEXT CORP 144A	C	02/05/2020	VARIOUS	XXX	279,239	278,000	.0
86828L-AA-0	SUPERIOR PLUS LP / SUPERIOR 144A	C	05/27/2020	MARKETAXESS CORP	XXX	617,250	600,000	15,633
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	C	12/22/2020	VARIOUS	XXX	493,630	450,000	7,626
91831A-AC-5	VRX ESCROW CORP 144A	C	08/05/2020	MORGAN STANLEY & CO INC	XXX	1,031,250	1,000,000	19,056
603051-AA-1	MINERAL RES LTD 144A	C	07/10/2020	JP MORGAN	XXX	73,780	68,000	1,120
629571-AA-8	NABORS INDS LTD 144A	C	06/25/2020	VARIOUS	XXX	325,563	445,000	11,061
62886H-AP-6	NCL CORP LTD 144A	C	09/03/2020	VARIOUS	XXX	49,498	73,000	.710
62886H-AR-2	NCL CORP LTD 144A	C	05/07/2020	VARIOUS	XXX	330,210	330,000	.0
62886H-AY-7	NCL CORP LTD 144A	C	07/16/2020	JP MORGAN SECS INC. , - FIXED INCOME	XXX	472,000	472,000	.0
62886H-BA-8	NCL CORP LTD 144A	C	12/15/2020	JP MORGAN SECS INC-FI	XXX	65,000	65,000	.0
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJ 144A	C	10/06/2020	CREDIT SUISSE	XXX	870,000	870,000	.0
92676X-AD-9	VIKING CRUISES LTD 144A	C	10/28/2020	MORGAN STANLEY & CO INC	XXX	41,869	55,000	.404
001199-AA-6	AGL CORE CLO 2020-4 144A	C	04/14/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	495,000	500,000	.0
033291-AA-3	ANCHORAGE CPA CLO 13 LTD 144A	C	01/28/2020	GOLDMAN SACHS & CO	XXX	1,271,958	1,265,000	1,740
03835J-BA-0	APRES STATIC 2019-1R LTD 144A	C	10/06/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	2,000,000	2,000,000	.0
05683E-AJ-1	BAIN CAPITAL CREDIT CLO 144A	C	07/02/2020	CREDIT SUISSE	XXX	250,313	250,000	.754
13876L-AA-5	CANYON CLO LTD 2020-1 144A	C	04/17/2020	JP MORGAN	XXX	495,000	500,000	.0
14317X-AE-6	CARLYLE US CLO 2020-1 LTD 144A	C	07/16/2020	CITIGROUP GBL MKT INC/SAL	XXX	1,000,000	1,000,000	.0
12482X-AA-7	CBAM 2019-11 LTD 144A	C	06/23/2020	WELLS	XXX	244,975	250,000	1,144
175011-84-0	COUNTRY GARDEN HLD 5.125% GTD SNR	C	05/26/2020	VARIOUS	XXX	1,506,308	1,500,000	16,906
26246B-AJ-3	DRYDEN 85 CLO 2020-85 144A	C	11/19/2020	CS FIRST BOSTON CORPORATI	XXX	275,138	275,000	.786
290015-AJ-5	ELMWOOD 2019-1R CLO LTD 144A	C	10/15/2020	CITIGROUP GBL MKT INC/SAL	XXX	500,000	500,000	.0
38136F-BC-6	GOLDENTREE LN MGMT US CL 144A	C	02/02/2020	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	.0
38136F-BA-0	GOLDENTREE LN MGMT US CL 17-1R 144	C	02/02/2020	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	.0
38138D-AC-0	GOLDENTREE LOAN MGT US 2019-5 144A	C	02/07/2020	BANC OF AMERICA SEC LLC	XXX	1,005,200	1,000,000	2,035
50188W-AE-8	LCM XX LP 20A AR FLOATING 144A	C	06/16/2020	GOLDMAN SAACHS & CO	XXX	543,125	550,000	1,961
203326-2B-5	LONGFOR GROUP HLDG 3.95% SNR 16/09	C	03/05/2020	GOLDMAN SAACHS & CO	XXX	986,748	952,000	18,071
56844Y-AA-5	MARINER CLO LTD 2018-05 144A	C	06/24/2020	MS SECURITIES - FID	XXX	1,176,000	1,200,000	4,203
58003U-AA-6	MF1 2020-FL4 LTD 144A	C	10/28/2020	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	.0
67092R-AH-1	OCP CLO 2016-12R 144A	C	12/16/2020	BANC OF AMERICA SEC LLC	XXX	250,000	250,000	1,341
670881-AG-6	OCP CLO LTD 2020-19 144A	C	06/03/2020	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	490,000	500,000	.0
69700P-AE-2	PALMER SQUARE LN FDG 144A	C	07/24/2020	BMOCM/BONDS	XXX	972,000	1,000,000	.483
69701K-AE-2	PALMER SQUARE LN FDG LT 144A	C	05/19/2020	CITIGROUP GLOBAL	XXX	398,000	400,000	.0
175917-90-5	SHIMAO PROPERTY HOLDINGS LTD CALLA	C	05/27/2020	NOMURA SECURITIES	XXX	1,022,000	1,000,000	17,189
830867-AA-5	SKYMILES IP LTD & DELTA AIR 144A	C	09/16/2020	GOLDMAN SACHS & CO	XXX	101,000	101,000	.0
830867-AB-3	SKYMILES IP LTD & DELTA AIR 144A	C	09/16/2020	GOLDMAN SACHS & CO	XXX	84,000	84,000	.0
83609R-AJ-0	SOUND POINT CLO 2017-15R 144A	C	11/02/2020	MORGAN STANLEY & CO INC	XXX	789,600	800,000	.362
893830-BL-2	TRANSOCEAN INC 144A	C	01/08/2020	GOLDMAN SACHS & CO	XXX	375,000	375,000	.0
91911T-AQ-6	VALE OVERSEAS LTD	C	07/06/2020	BANC OF AMERICA SEC LLC	XXX	272,734	275,000	.0
98313R-AG-1	WYNN MACAU LTD 144A	C	06/12/2020	DEUTSCHE BANK SECS	XXX	200,000	200,000	.0
192714-AD-5	COLBUN SA 144A	C	03/06/2020	VARIOUS	XXX	1,014,015	1,007,000	.173
29081P-AF-2	EMBOTELLADORA ANDINA S A 144A	C	01/31/2020	VARIOUS	XXX	1,512,072	1,500,000	1,712
P37110-AK-2	EMPRESA NACIONAL DEL PETROLEO	C	03/11/2020	VARIOUS	XXX	1,015,335	981,000	3,883
P3762T-AA-9	ENGIE ENERGIA CHILE SA	C	06/30/2020	VARIOUS	XXX	972,500	932,000	13,329
P58072-AS-1	INVERSIONES CMPC	C	06/04/2020	JP MORGAN CHASE	XXX	1,928,175	1,915,000	27,648
05968L-AM-4	BANCOLOMBIA S A	C	01/24/2020	CITIGROUP GBL MKT INC/SAL	XXX	1,093,837	1,100,000	.0
279158-AN-9	ECOPETROL S A	C	05/26/2020	VARIOUS	XXX	2,476,048	2,289,000	7,139
29246B-AF-5	EMPRESAS PUBLICAS DE MEDELLIN 144A	C	07/08/2020	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	XXX	385,913	390,000	.0
680617-AC-1	OLEODUCTO CENT S A 144A	C	07/17/2020	VARIOUS	XXX	1,201,911	1,197,000	.238
09659W-2K-9	BNP PARIBAS 144A	C	02/27/2020	JP MORGAN CHASE	XXX	205,288	200,000	.831
05578Q-AA-1	BPCE S A 144A	C	09/24/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	279,858	250,000	6,175
05583J-AG-7	BPCE SR NON PFD MED TM NT 144A	C	01/06/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,988,040	2,000,000	.0
67054K-AA-7	NUMERICAL GROUP SA 144A	C	07/31/2020	JP MORGAN SECS INC-FI	XXX	480,938	450,000	1,752
83368R-AV-4	SOCIETE GENERALE MTN 144A	C	02/06/2020	BNP PARIBAS SEC CORP	XXX	272,214	270,000	.354



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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
251526-CC-1	DEUTSCHE BK AG N Y	C	09/10/2020	DEUTSCHE BANK SECS	XXX	1,000,000	1,000,000	.0
98422H-AA-4	XIAOMI BEST TIME INTERNATIONAL144A	C	05/08/2020	VARIOUS	XXX	1,230,110	1,250,000	.188
03969A-AN-0	ARDAGH PACKAGING 144A	C	05/28/2020	CITIGROUP GLOBAL	XXX	251,250	250,000	.544
03969A-AQ-3	ARDAGH PACKAGING 144A	C	04/07/2020	VARIOUS	XXX	630,000	630,000	.15
03969A-AR-1	ARDAGH PACKAGING 144A	C	05/26/2020	VARIOUS	XXX	592,900	616,000	.0
29273D-AB-6	ENDO DESIGNATED ACT CO / ENDO 144A	C	06/16/2020	RECEIVED IN EXCHANGE	XXX	187,960	204,775	.0
29273D-AC-4	ENDO DESIGNATED ACT CO / ENDO 144A	C	06/16/2020	RECEIVED IN EXCHANGE	XXX	159,982	198,735	.0
50201D-AA-1	LCPR SR SECQ FING DESIGNATED 144A	C	10/06/2020	CREDIT SUISSE FIRST BOS	XXX	211,000	200,000	6,488
606822-AD-6	MITSUBISHI UFJ FINL GROUP INC	C	03/09/2020	Daiwa securities	XXX	557,160	500,000	.535
654744-AA-9	NISSAN MOTOR CO LTD144A	C	09/10/2020	MORGAN STANLEY & CO INC	XXX	1,600,000	1,600,000	.0
86562M-BV-1	SUMITOMO MITSUI FINL GROUP INC	C	01/06/2020	PERSHING LLC	XXX	900,000	900,000	.0
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	C	07/01/2020	BANC OF AMERICA SEC LLC	XXX	980,000	980,000	.0
02154C-AF-0	ALTICE FINANCING S.A. 144A	C	01/08/2020	JP MORGAN SECS INC-FI	XXX	200,000	200,000	.0
00191A-AD-8	ARD FIN S A 144A	C	06/05/2020	MARKETAXESS CORP	XXX	393,775	380,000	13,654
46590X-AA-4	JBS USA LUX S A / JBS USA 144A	C	05/13/2020	BANC OF AMERICA SEC LLC	XXX	819,563	775,000	4,198
65410C-AA-8	NIELSEN COMPANY 144A	C	03/09/2020	BANK OF NEW YORK	XXX	189,050	190,000	4,644
75102X-AA-4	RAIZEN FUELS FINANCE SA 144A	C	07/01/2020	JP MORGAN	XXX	933,912	900,000	22,128
05969B-AD-5	BANCO SANTANDER MEXICO SA 144A	C	06/02/2020	CITIGROUP GLOBAL	XXX	1,924,960	1,816,000	11,117
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB	C	06/22/2020	MS SECURITIES - FID	XXX	658,820	642,000	9,924
456472-AD-1	INDUSTRIAS PENOLAS S.A.B. 144A	C	08/01/2020	BANC OF AMERICA SEC LLC	XXX	305,000	305,000	.0
456829-AC-4	INFRAESTRUCTURA ENERGETICA 144A	C	09/28/2020	VARIOUS	XXX	920,070	991,000	1,558
494386-AD-7	KIMBERLY CLRK DE MEX SAB DE 144A	C	06/26/2020	VARIOUS	XXX	1,012,300	1,000,000	.0
P57908-AH-1	MEXICHEM SAB DE CV MEXICHEM	C	01/23/2020	GOLDMAN SACHS & CO	XXX	1,042,956	972,000	1,782
898339-AA-4	TRUST F/1401 SR GLBL 144A 30	C	07/15/2020	BANC OF AMERICA SEC LLC	XXX	1,321,914	1,330,000	.899
210383-AA-3	CONSTELLUM NV 144A	C	08/11/2020	JEFFERIES & COMPANY	XXX	511,250	500,000	7,028
210383-AF-2	CONSTELLUM NV 144A	C	02/03/2020	CITIGROUP GBL MKT INC/SAL	XXX	258,750	250,000	.7,085
210383-AG-0	CONSTELLUM NV 144A	C	08/14/2020	VARIOUS	XXX	954,313	950,000	13,765
N8133N-AA-5	SIGMA FIN NETH B V	C	05/14/2020	VARIOUS	XXX	960,741	928,000	6,409
85529V-AA-2	STARFRUIT FINCO B V / STARFRU 144A	C	06/05/2020	MARKETAXESS CORP	XXX	574,425	540,000	8,160
984851-AG-0	YARA INTL ASA 144A	C	05/28/2020	JP MORGAN SECS INC. , - FIXED INCOME	XXX	760,000	760,000	.0
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD 144A	C	05/14/2020	MORGAN STANLEY & CO INC	XXX	84,440	.86,000	.0
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD 144A	C	05/14/2020	MORGAN STANLEY & CO INC	XXX	92,555	.95,000	.0
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD 144A	C	06/04/2020	JP MORGAN	XXX	48,000	.48,000	.0
80414L-2W-6	SAUDI ARABIAN OIL CO 144A	C	11/17/2020	MORGAN STANLEY & CO INC	XXX	578,179	585,000	.0
00109A-AB-3	AES PANAMA GENERATION HLDGS 144A	C	08/13/2020	VARIOUS	XXX	1,387,784	1,381,000	.93
05968C-AC-6	BANCO LATINOAMERICANO 144A	C	09/18/2020	VARIOUS	XXX	1,189,855	1,188,000	.141
143658-BC-5	CARNIVAL CORP 144A	C	04/02/2020	BANK OF NEW YORK	XXX	231,140	233,000	.0
143658-BG-6	CARNIVAL CORP MTN BE 144A	C	07/15/2020	JP MORGAN	XXX	124,000	124,000	.0
143658-BL-5	CARNIVAL CORP MTN BE 144A	C	11/20/2020	JP MORGAN SECS INC-FI	XXX	88,000	.88,000	.0
21987D-AE-4	CORP FINAN DE DESARROLLO 144A	C	09/18/2020	VARIOUS	XXX	924,897	922,000	.0
198211-32-8	SAUDI ARABIAN OIL 3.5% SNR MTN 16/	C	03/06/2020	CITIGROUP GLOBAL	XXX	906,577	828,000	11,592
M8237R-AD-6	SAUDI ARABIAN OIL CO 3.5% SNR MTN	D	02/25/2020	CRT CAPITAL GROUP LLC (CRT)	XXX	1,075,500	1,000,000	12,736
H72108-HG-3	UBS AG 5.125% SUB 15/05/2024 USD	C	11/02/2020	GOLDMAN SACHS & CO	XXX	442,000	400,000	7,688
034863-AV-2	ANGLO AMERICAN CAPITAL PLC 144A	C	03/30/2020	RBC CAPITAL MARKETS LLC	XXX	449,591	450,000	.0
03718N-AA-4	ANTOFAGASTA PLC 144A	C	10/09/2020	VARIOUS	XXX	892,535	887,000	.0
06738E-BW-6	BARCLAYS PLC	C	06/17/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,485,000	1,485,000	.0
404280-CF-4	HSBC HLDGS PLC	C	03/25/2020	HSBC	XXX	199,750	200,000	.0
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY 144A	C	05/05/2020	MARKETAXESS CORP	XXX	297,968	306,000	4,531
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY 144A	C	07/24/2020	MARKETAXESS CORP	XXX	211,750	200,000	.451
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY 144A	C	06/08/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	200,000	200,000	.0
53944Y-AD-5	LLOYDS BKG GROUP PLC	C	01/28/2020	CITIGROUP GBL MKT INC/SAL	XXX	614,623	575,000	1,138
53944Y-AL-7	LLOYDS BKG GROUP PLC	C	04/06/2020	CREDIT SUISSE	XXX	201,334	200,000	.0
81727T-AA-6	SENSATA TECHNOLOGIES UK FING 144A	C	12/11/2020	MORGAN STANLEY & CO INC	XXX	410,800	395,000	8,229
853254-BW-9	STANDARD CHARTERED PLC 144A	C	10/06/2020	MORGAN STANLEY & CO INC	XXX	2,000,000	2,000,000	.0
89705P-AA-3	TRONOX FINANCE LLC 144A	C	10/06/2020	CREDIT SUISSE FIRST BOS	XXX	296,475	295,000	.330
92769V-AJ-8	VIRGIN MEDIA FIN PLC 144A	C	06/22/2020	JP MORGAN SECS INC-FI	XXX	315,250	325,000	.587
92858R-AA-8	VMED O2 UK FING I PLC 144A	C	09/10/2020	BANC OF AMERICA SEC LLC	XXX	260,000	260,000	.0
23636A-AY-7	DANSKE BK A/S 144A	C	09/08/2020	BANK OF NY/TORONTO DOMINION SEC INC	XXX	1,600,000	1,600,000	.0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						455,859,918	449,031,831	2,580,342
Bonds - Hybrid Securities								
23311P-AA-8	DCP MIDSTREAM LP		04/28/2020	BANK OF NEW YORK	XXX	29,116	.85,000	2,351



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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
4899999 - Bonds - Hybrid Securities						29,116	85,000	2,351
Bonds - SV0 Identified Funds								
464287-22-6	ISHARES TR		12/31/2020	BNY CAPITAL MARKETS INC	9,275,000	1,095,720	0	0
8099999 - Bonds - SV0 Identified Funds						1,095,720	0	0
Bonds - Subtotals - Unaffiliated Bank Loans								
LX1900-26-0	AVAYA INC 4.4005		09/30/2020	PER CLIENTS REQUEST	XXX	246,482	249,740	0
LX1827-34-9	CONNECT FINCO SARL		02/20/2020	PER CLIENTS REQUEST	XXX	377,050	381,000	0
LX1784-32-6	DUN & BRADSTREET CORP TERM LOAN		06/17/2020	PER CLIENTS REQUEST	XXX	470,972	498,750	0
LX1901-55-7	FRONTIER COMM TERM LOAN		10/19/2020	PER CLIENTS REQUEST	XXX	102,440	104,000	0
LX1901-70-6	GREENEDEN US HLDGSII LLC TERM LOAN		12/09/2020	PER CLIENTS REQUEST	XXX	198,000	200,000	0
LX1902-21-7	HARBOR FREIGHT TOOLS TERM LOAN		10/22/2020	PER CLIENTS REQUEST	XXX	198,000	200,000	0
LX1890-57-8	IHEARTCOMMUNICATIONS INC TERM LOAN		07/22/2020	PER CLIENTS REQUEST	XXX	262,625	275,000	0
LX1766-23-2	MCAFEES LLC TERM LOAN		06/03/2020	PER CLIENTS REQUEST	XXX	970,974	997,462	0
LX1894-33-1	MILANO ACO CORP TERM LOAN		10/06/2020	PER CLIENTS REQUEST	XXX	346,500	350,000	0
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN		03/03/2020	PER CLIENTS REQUEST	XXX	105,199	105,000	0
LX1841-12-6	PLAYTIKA HOLDING TERM LOAN		03/26/2020	PER CLIENTS REQUEST	XXX	210,553	215,888	0
LX1767-02-4	REGIONALCARE TERM LOAN (LIFEPOINT)		06/09/2020	PER CLIENTS REQUEST	XXX	918,509	950,000	0
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN		03/12/2020	PER CLIENTS REQUEST	XXX	218,556	226,895	0
LX1858-25-2	TIBCO SOFTWARE TERM LOAN		12/11/2020	PER CLIENTS REQUEST	XXX	802,999	830,000	0
LX1887-96-2	TIGER MERGER SUB CO TERM LOAN		07/08/2020	PER CLIENTS REQUEST	XXX	246,250	250,000	0
LX1753-32-1	VERSCEND HOLDING TERM B LOAN		03/20/2020	PER CLIENTS REQUEST	XXX	719,544	730,000	0
LX1687-59-4	WEST CORP TERM LOAN		09/01/2020	PER CLIENTS REQUEST	XXX	1,054,802	1,248,721	0
LX1884-62-1	XPLORNET COMMS INC TERM LOAN		06/16/2020	PER CLIENTS REQUEST	XXX	570,000	600,000	0
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						8,019,456	8,412,455	0
8399997 - Bonds - Subtotals - Bonds - Part 3						1,252,857,341	1,236,083,345	3,178,786
8399998 - Bonds - Summary item from Part 5 for Bonds						1,421,346,143	1,372,006,154	1,132,900
8399999 - Bonds - Subtotals - Bonds						2,674,203,484	2,608,089,499	4,311,686
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
172967-MG-3	CITIGROUP INC PERP SR GBL -U		04/21/2020	CITIGROUP GLOBAL	290,000	25,919	100.00	165
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						25,919	XXX	165
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
361860-20-8	GMAC CAP TR 1		03/16/2020	GOLDMAN SAACHS & CO	11,925,000	259,460	25.00	0
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						259,460	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						285,379	XXX	165
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						285,379	XXX	165
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA	B	08/07/2020	VARIOUS	193,064,000	777,489	XXX	0
X3078L-10-8	GALP ENERGIA SGPS SA	B	05/01/2020	VARIOUS	49,682,000	538,954	XXX	0
268785-20-1	EP ENERGY CORP		10/02/2020	RECEIVED IN EXCHANGE	1,925,000	38,281	XXX	0
G31989-10-9	ESR CAYMAN LIMITED	B	09/17/2020	VARIOUS	165,600,000	390,919	XXX	0
464287-62-2	ISHARES RUSSELL 1000 ETF		12/16/2020	VARIOUS	191,835,000	37,298,315	XXX	0
464287-63-0	ISHARES TR		12/16/2020	VARIOUS	1,011,000	114,851	XXX	0
G74215-20-7	OASIS PETROLEUM INC		11/20/2020	RECEIVED IN EXCHANGE	6,477,370	170,520	XXX	0
867224-10-7	SUNCOR ENERGY INC NEW	B	04/01/2020	MORGAN STANLEY & CO INC	15,700,000	246,584	XXX	0
F0259M-47-5	ALSTOM SHS PROV REGRO	B	12/07/2020	VARIOUS	36,554,000	1,644,862	XXX	0
F7629A-10-7	ENGIE SA SHS	B	05/15/2020	VARIOUS	70,395,000	784,331	XXX	0
F72027-10-9	PERNOD RICARD ACT	B	12/01/2020	VARIOUS	7,530,000	1,380,387	XXX	0
F97982-10-6	VIVENDI	B	03/13/2020	CREDIT SUISSE	25,279,000	596,801	XXX	0
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	09/04/2020	VARIOUS	8,841,000	921,361	XXX	0
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD	B	01/15/2020	VARIOUS	4,639,000	343,843	XXX	0
D35415-10-4	INFINEON TECHNOLOGIES AG	B	03/12/2020	VARIOUS	37,484,000	633,792	XXX	0
D5357W-10-3	MERCK KGAA DARMSTADT	B	09/03/2020	VARIOUS	9,933,000	1,334,417	XXX	0
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B	11/20/2020	VARIOUS	61,667,000	830,741	XXX	0
D1764R-10-0	VONOVIA SE	B	01/27/2020	MERRILL LYNCH	5,208,000	291,549	XXX	0
783513-20-3	RYANAIR HLDGS PLC	C	02/28/2020	VARIOUS	3,751,000	272,174	XXX	0
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	06/11/2020	UBS	32,586,000	186,819	XXX	0
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B	03/06/2020	VARIOUS	237,900,000	2,057,924	XXX	0
J15708-15-9	FUJITSU LTD	B	12/01/2020	VARIOUS	9,179,000	1,232,057	XXX	0
J20454-11-2	HITACHI LIMITED COM	B	11/11/2020	VARIOUS	15,800,000	534,402	XXX	0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	11/12/2020	VARIOUS	45,300,000	971,843	XXX	0
J78529-13-8	SUZUKI MOTOR CORP	B	10/07/2020	Daiwa securities	5,300,000	239,538	XXX	0



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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
J9894K-10-5	Z HLDGS CORP	B	07/08/2020	VARIOUS	124,219.000	622,225	XXX	.0
L0302D-21-0	ARCELORMITTAL SHS	B	02/10/2020	VARIOUS	18,420.000	326,860	XXX	.0
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	12/08/2020	VARIOUS	9,025.000	977,161	XXX	.0
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0	B	06/04/2020	VARIOUS	17,187.000	709,918	XXX	.0
R2R90P-10-3	EQUINOR ASA	B	02/18/2020	VARIOUS	38,499.000	698,045	XXX	.0
R21882-10-6	TELENOR ASA	B	01/21/2020	VARIOUS	21,480.000	398,311	XXX	.0
E19790-10-9	BANCO SANTANDER S A NEW	B	12/01/2020	VARIOUS	485,253.000	1,022,901	XXX	.0
W40063-10-4	HEXAGON AB COMMON STOCK SEK	B	08/03/2020	VARIOUS	11,605.000	755,778	XXX	.0
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	10/21/2020	VARIOUS	55,846.000	1,094,490	XXX	.0
H26552-13-5	FLUGHAFEN ZUERICH AG	B	09/08/2020	VARIOUS	4,499.000	632,076	XXX	.0
H5820Q-15-0	NOVARTIS AG	B	03/13/2020	CREDIT SUISSE	8,512.000	686,726	XXX	.0
G88473-14-8	3I GROUP PLC	B	12/01/2020	VARIOUS	51,724.000	713,829	XXX	.0
G4770L-10-6	INFORMA PLC	B	05/01/2020	MORGAN STANLEY & CO INC	54,200.000	270,950	XXX	.0
G72899-10-0	PRUDENTIAL PLC	B	04/01/2020	VARIOUS	25,376.000	291,421	XXX	.0
G7493L-10-5	RELX PLC	B	11/25/2020	VARIOUS	17,544.000	413,132	XXX	.0
G87621-10-1	TESCO PLC ORD	B	07/16/2020	VARIOUS	163,206.000	481,096	XXX	.0
G92087-16-5	UNILEVER PLC	B	03/02/2020	VARIOUS	15,345.000	880,508	XXX	.0
K9773J-12-8	VESTAS WIND SYS AS	B	07/06/2020	VARIOUS	9,384.000	965,460	XXX	.0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						65,773,643	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000-00-0	FEDERAL HOME LOAN BANK MEMBERSHIP		04/03/2020	CITIGROUP GLOBAL	738.000	73,800	XXX	.0
000000-00-0	FHLB ACTIVITY STOCK		03/16/2020	CITIGROUP GLOBAL	135,000.000	13,500,000	XXX	.0
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						13,573,800	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
000000-00-0	MISI		06/23/2015	MISI		7,130,000	XXX	
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other						7,130,000	XXX	0
Common Stocks - Mutual Funds								
02368A-20-8	ABF LARGE CAP VAL R5		12/22/2020	FIDELITY INVESTMENTS	15,734.276	397,384	XXX	.0
24610B-81-8	DELAWARE GROUP EQUITY FDS V		12/18/2020	FIDELITY INVESTMENTS	210.407	11,673	XXX	.0
315911-75-0	FID 500 INDEX IPR?		12/31/2020	FIDELITY INVESTMENTS	18,602.401	2,218,468	XXX	.0
315911-74-3	FID EXT MKT IDX IPR		12/17/2020	FIDELITY INVESTMENTS	2,404.362	173,768	XXX	.0
31635T-10-4	FID INFL PR BD IDX		12/31/2020	FIDELITY INVESTMENTS	43,343.570	473,209	XXX	.0
315911-72-7	FID INTL INDEX IPR		12/17/2020	FIDELITY INVESTMENTS	2,789.982	118,299	XXX	.0
315911-69-3	FID TOT MKT IDX IPR		12/21/2020	FIDELITY INVESTMENTS	6,159.457	601,885	XXX	.0
316146-35-6	FID US BOND IDX		12/31/2020	FIDELITY INVESTMENTS	150,153.679	1,872,393	XXX	.0
315794-72-7	FIDELITY ABERDEEN FREEDOM 2050 K		12/30/2020	FIDELITY INVESTMENTS	1,243.295	14,573	XXX	.0
315794-69-3	FIDELITY ABERDEEN STR TR		12/30/2020	FIDELITY INVESTMENTS	50.310	714	XXX	.0
315796-63-1	FIDELITY ABERDEEN STR TR		12/30/2020	FIDELITY INVESTMENTS	57.117	712	XXX	.0
316345-60-2	FIDELITY BALANCED K		12/22/2020	FIDELITY INVESTMENTS	24,010.571	628,227	XXX	.0
316071-70-3	FIDELITY CONTRAFUND INC K		12/21/2020	FIDELITY INVESTMENTS	119,415.353	1,835,823	XXX	.0
316128-65-1	FIDELITY EQUITY INCOME K		12/17/2020	FIDELITY INVESTMENTS	1,726.527	98,042	XXX	.0
315794-82-6	FIDELITY FREEDOM 2005 K		12/30/2020	FIDELITY INVESTMENTS	25,962.446	336,837	XXX	.0
315794-81-8	FIDELITY FREEDOM 2010 K		12/30/2020	FIDELITY INVESTMENTS	5,851.304	98,216	XXX	.0
315794-79-2	FIDELITY FREEDOM 2015 K		12/30/2020	FIDELITY INVESTMENTS	33,513.990	453,686	XXX	.0
315794-78-4	FIDELITY FREEDOM 2020 K		12/30/2020	FIDELITY INVESTMENTS	135,466.400	2,283,626	XXX	.0
315794-77-6	FIDELITY FREEDOM 2025 K		12/30/2020	FIDELITY INVESTMENTS	365,343.581	5,366,277	XXX	.0
315794-76-8	FIDELITY FREEDOM 2030 K		12/30/2020	FIDELITY INVESTMENTS	113,364.519	2,146,980	XXX	.0
315794-75-0	FIDELITY FREEDOM 2035 K		12/30/2020	FIDELITY INVESTMENTS	78,995.507	1,248,692	XXX	.0
315794-74-3	FIDELITY FREEDOM 2040 K		12/30/2020	FIDELITY INVESTMENTS	15,532.842	160,355	XXX	.0
315794-73-5	FIDELITY FREEDOM 2045 K		12/30/2020	FIDELITY INVESTMENTS	4,811.595	64,004	XXX	.0
315794-71-9	FIDELITY FREEDOM 2055 K		12/30/2020	FIDELITY INVESTMENTS	44.513	701	XXX	.0
315794-83-4	FIDELITY FREEDOM INCM K		12/30/2020	FIDELITY INVESTMENTS	4,745.580	56,899	XXX	.0
316146-40-6	FIDELITY HIGH INCOME		12/31/2020	FIDELITY INVESTMENTS	74,189.815	626,729	XXX	.0
315910-26-5	FIDELITY INTL DISCOVERY K		12/21/2020	FIDELITY INVESTMENTS	12,476.513	606,950	XXX	.0
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/30/2020	FIDELITY INVESTMENTS	5,102.640	200,325	XXX	.0
315910-50-5	FIDELITY WORLDWIDE FD		12/21/2020	FIDELITY INVESTMENTS	16,559.162	525,663	XXX	.0
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/17/2020	FIDELITY INVESTMENTS	3,891.557	242,281	XXX	.0
52106N-88-9	LAZARD FDS INC		12/22/2020	REINVESTMENT	37,841.004	601,562	XXX	.0
63872R-57-4	LOOMIS CORE PL BD N		12/23/2020	FIDELITY INVESTMENTS	75,600.730	1,062,118	XXX	.0
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		12/21/2020	FIDELITY INVESTMENTS	32,614.942	848,852	XXX	.0
55273W-47-5	MFS SER TR XI MD CP VALUE R5		12/17/2020	FIDELITY INVESTMENTS	3,397.733	79,814	XXX	.0
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/21/2020	FIDELITY INVESTMENTS	5,951.948	385,755	XXX	.0



## ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

## SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year[illegible]

## E13.17



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179M-5K-2..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	33,303.....	33,303.....	32,262.....	32,285.....	.0.....	1,018.....	.0.....	1,018.....	.0.....	33,303.....	.0.....	.0.....	.0.....	.518.....	03/20/2043..
36179N-LC-0..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	37,207.....	37,207.....	38,133.....	38,095.....	.0.....	(888).....	.0.....	(888).....	.0.....	37,207.....	.0.....	.0.....	.0.....	.686.....	08/20/2043..
36179Q-3K-5..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	250,151.....	250,151.....	265,894.....	265,909.....	.0.....	(15,757).....	.0.....	(15,757).....	.0.....	250,151.....	.0.....	.0.....	.0.....	.5,815.....	02/20/2045..
36179Q-RZ-6..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	645,817.....	645,817.....	683,228.....	682,987.....	.0.....	(37,171).....	.0.....	(37,171).....	.0.....	645,817.....	.0.....	.0.....	.0.....	14,977.....	10/20/2044..
36179Q-WF-4..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	476,331.....	476,331.....	508,536.....	507,170.....	.0.....	(30,839).....	.0.....	(30,839).....	.0.....	476,331.....	.0.....	.0.....	.0.....	10,992.....	12/20/2044..
36179R-7J-2..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	79,643.....	79,643.....	81,087.....	81,301.....	.0.....	(1,658).....	.0.....	(1,658).....	.0.....	79,643.....	.0.....	.0.....	.0.....	1,617.....	04/20/2046..
36179R-F8-7..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	42,515.....	42,515.....	42,741.....	42,728.....	.0.....	(213).....	.0.....	(213).....	.0.....	42,515.....	.0.....	.0.....	.0.....	.783.....	06/20/2045..
36179R-03-6..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	815,897.....	815,897.....	866,402.....	865,091.....	.0.....	(49,195).....	.0.....	(49,195).....	.0.....	815,897.....	.0.....	.0.....	.0.....	18,939.....	10/20/2045..
36179R-VA-4..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	358,835.....	358,835.....	365,970.....	365,723.....	.0.....	(6,888).....	.0.....	(6,888).....	.0.....	358,835.....	.0.....	.0.....	.0.....	6,596.....	12/20/2045..
36179R-VB-2..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	147,331.....	147,331.....	153,449.....	153,323.....	.0.....	(5,992).....	.0.....	(5,992).....	.0.....	147,331.....	.0.....	.0.....	.0.....	3,054.....	12/20/2045..
36179R-XE-4..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	59,466.....	59,466.....	62,606.....	62,572.....	.0.....	(3,106).....	.0.....	(3,106).....	.0.....	59,466.....	.0.....	.0.....	.0.....	1,400.....	01/20/2046..
36179R-ZU-6..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	58,788.....	58,788.....	61,892.....	61,862.....	.0.....	(3,074).....	.0.....	(3,074).....	.0.....	58,788.....	.0.....	.0.....	.0.....	1,334.....	02/20/2046..
36179S-2P-1..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	257,652.....	257,652.....	267,958.....	267,934.....	.0.....	(10,282).....	.0.....	(10,282).....	.0.....	257,652.....	.0.....	.0.....	.0.....	5,154.....	04/20/2047..
36179S-5K-9..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	92,164.....	92,164.....	95,307.....	0.....	.0.....	(3,143).....	.0.....	(3,143).....	.0.....	92,164.....	.0.....	.0.....	.0.....	1,344.....	05/20/2047..
36179S-5L-7..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	837,806.....	837,806.....	865,689.....	864,937.....	.0.....	(27,131).....	.0.....	(27,131).....	.0.....	837,806.....	.0.....	.0.....	.0.....	16,722.....	05/20/2047..
36179S-B7-1..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	678,495.....	678,495.....	713,347.....	713,199.....	.0.....	(34,704).....	.0.....	(34,704).....	.0.....	678,495.....	.0.....	.0.....	.0.....	12,393.....	05/20/2046..
36179S-JS-7..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	192,293.....	192,293.....	193,443.....	193,603.....	.0.....	(1,309).....	.0.....	(1,309).....	.0.....	192,293.....	.0.....	.0.....	.0.....	3,557.....	08/20/2046..
36179T-SJ-5..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	220,952.....	220,952.....	226,855.....	227,588.....	.0.....	(6,636).....	.0.....	(6,636).....	.0.....	220,952.....	.0.....	.0.....	.0.....	5,073.....	02/20/2048..
36179T-Z6-5..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	834,060.....	834,060.....	863,838.....	863,681.....	.0.....	(29,621).....	.0.....	(29,621).....	.0.....	834,060.....	.0.....	.0.....	.0.....	19,471.....	06/20/2048..
36179U-KY-7..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,043,830.....	2,043,830.....	2,133,886.....	2,133,766.....	.0.....	(89,936).....	.0.....	(89,936).....	.0.....	2,043,830.....	.0.....	.0.....	.0.....	41,327.....	01/20/2049..
36202E-JY-6..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,809.....	2,809.....	2,833.....	2,829.....	.0.....	(20).....	.0.....	(20).....	.0.....	2,809.....	.0.....	.0.....	.0.....	100.....	07/20/2036..
36202E-RE-1..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	14,500.....	14,500.....	14,718.....	14,693.....	.0.....	(193).....	.0.....	(193).....	.0.....	14,500.....	.0.....	.0.....	.0.....	521.....	02/20/2038..
36202F-40-6..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	420,528.....	420,528.....	444,513.....	442,253.....	.0.....	(21,726).....	.0.....	(21,726).....	.0.....	420,528.....	.0.....	.0.....	.0.....	8,984.....	03/20/2042..
36202F-M8-6..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	62,182.....	62,182.....	67,412.....	67,069.....	.0.....	(4,887).....	.0.....	(4,887).....	.0.....	62,182.....	.0.....	.0.....	.0.....	1,642.....	12/20/2040..
36202F-P7-5..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	228,101.....	228,101.....	242,001.....	241,753.....	.0.....	(13,652).....	.0.....	(13,652).....	.0.....	228,101.....	.0.....	.0.....	.0.....	6,015.....	02/20/2041..
36202F-Q8-2..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	25,197.....	25,197.....	27,441.....	27,307.....	.0.....	(2,111).....	.0.....	(2,111).....	.0.....	25,197.....	.0.....	.0.....	.0.....	741.....	03/20/2041..
36202F-SD-9..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	42,240.....	42,240.....	45,155.....	44,962.....	.0.....	(2,722).....	.0.....	(2,722).....	.0.....	42,240.....	.0.....	.0.....	.0.....	1,008.....	04/20/2041..
36202F-TM-8..	GNMA PASS-THRU M SINGLE FAMILY.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	35,788.....	35,788.....	39,205.....	39,138.....	.0.....	(3,349).....	.0.....	(3,349).....	.0.....	35,788.....	.0.....	.0.....	.0.....	1,045.....	05/20/2041..
36225B-2V-9..	GNMA PASS-THRU X PLATINUM 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,841.....	2,841.....	2,886.....	2,876.....	.0.....	(35).....	.0.....	(35).....	.0.....	2,841.....	.0.....	.0.....	.0.....	100.....	12/15/2033..
36225B-T0-1..	GNMA PASS-THRU X PLATINUM 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	5,233.....	5,233.....	5,324.....	5,301.....	.0.....	(68).....	.0.....	(68).....	.0.....	5,233.....	.0.....	.0.....	.0.....	183.....	06/15/2032..
36225B-UH-9..	GNMA PASS-THRU X PLATINUM 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,809.....	1,809.....	1,841.....	1,833.....	.0.....	(24).....	.0.....	(24).....	.0.....	1,809.....	.0.....	.0.....	.0.....	61.....	08/15/2032..
36225B-WZ-7..	GNMA PASS-THRU X PLATINUM 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	3,467.....	3,467.....	3,527.....	3,512.....	.0.....	(45).....	.0.....	(45).....	.0.....	3,467.....	.0.....	.0.....	.0.....	128.....	02/15/2033..
36225B-ZP-6..	GNMA PASS-THRU X PLATINUM 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	7,522.....	7,522.....	7,653.....	7,620.....	.0.....	(98).....	.0.....	(98).....	.0.....	7,522.....	.0.....	.0.....	.0.....	262.....	08/15/2033..
36241K-WS-3..	GNMA PASS-THRU X PLATINUM 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	24,850.....	24,850.....	27,196.....	27,054.....	.0.....	(2,204).....	.0.....	(2,204).....	.0.....	24,850.....	.0.....	.0.....	.0.....	814.....	11/15/2038..
36241L-T9-7..	GNMA PASS-THRU X PLATINUM 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	152,189.....	152,189.....	166,172.....	165,379.....	.0.....	(13,190).....	.0.....	(13,190).....	.0.....	152,189.....	.0.....	.0.....	.0.....	3,960.....	03/15/2041..
36177X-Z8-4..	GNMA PASS-THRU X SINGLE FAMILY.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	5,477.....	5,477.....	5,602.....	5,572.....	.0.....	(94).....	.0.....	(94).....	.0.....	5,477.....	.0.....	.0.....	.0.....	78.....	05/15/2027..
36178G-FY-5..	GNMA PASS-THRU X SINGLE FAMILY.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,555.....	2,555.....	2,678.....	2,627.....	.0.....	(72).....	.0.....	(72).....	.0.....	2,555.....	.0.....	.0.....	.0.....	31.....	07/15/2027..
36178N-ME-6..	GNMA PASS-THRU X SINGLE FAMILY.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	136,263.....	136,263.....	139,892.....	139,464.....	.0.....	(3,202).....	.0.....	(3,202).....	.0.....	136,263.....	.0.....	.0.....	.0.....	2,516.....	11/15/2042..
36200M-Y8-0..	GNMA PASS-THRU X SINGLE FAMILY.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,714.....	2,714.....	2,752.....	2,744.....	.0.....	(30).....	.0.....	(30).....	.0.....	2,714.....	.0.....	.0.....	.0.....	100.....	10/15/2



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	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.						
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	10,736	10,736	10,906	10,865	0	(129)	0	(129)	0	10,736	0	0	0	394	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	46	46	46	46	0	(1)	0	(1)	0	46	0	0	0	1	11/15/2034
36292W-FT-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	439	439	484	480	0	(41)	0	(41)	0	439	0	0	0	12	04/15/2036
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	5,189	5,189	5,249	5,237	0	(48)	0	(48)	0	5,189	0	0	0	224	05/15/2037
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	11,950	11,950	13,154	13,108	0	(1,158)	0	(1,158)	0	11,950	0	0	0	107	11/15/2038
36295K-HG-1	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	581	581	587	587	0	(6)	0	(6)	0	581	0	0	0	28	03/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	12,454	12,454	13,712	13,637	0	(1,184)	0	(1,184)	0	12,454	0	0	0	356	01/15/2038
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	228	228	229	229	0	(1)	0	(1)	0	228	0	0	0	8	12/15/2037
362950-HL-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	74,921	74,921	81,907	81,360	0	(6,439)	0	(6,439)	0	74,921	0	0	0	1,889	06/15/2040
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	730	730	733	733	0	(3)	0	(3)	0	730	0	0	0	24	05/15/2038
38381R-PZ-6	GNMA REMIC TRUST 2019-023		12/21/2020	PRINCIPAL RECEIPT	XXX	829,918	829,918	832,770	832,426	0	(2,509)	0	(2,509)	0	829,918	0	0	0	18,595	10/20/2048
38381R-QH-5	GNMA REMIC TRUST 2019-023		12/21/2020	PRINCIPAL RECEIPT	XXX	353,401	353,401	355,775	355,538	0	(2,137)	0	(2,137)	0	353,401	0	0	0	7,421	07/20/2048
912810-SK-5	UNITED STATES TREAS BDS		01/14/2020	SOCIETE GENERAL INV (SGNY) WELLS FARGO SECURITIES, LLC	XXX	1,020,313	1,000,000	1,021,797	1,021,766	0	(18)	0	(18)	0	1,021,748	0	(1,436)	(1,436)	3,980	11/15/2049
912828-2F-6	UNITED STATES TREAS NTS		11/09/2020	WELLS FARGO SECURITIES, LLC	XXX	35,278,906	35,000,000	35,355,469	0	0	(73,289)	0	(73,289)	0	35,282,180	0	(3,274)	(3,274)	274,102	08/31/2021
912828-2J-8	UNITED STATES TREAS NTS		07/15/2020	MATURITY	XXX	14,600,000	14,600,000	14,533,273	14,565,262	0	34,738	0	34,738	0	14,600,000	0	0	0	219,000	07/15/2020
912828-2Q-2	UNITED STATES TREAS NTS		08/15/2020	MATURITY	XXX	6,300,000	6,300,000	6,283,266	6,289,770	0	10,230	0	10,230	0	6,300,000	0	0	0	94,500	08/15/2020
912828-2Z-2	UNITED STATES TREAS NTS		09/03/2020	WELLS FARGO SECURITIES, LLC	XXX	5,208,734	5,200,000	5,191,469	5,193,533	0	5,515	0	5,515	0	5,199,049	0	9,686	9,686	75,034	10/15/2020
912828-6B-1	UNITED STATES TREAS NTS		12/11/2020	VARIOUS	XXX	891,125	850,000	901,201	901,089	0	(1,690)	0	(1,690)	0	899,399	0	91,726	91,726	15,820	02/15/2029
912828-J8-4	UNITED STATES TREAS NTS		03/31/2020	MATURITY	XXX	15,000,000	15,000,000	14,697,071	14,948,282	0	51,718	0	51,718	0	15,000,000	0	0	0	103,125	03/31/2020
912828-L6-5	UNITED STATES TREAS NTS		09/30/2020	MATURITY	XXX	2,700,000	2,700,000	2,690,824	2,693,605	0	6,395	0	6,395	0	2,700,000	0	0	0	37,125	09/30/2020
912828-M9-8	UNITED STATES TREAS NTS		11/30/2020	MATURITY	XXX	3,000,000	3,000,000	2,999,648	2,999,687	0	313	0	313	0	3,000,000	0	0	0	48,750	11/30/2020
912828-WC-0	UNITED STATES TREAS NTS		09/03/2020	WELLS FARGO SECURITIES, LLC	XXX	9,761,101	9,736,000	9,729,915	9,731,378	0	3,737	0	3,737	0	9,735,114	0	25,986	25,986	143,990	10/31/2020
912828-X7-0	UNITED STATES TREAS NTS		12/07/2020	JP MORGAN	XXX	2,416,088	2,280,000	2,311,439	2,310,242	0	(6,325)	0	(6,325)	0	2,303,917	0	112,171	112,171	50,387	04/30/2024
912828-YM-6	UNITED STATES TREAS NTS		02/24/2020	VARIOUS	XXX	4,304,418	4,300,000	4,291,266	4,291,552	0	97	0	97	0	4,291,649	0	12,769	12,769	14,876	10/31/2024
912828-YS-3	UNITED STATES TREAS NTS		01/02/2020	DEUTSCHE BANK SECS	XXX	287,225	290,000	285,627	285,655	0	1	0	1	0	285,656	0	1,569	1,569	683	11/15/2029
0599999 - Bonds - U.S. Governments						111,556,667	110,944,758	111,428,879	76,263,432	0	(406,737)	0	(406,737)	0	111,307,470	0	249,197	249,197	1,312,005	XXX
Bonds - All Other Governments																				
Y39656-AC-0	INDUSTRIAL & COML BK CHINA LTD	C	05/04/2020	HSBC SECURITIES (USA) INC (HS)	XXX	2,408,780	2,200,000	2,299,240	2,266,258	0	(3,545)	0	(3,545)	0	2,262,712	0	146,068	146,068	67,031	09/21/2025
Y20330-AK-8	DEVELOPMENT BANK OF KAZAKHSTAN JSC	D	01/23/2020	CITIGROUP GLOBAL	XXX	1,567,800	1,500,000	1,394,100	1,450,039	0	947	0	947	0	1,450,986	0	116,814	116,814	8,078	12/10/2022
74727P-AW-1	QATAR ST BD 3.875%23 144A	C	10/26/2020	EUROCLEAR (120) 92542	XXX	1,075,000	1,000,000	993,220	995,384	0	1,087	0	1,087	0	996,472	0	78,528	78,528	39,288	04/23/2023
003865-AW-4	ABU DHABI NATL ENERGY CO PJSC 144A	C	05/12/2020	CITIBANK NA (CUST)	XXX	2,647,500	2,500,000	2,507,940	2,504,009	0	(313)	0	(313)	0	2,503,696	0	143,804	143,804	50,590	05/06/2024
1099999 - Bonds - All Other Governments						7,699,080	7,200,000	7,194,500	7,215,689	0	(1,824)	0	(1,824)	0	7,213,865	0	485,215	485,215	164,988	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
452152-GS-4	ILLINOIS ST		12/10/2020	MORGAN STANLEY & CO INC	XXX	1,070,179	930,000	1,121,460	1,118,215	0	(17,172)	0	(17,172)	0	1,101,043	0	(30,864)	(30,864)	99,305	07/01/2035
452152-P9-6	ILLINOIS ST		01/07/2020	MLPFS	XXX	581,625	500,000	568,620	567,442	0	(127)	0	(127)	0	567,315	0	14,310	14,310	4,722	11/01/2027
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,651,804	1,430,000	1,690,080	1,685,657	0	(17,299)	0	(17,299)	0	1,668,358	0	(16,554)	(16,554)	104,027	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
010831-CF-0	ALAMEDA CNTY CALIF JT PWRS AUT		11/20/2020	MORGAN STANLEY & CO INC	XXX	1,138,120	1,000,000	1,004,680	1,002,074	0	(435)	0	(435)	0	1,001,638	0	136,482	136,482	49,028	12/01/2031
018444-AX-7	ALLEN TOWN PA NEIGHBORHOOD REV		04/15/2020	BANK OF NEW YORK CITIGROUP GLOBAL MARKETS, INC	XXX	1,026,820	1,000,000	1,093,920	1,074,079	0	(2,550)	0	(2,550)	0	1,071,528	0	(44,708)	(44,708)	23,056	05/01/2032
084538-JB-4	BERKS CNTY PA MUN AUTH REV		02/27/2020	BARCLAYS CAP INC/BARCLAYS	XXX	616,780	500,000	612,365	0	0	(636)	0	(636)	0	611,729	0	5,051	5,051	1,458	02/01/2040
128423-EY-2	CALCASIEU PARISH LA MEM HOSP S		08/27/2020	CAP	XXX	118,372	110,000	127,173	126,562	0	(940)	0	(940)	0	125,622	0	(7,250)	(7,250)	4,125	12/01/2039
3133XD-4P-3	FEDERAL HOME LN BKS		09/11/2020	MATURITY	XXX	10,000,000	10,000,000	10,330,097	10,121,785	0	(121,785)	0	(121,785)	0	10,000,000	0	0	0	462,500	09/11/2020
313371-4H-6	FEDERAL HOME LOAN BANKS		03/18/2020	MATURITY	XXX	25,000,000	25,000,000	25,115,000	25,002,973	0	(2,973)	0	(2,973)	0	25,000,000	0	0	0	375,000	03/18/2020
3136FP-JS-7	FEDERAL NATL MTG ASSN		09/28/2020	MATURITY	XXX	9,400,000	9,400,000	9,434,171	9,413,143	0	(13,143)	0	(13,143)	0	9,400,000	0	0	0	286,700	09/28/2020
3128ME-WV-9	FHLMC GIANT MBS GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	85,119	85,119	85,784	85,768	0	(649)	0	(649)	0	85,119	0	0	0	1,177	07/01/2031
3128MM-V8-3	FHLMC GIANT MBS GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	42,363	42,363	43,687	43,660	0	(1,297)	0	(1,297)	0	42,363	0	0	0	769	03/01/2032
3128PD-4D-9	FHLMC PC GOLD 15 YR		10/15/2020	PRINCIPAL RECEIPT	XXX	8,763	8,763	9,072	8,837	0	(74)	0	(74)	0	8,763	0	0	0	147	10/01/2020
31307J-VS-9	FHLMC PC GOLD 15 YR		12/15/2020	PRINCIPAL RECEIPT	XXX	25,333	25,333	25,856	25,739	0</										



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128P7-NZ-2...	FHLMC PC GOLD CASH 20.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	27,422	27,422	30,016	29,703	.0	(2,282)	.0	(2,282)	.0	27,422	.0	.0	.0	.802	06/01/2030..
31335H-3M-3...	FHLMC PC GOLD CASH 20.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	35,085	35,085	38,404	37,283	.0	(2,198)	.0	(2,198)	.0	35,085	.0	.0	.0	.923	03/01/2024..
3132KE-JK-2...	FHLMC PC GOLD C1 15YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	20,540	20,540	20,961	20,854	.0	(315)	.0	(315)	.0	20,540	.0	.0	.0	.274	09/01/2028..
3132L5-VF-7...	FHLMC PC GOLD C1 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	58,736	58,736	62,352	62,155	.0	(3,419)	.0	(3,419)	.0	58,736	.0	.0	.0	1,430	11/01/2043..
3128MB-2F-3...	FHLMC PC GOLD COMB 15.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	46,393	46,393	49,705	47,449	.0	(1,056)	.0	(1,056)	.0	46,393	.0	.0	.0	1,283	10/01/2023..
3128MF-CN-6...	FHLMC PC GOLD COMB 15.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	50,253	50,253	47,568	47,866	.0	2,387	.0	2,387	.0	50,253	.0	.0	.0	.615	01/01/2032..
3128MM-VC-4...	FHLMC PC GOLD COMB 15.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	36,840	36,840	38,556	38,362	.0	(1,521)	.0	(1,521)	.0	36,840	.0	.0	.0	.718	08/01/2031..
3128K8-FH-4...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	40,658	40,658	44,807	44,540	.0	(3,882)	.0	(3,882)	.0	40,658	.0	.0	.0	1,199	10/01/2035..
3128L9-NE-9...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,250	2,250	2,473	2,464	.0	(214)	.0	(214)	.0	2,250	.0	.0	.0	.61	04/01/2038..
3128MG-ED-6...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	12,381	12,381	13,611	13,553	.0	(1,172)	.0	(1,172)	.0	12,381	.0	.0	.0	.332	03/01/2038..
3128M7-UU-8...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	26,146	26,146	28,300	28,193	.0	(2,048)	.0	(2,048)	.0	26,146	.0	.0	.0	.654	11/01/2039..
3128MJ-2M-1...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	350,557	350,557	361,950	361,592	.0	(11,035)	.0	(11,035)	.0	350,557	.0	.0	.0	.7365	09/01/2047..
3128MJ-2R-0...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,809,204	2,809,204	2,740,401	2,741,120	.0	68,084	.0	68,084	.0	2,809,204	.0	.0	.0	53,068	10/01/2047..
3128MJ-2U-3...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	138,750	138,750	143,249	143,238	.0	(4,488)	.0	(4,488)	.0	138,750	.0	.0	.0	.3606	10/01/2047..
3128MJ-3W-8...	FHLMC PC GOLD COMB 30.....		07/29/2020..	VARIOUS.....	XXX.....	835,353	798,825	779,260	779,430	.0	3,984	.0	3,984	.0	783,414	.0	51,940	51,940	14,705	04/01/2048..
3128MJ-6H-8...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,371,323	1,371,323	1,392,428	1,392,497	.0	(21,174)	.0	(21,174)	.0	1,371,323	.0	.0	.0	25,746	04/01/2049..
3128MJ-SN-1...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	62,645	62,645	63,365	63,327	.0	(682)	.0	(682)	.0	62,645	.0	.0	.0	1,215	03/01/2043..
3128MJ-X5-4...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	129,934	129,934	136,411	136,233	.0	(6,299)	.0	(6,299)	.0	129,934	.0	.0	.0	2,973	03/01/2046..
3128MJ-XF-2...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	113,447	113,447	113,784	114,144	.0	(697)	.0	(697)	.0	113,447	.0	.0	.0	2,664	11/01/2045..
3128MJ-XY-1...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	344,010	344,010	361,157	360,677	.0	(16,667)	.0	(16,667)	.0	344,010	.0	.0	.0	.7886	02/01/2046..
3128MJ-Z4-5...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,136,191	1,136,191	1,197,972	1,199,349	.0	(63,157)	.0	(63,157)	.0	1,136,191	.0	.0	.0	25,648	05/01/2047..
3128MJ-ZP-8...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	145,780	145,780	149,333	149,305	.0	(3,525)	.0	(3,525)	.0	145,780	.0	.0	.0	3,285	02/01/2047..
3128MJ-ZS-2...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	292,376	292,376	306,949	306,585	.0	(14,209)	.0	(14,209)	.0	292,376	.0	.0	.0	6,733	03/01/2047..
312936-6H-5...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	63,883	63,883	66,438	66,226	.0	(2,344)	.0	(2,344)	.0	63,883	.0	.0	.0	2,028	11/01/2039..
312936-SR-9...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,012	2,012	2,137	2,123	.0	(111)	.0	(111)	.0	2,012	.0	.0	.0	.51	11/01/2039..
312937-BL-8...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	19,808	19,808	20,600	20,537	.0	(729)	.0	(729)	.0	19,808	.0	.0	.0	.566	11/01/2039..
312939-ZJ-3...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	529,585	529,585	576,090	574,105	.0	(44,519)	.0	(44,519)	.0	529,585	.0	.0	.0	15,610	02/01/2040..
312941-UZ-8...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	30,115	30,115	33,060	32,962	.0	(2,847)	.0	(2,847)	.0	30,115	.0	.0	.0	.963	08/01/2040..
31296U-SS-1...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	6,558	6,558	6,307	6,343	.0	215	.0	215	.0	6,558	.0	.0	.0	.159	03/01/2034..
31297E-UZ-7...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,121	1,121	1,084	1,088	.0	32	.0	32	.0	1,121	.0	.0	.0	.34	09/01/2034..
3132XC-RX-5...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	248,544	248,544	253,573	253,515	.0	(4,971)	.0	(4,971)	.0	248,544	.0	.0	.0	5,891	01/01/2047..
31335A-KS-6...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	188,778	188,778	196,937	196,655	.0	(7,878)	.0	(7,878)	.0	188,778	.0	.0	.0	3,531	07/01/2045..
31335B-AU-0...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,039,267	1,039,267	1,069,390	1,072,581	.0	(33,314)	.0	(33,314)	.0	1,039,267	.0	.0	.0	27,112	09/01/2046..
31335B-NG-7...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	872,578	872,578	922,070	923,232	.0	(50,654)	.0	(50,654)	.0	872,578	.0	.0	.0	23,491	12/01/2045..
31335B-U3-8...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	62,572	62,572	65,266	65,485	.0	(2,912)	.0	(2,912)	.0	62,572	.0	.0	.0	1,765	02/01/2048..
31335C-DT-8...	FHLMC PC GOLD COMB 30.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	198,108	198,108	205,259	205,293	.0	(7,185)	.0	(7,185)	.0	198,108	.0	.0	.0	4,811	06/01/2048..
31326G-A4-7...	FHLMC PC GOLD PC 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	470,201	470,201	496,804	496,058	.0	(25,857)	.0	(25,857)	.0	470,201	.0	.0	.0	14,745	08/01/2041..
31326R-L6-6...	FHLMC PC GOLD PC 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	173,068	173,068	179,795	179,458	.0	(6,390)	.0	(6,390)	.0	173,068	.0	.0	.0	4,078	02/01/2042..
31326S-5M-7...	FHLMC PC GOLD PC 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	95,793	95,793	102,431	102,166	.0	(6,373)	.0	(6,373)	.0	95,793	.0	.0	.0	2,151	04/01/2042..
31326U-KS-2...	FHLMC PC GOLD PC 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	561,408	561,408	551,978	552,181	.0	9,228	.0	9,228	.0	561,408	.0	.0	.0	12,939	06/01/2042..
3132HM-KF-7...	FHLMC PC GOLD PC 30YR.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	179,773	179,773	181,930	181,664	.0	(1,890)	.0	(1,890)	.0	179,773	.0	.0	.0	3,587	09/01/2042..
3132HR-FV-7...	FHLMC PC GOLD PC 30YR.....		12/15																	



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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
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	11	12	13	14	15	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	Contractual Maturity Date
										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.						
3132DV-3T-0	FHLMC SUPER 30Y FIXED		03/25/2020	VARIOUS	XXX	1,876,613	1,799,900	1,816,563	1,816,555	.0	(907)	.0	(907)	.0	1,815,648	.0	60,966	60,966	16,582	09/01/2049
3132DV-4N-2	FHLMC SUPER 30Y FIXED		01/27/2020	VARIOUS	XXX	7,053,584	7,099,999	7,027,890	7,027,936	.0	312	.0	312	.0	7,028,248	.0	25,336	25,336	21,177	12/01/2049
3132DV-4W-2	FHLMC SUPER 30Y FIXED		01/27/2020	VARIOUS	XXX	2,086,256	2,100,000	2,081,297	2,081,309	.0	59	.0	59	.0	2,081,368	.0	4,888	4,888	6,266	01/01/2050
3132DV-K7-9	FHLMC SUPER 30Y FIXED		12/28/2020	PRINCIPAL RECEIPT	XXX	71,872	71,872	77,141	.0	.0	(5,270)	.0	(5,270)	.0	71,872	.0	.0	.0	180	06/01/2050
3131XY-UL-1	FHLMC UMBS 30Y FIXED		12/28/2020	PRINCIPAL RECEIPT	XXX	28,289	28,289	29,646	.0	.0	(1,357)	.0	(1,357)	.0	28,289	.0	.0	.0	108	12/01/2047
31339S-PM-1	FHLMC UMBS 30Y FIXED		01/27/2020	VARIOUS	XXX	2,384,299	2,399,998	2,395,873	2,395,873	.0	13	.0	13	.0	2,395,886	.0	(11,587)	(11,587)	7,160	10/01/2049
3133A6-TL-5	FHLMC UMBS 30Y FIXED		12/28/2020	PRINCIPAL RECEIPT	XXX	6,648	6,648	7,235	.0	.0	(587)	.0	(587)	.0	6,648	.0	.0	.0	25	06/01/2050
3133A7-PJ-2	FHLMC UMBS 30Y FIXED		12/28/2020	PRINCIPAL RECEIPT	XXX	15,920	15,920	17,325	.0	.0	(1,405)	.0	(1,405)	.0	15,920	.0	.0	.0	70	07/01/2050
3133AA-BR-2	FHLMC UMBS 30Y FIXED		12/28/2020	PRINCIPAL RECEIPT	XXX	110,013	110,013	117,082	.0	.0	(7,069)	.0	(7,069)	.0	110,013	.0	.0	.0	419	09/01/2050
3133KG-LG-1	FHLMC UMBS 30Y FIXED		12/28/2020	VARIOUS	XXX	5,132,522	4,935,807	5,021,412	5,022,182	.0	(20,451)	.0	(20,451)	.0	5,001,731	.0	130,791	130,791	60,015	08/01/2049
31346Y-5J-8	FHLMC UMBS 30Y FIXED		12/28/2020	PRINCIPAL RECEIPT	XXX	56,317	56,317	57,663	57,668	.0	(1,352)	.0	(1,352)	.0	56,317	.0	.0	.0	1,294	12/01/2049
31346Y-ZW-8	FHLMC UMBS 30Y FIXED		12/28/2020	PRINCIPAL RECEIPT	XXX	44,226	44,226	45,283	45,287	.0	(1,061)	.0	(1,061)	.0	44,226	.0	.0	.0	803	12/01/2049
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	63,000	63,000	65,520	64,918	.0	(1,918)	.0	(1,918)	.0	63,000	.0	.0	.0	1,428	12/01/2025
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	17,804	17,804	18,739	18,542	.0	(738)	.0	(738)	.0	17,804	.0	.0	.0	399	07/01/2026
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	19,700	19,700	20,704	20,469	.0	(770)	.0	(770)	.0	19,700	.0	.0	.0	430	08/01/2026
3138W7-TX-2	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	75,350	75,350	78,184	77,109	.0	(1,759)	.0	(1,759)	.0	75,350	.0	.0	.0	1,043	03/01/2028
3138WA-VM-6	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	9,628	9,628	9,330	9,429	.0	199	.0	199	.0	9,628	.0	.0	.0	105	09/01/2028
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	83,857	83,857	84,060	84,002	.0	(145)	.0	(145)	.0	83,857	.0	.0	.0	864	08/01/2028
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	107,052	107,052	113,442	112,085	.0	(5,032)	.0	(5,032)	.0	107,052	.0	.0	.0	1,606	12/01/2028
3138XY-TG-1	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	39,154	39,154	40,928	40,568	.0	(1,414)	.0	(1,414)	.0	39,154	.0	.0	.0	631	07/01/2029
3138YS-FB-7	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	23,303	23,303	24,752	24,535	.0	(1,233)	.0	(1,233)	.0	23,303	.0	.0	.0	447	06/01/2030
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	103,650	103,650	108,386	107,684	.0	(4,034)	.0	(4,034)	.0	103,650	.0	.0	.0	1,723	03/01/2031
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	113,781	113,781	118,937	118,009	.0	(4,227)	.0	(4,227)	.0	113,781	.0	.0	.0	1,660	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	27,423	27,423	28,666	28,451	.0	(1,028)	.0	(1,028)	.0	27,423	.0	.0	.0	475	01/01/2031
3140EY-3T-6	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	17,056	17,056	17,829	17,702	.0	(646)	.0	(646)	.0	17,056	.0	.0	.0	279	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	181,674	181,674	189,906	188,517	.0	(6,843)	.0	(6,843)	.0	181,674	.0	.0	.0	2,907	06/01/2031
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	42,176	42,176	42,219	42,211	.0	(35)	.0	(35)	.0	42,176	.0	.0	.0	824	12/01/2030
31410K-GE-9	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	7,577	7,577	7,964	7,722	.0	(144)	.0	(144)	.0	7,577	.0	.0	.0	201	09/01/2024
31410K-G6-4	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	2,057	2,057	2,165	2,081	.0	(24)	.0	(24)	.0	2,057	.0	.0	.0	52	09/01/2024
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	5,719	5,719	6,037	5,893	.0	(174)	.0	(174)	.0	5,719	.0	.0	.0	126	09/01/2025
314170-KK-9	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	45,739	45,739	48,277	47,237	.0	(1,498)	.0	(1,498)	.0	45,739	.0	.0	.0	988	10/01/2024
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	27,370	27,370	28,617	28,443	.0	(1,073)	.0	(1,073)	.0	27,370	.0	.0	.0	495	02/01/2031
31418R-HJ-3	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	81,434	81,434	86,625	84,202	.0	(2,788)	.0	(2,788)	.0	81,434	.0	.0	.0	2,024	04/01/2025
31418W-QP-8	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	46,592	46,592	48,900	47,810	.0	(1,218)	.0	(1,218)	.0	46,592	.0	.0	.0	901	08/01/2025
31418X-X6-0	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	13,582	13,582	14,338	13,982	.0	(400)	.0	(400)	.0	13,582	.0	.0	.0	306	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	218,321	218,321	230,962	227,245	.0	(8,924)	.0	(8,924)	.0	218,321	.0	.0	.0	4,234	12/01/2025
31412N-ZG-4	FNMA PASS-THRU INT 20 YR		12/28/2020	PRINCIPAL RECEIPT	XXX	362	362	390	386	.0	(24)	.0	(24)	.0	362	.0	.0	.0	9	02/01/2029
31368H-NO-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	110,692	110,692	122,886	122,462	.0	(11,769)	.0	(11,769)	.0	110,692	.0	.0	.0	3,606	11/01/2039
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,386	1,386	1,405	1,401	.0	(15)	.0	(15)	.0	1,386	.0	.0	.0	47	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,454	1,454	1,475	1,471	.0	(16)	.0	(16)	.0	1,454	.0	.0	.0	46	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	4,460	4,460	4,982	4,958	.0	(498)	.0	(498)	.0	4,460	.0	.0	.0	121	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	125	125	120	121	.0	4	.0	4	.0	125	.0	.0	.0	3	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	430	430	438	435	.0	(5)	.0	(5)	.0	430	.0	.0	.0	14	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX															



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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 Identi- fication	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138EG-TJ-3...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	298	298	298	333	331	.0	(33)	.0	(33)	.0	298	.0	.0	.0	.10	07/01/2038
3138EG-Z4-9...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	29,726	29,726	29,726	31,644	31,478	.0	(1,751)	.0	(1,751)	.0	29,726	.0	.0	.0	.797	10/01/2041
3138EJ-C9-7...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	41,087	41,087	41,087	41,773	41,694	.0	(606)	.0	(606)	.0	41,087	.0	.0	.0	.895	06/01/2042
3138EJ-SM-1...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	18,552	18,552	18,552	20,430	20,192	.0	(1,640)	.0	(1,640)	.0	18,552	.0	.0	.0	.559	01/01/2038
3138EJ-XM-5...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	483,380	483,380	483,380	500,450	498,879	.0	(15,499)	.0	(15,499)	.0	483,380	.0	.0	.0	11,154	10/01/2042
3138EJ-XR-4...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	193,970	193,970	193,970	212,700	210,524	.0	(16,554)	.0	(16,554)	.0	193,970	.0	.0	.0	4,556	06/01/2042
3138EK-4T-9...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	102,170	102,170	102,170	106,121	105,941	.0	(3,771)	.0	(3,771)	.0	102,170	.0	.0	.0	2,529	08/01/2042
3138EK-G7-4...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	107,864	107,864	107,864	113,892	113,463	.0	(5,599)	.0	(5,599)	.0	107,864	.0	.0	.0	2,321	08/01/2042
3138EK-VJ-1...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	35,449	35,449	35,449	36,853	36,792	.0	(1,343)	.0	(1,343)	.0	35,449	.0	.0	.0	.712	03/01/2043
3138EK-W3-5...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	37,880	37,880	37,880	43,131	42,931	.0	(5,051)	.0	(5,051)	.0	37,880	.0	.0	.0	1,274	05/01/2041
3138EM-Y5-4...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	133,573	133,573	133,573	144,525	144,067	.0	(10,493)	.0	(10,493)	.0	133,573	.0	.0	.0	3,554	09/01/2042
3138EN-6K-0...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	184,123	184,123	184,123	202,233	201,827	.0	(17,704)	.0	(17,704)	.0	184,123	.0	.0	.0	5,944	11/01/2044
3138EN-HB-8...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	286,891	286,891	286,891	301,056	299,817	.0	(12,926)	.0	(12,926)	.0	286,891	.0	.0	.0	6,183	03/01/2044
3138EN-T8-2...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	107,788	107,788	107,788	118,948	117,811	.0	(10,023)	.0	(10,023)	.0	107,788	.0	.0	.0	2,978	07/01/2037
3138EP-N9-1...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	67,908	67,908	67,908	71,792	71,766	.0	(3,857)	.0	(3,857)	.0	67,908	.0	.0	.0	1,632	02/01/2045
3138EO-FH-0...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	272,190	272,190	272,190	294,454	293,635	.0	(21,445)	.0	(21,445)	.0	272,190	.0	.0	.0	6,109	01/01/2042
3138EO-J8-6...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	79,609	79,609	79,609	82,364	82,276	.0	(2,668)	.0	(2,668)	.0	79,609	.0	.0	.0	1,708	10/01/2045
3138ER-6K-1...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	740,834	740,834	740,834	800,692	800,098	.0	(59,265)	.0	(59,265)	.0	740,834	.0	.0	.0	19,970	10/01/2045
3138ER-WR-7...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	91,180	91,180	91,180	92,195	92,156	.0	(976)	.0	(976)	.0	91,180	.0	.0	.0	1,765	12/01/2046
3138MS-L8-0...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	39,391	39,391	39,391	39,886	39,829	.0	(438)	.0	(438)	.0	39,391	.0	.0	.0	.914	08/01/2042
3138MG-AB-3...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	657,357	657,357	657,357	678,012	677,351	.0	(19,994)	.0	(19,994)	.0	657,357	.0	.0	.0	14,216	09/01/2042
3138MF-SZ-1...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	78,827	78,827	78,827	79,901	79,839	.0	(1,012)	.0	(1,012)	.0	78,827	.0	.0	.0	1,411	11/01/2042
3138MK-30-7...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	2,028	2,028	2,028	2,043	2,042	.0	(13)	.0	(13)	.0	2,028	.0	.0	.0	.38	10/01/2042
3138MP-ZM-0...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	11,603	11,603	11,603	11,749	11,732	.0	(129)	.0	(129)	.0	11,603	.0	.0	.0	203	12/01/2042
3138MO-DR-1...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	5,846	5,846	5,846	5,931	5,921	.0	(75)	.0	(75)	.0	5,846	.0	.0	.0	125	02/01/2043
3138W1-LC-9...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	102,636	102,636	102,636	101,466	101,568	.0	1,068	.0	1,068	.0	102,636	.0	.0	.0	1,674	03/01/2043
3138W7-GG-3...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	85,787	85,787	85,787	86,849	86,791	.0	(1,004)	.0	(1,004)	.0	85,787	.0	.0	.0	1,677	03/01/2043
3138W9-K0-2...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	27,406	27,406	27,406	27,737	27,720	.0	(313)	.0	(313)	.0	27,406	.0	.0	.0	.557	08/01/2043
3138W9-KR-0...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	383,826	383,826	383,826	388,459	388,202	.0	(4,376)	.0	(4,376)	.0	383,826	.0	.0	.0	7,515	08/01/2043
3138WA-FR-3...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	21,422	21,422	21,422	21,681	21,667	.0	(245)	.0	(245)	.0	21,422	.0	.0	.0	.417	11/01/2043
3138WC-BK-8...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	32,189	32,189	32,189	35,355	35,292	.0	(3,103)	.0	(3,103)	.0	32,189	.0	.0	.0	.852	06/01/2044
3138WC-JE-4...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	622,518	622,518	622,518	658,118	657,441	.0	(34,923)	.0	(34,923)	.0	622,518	.0	.0	.0	15,691	07/01/2044
3138WD-BG-5...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	698,385	698,385	698,385	736,142	734,749	.0	(36,363)	.0	(36,363)	.0	698,385	.0	.0	.0	17,702	10/01/2044
3138WD-JP-7...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	25,101	25,101	25,101	26,755	26,807	.0	(1,705)	.0	(1,705)	.0	25,101	.0	.0	.0	.508	11/01/2044
3138WD-V6-5...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	77,122	77,122	77,122	79,864	79,778	.0	(2,656)	.0	(2,656)	.0	77,122	.0	.0	.0	1,637	01/01/2045
3138WE-6S-3...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	21,036	21,036	21,036	22,422	22,467	.0	(1,431)	.0	(1,431)	.0	21,036	.0	.0	.0	.406	07/01/2045
3138WE-G2-9...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	218,097	218,097	218,097	232,469	232,928	.0	(14,830)	.0	(14,830)	.0	218,097	.0	.0	.0	4,854	04/01/2045
3138WE-RN-1...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	488,862	488,862	488,862	505,807	505,111	.0	(16,249)	.0	(16,249)	.0	488,862	.0	.0	.0	11,067	05/01/2045
3138WF-HF-6...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	52,397	52,397	52,397	54,292	54,231	.0	(1,834)	.0	(1,834)	.0	52,397	.0	.0	.0	1,130	08/01/2045
3138WG-CY-8...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX	188,908	188,908	188,908	190,657	190,584	.0	(1,676)	.0	(1,676)	.0	188,908	.0	.0	.0	3,669	12/01/2045
3138WG-DC-5...	FNMA PASS-THRU	LNG 30 YEAR	12/28/2020	PRINCIPAL RECEIPT	XXX																



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	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.						
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	28,366	28,366	28,708	28,690	.0	(325)	.0	(325)	.0	28,366	.0	.0	.0	.508	08/01/2043
3138X5-Q4-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	181,188	181,188	191,606	190,942	.0	(9,754)	.0	(9,754)	.0	181,188	.0	.0	.0	3,759	09/01/2043
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	15,903	15,903	17,159	17,124	.0	(1,221)	.0	(1,221)	.0	15,903	.0	.0	.0	458	10/01/2043
3138XG-S9-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	33,807	33,807	36,035	36,095	.0	(2,288)	.0	(2,288)	.0	33,807	.0	.0	.0	805	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	32,296	32,296	34,425	34,486	.0	(2,190)	.0	(2,190)	.0	32,296	.0	.0	.0	592	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	140,669	140,669	146,818	146,510	.0	(5,841)	.0	(5,841)	.0	140,669	.0	.0	.0	3,017	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	150,440	150,440	154,906	154,924	.0	(4,484)	.0	(4,484)	.0	150,440	.0	.0	.0	3,219	12/01/2044
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	78,198	78,198	79,313	79,268	.0	(1,070)	.0	(1,070)	.0	78,198	.0	.0	.0	1,341	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	234,026	234,026	237,362	237,222	.0	(3,196)	.0	(3,196)	.0	234,026	.0	.0	.0	5,361	05/01/2045
3138YA-RR-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	39,890	39,890	42,519	42,604	.0	(2,713)	.0	(2,713)	.0	39,890	.0	.0	.0	929	12/01/2044
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	116,453	116,453	123,067	122,901	.0	(6,448)	.0	(6,448)	.0	116,453	.0	.0	.0	3,103	12/01/2044
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	27,682	27,682	29,255	29,217	.0	(1,535)	.0	(1,535)	.0	27,682	.0	.0	.0	685	12/01/2044
3138YC-CV-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	21,456	21,456	22,870	22,913	.0	(1,457)	.0	(1,457)	.0	21,456	.0	.0	.0	477	01/01/2045
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	291,895	291,895	302,270	301,927	.0	(10,033)	.0	(10,033)	.0	291,895	.0	.0	.0	5,639	01/01/2045
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	14,804	14,804	14,941	14,935	.0	(131)	.0	(131)	.0	14,804	.0	.0	.0	278	11/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	176	176	178	178	.0	(2)	.0	(2)	.0	176	.0	.0	.0	6	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	80	80	83	82	.0	(2)	.0	(2)	.0	80	.0	.0	.0	4	07/01/2032
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	5,265	5,265	5,504	5,455	.0	(190)	.0	(190)	.0	5,265	.0	.0	.0	142	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,207	1,207	1,340	1,326	.0	(119)	.0	(119)	.0	1,207	.0	.0	.0	26	08/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	346	346	356	354	.0	(8)	.0	(8)	.0	346	.0	.0	.0	12	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	20,707	20,707	22,755	22,490	.0	(1,784)	.0	(1,784)	.0	20,707	.0	.0	.0	629	04/01/2034
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	21,957	21,957	22,955	22,771	.0	(814)	.0	(814)	.0	21,957	.0	.0	.0	620	03/01/2034
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	29,595	29,595	31,398	31,100	.0	(1,506)	.0	(1,506)	.0	29,595	.0	.0	.0	913	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	89	89	92	91	.0	(2)	.0	(2)	.0	89	.0	.0	.0	3	09/01/2034
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	283,314	283,314	302,258	299,599	.0	(16,285)	.0	(16,285)	.0	283,314	.0	.0	.0	7,982	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	171	171	175	175	.0	(4)	.0	(4)	.0	171	.0	.0	.0	7	09/01/2033
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	578	578	585	584	.0	(6)	.0	(6)	.0	578	.0	.0	.0	20	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,503	1,503	1,672	1,657	.0	(154)	.0	(154)	.0	1,503	.0	.0	.0	52	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	168	168	173	172	.0	(4)	.0	(4)	.0	168	.0	.0	.0	5	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	4,076	4,076	4,179	4,162	.0	(86)	.0	(86)	.0	4,076	.0	.0	.0	218	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	10,576	10,576	10,609	10,596	.0	(21)	.0	(21)	.0	10,576	.0	.0	.0	218	10/01/2033
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	45	45	46	46	.0	(1)	.0	(1)	.0	45	.0	.0	.0	2	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,046	1,046	1,076	1,071	.0	(25)	.0	(25)	.0	1,046	.0	.0	.0	37	08/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	4,247	4,247	4,257	4,253	.0	(6)	.0	(6)	.0	4,247	.0	.0	.0	122	02/01/2035
31406N-K4-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	2,130	2,130	1,979	2,000	.0	129	.0	129	.0	2,130	.0	.0	.0	66	02/01/2035
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	477	477	490	488	.0	(11)	.0	(11)	.0	477	.0	.0	.0	16	03/01/2035
31406W-HT-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,550	1,550	1,491	1,498	.0	52	.0	52	.0	1,550	.0	.0	.0	43	04/01/2035
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	698	698	670	673	.0	25	.0	25	.0	698	.0	.0	.0	24	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	5,524	5,524	5,310	5,334	.0	189	.0	189	.0	5,524	.0	.0	.0	144	07/01/2035
31407E-VO-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	2,737	2,737	2,758	2,754	.0	(17)	.0	(17)	.0	2,737	.0	.0	.0	90	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	2,319	2,319	2,221	2,233	.0	87	.0	87	.0	2,319	.0	.0	.0	66	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	3,588	3,588	3,709	3,706	.0	(118)	.0	(118)	.0	3,588	.0	.0	.0	67	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	986,185	986,185	1,019,546	1,018,497	.0	(32,312)	.0	(32,312)	.0	986,185	.0	.0	.0	21,816	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	25,419	25,419	26,278	26,252	.0	(833)	.0	(833)	.0	25,419	.0	.0	.0	575	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	42,035	42,035	42,424	42,407	.0	(372)	.0	(372)	.0	42,035	.0	.0	.0	862	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	445,140	445,140	449,261	449,050	.0	(3,910)	.0	(3							



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identifi- cation	Description	3 F o r e i g n	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.						
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,106,418	1,106,418	1,137,622	1,136,667	.0	(30,249)	.0	(30,249)	.0	1,106,418	.0	.0	.0	24,133	07/01/2047
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,775,209	1,775,209	1,791,158	1,796,535	.0	(21,327)	.0	(21,327)	.0	1,775,209	.0	.0	.0	42,604	01/01/2045
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	80,806	80,806	84,797	84,696	.0	(3,890)	.0	(3,890)	.0	80,806	.0	.0	.0	1,751	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	2,244,362	2,244,362	2,307,485	2,305,575	.0	(61,213)	.0	(61,213)	.0	2,244,362	.0	.0	.0	47,232	08/01/2047
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	484,277	484,277	502,513	503,647	.0	(19,370)	.0	(19,370)	.0	484,277	.0	.0	.0	12,609	06/01/2044
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	160,709	160,709	168,647	168,448	.0	(7,739)	.0	(7,739)	.0	160,709	.0	.0	.0	3,651	10/01/2047
31410C-UF-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	127	127	128	128	.0	(1)	.0	(1)	.0	127	.0	.4	.0	4	06/01/2036
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	59,752	59,752	65,062	64,798	.0	(5,045)	.0	(5,045)	.0	59,752	.0	.0	.0	1,811	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,484	1,484	1,647	1,639	.0	(156)	.0	(156)	.0	1,484	.0	.0	.0	44	09/01/2041
31410R-J0-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	24	24	24	24	.0	.0	.0	.0	.0	24	.0	.0	.0	1	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,526	1,526	1,540	1,538	.0	(12)	.0	(12)	.0	1,526	.0	.0	.0	43	08/01/2036
31410X-HG-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	117	117	118	118	.0	(1)	.0	(1)	.0	117	.0	.4	.0	4	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	623	623	628	627	.0	(5)	.0	(5)	.0	623	.0	.0	.0	20	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	32	32	32	32	.0	.0	.0	.0	.0	32	.0	.0	.0	.1	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	48	48	47	47	.0	1	.0	1	.0	48	.0	.0	.0	.1	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	412	412	405	405	.0	7	.0	7	.0	412	.0	.0	.0	.13	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	215	215	212	212	.0	3	.0	3	.0	215	.0	.0	.0	.12	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	338	338	339	339	.0	(1)	.0	(1)	.0	338	.0	.0	.0	.11	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	89	89	97	97	.0	(8)	.0	(8)	.0	89	.0	.0	.0	.3	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	253	253	276	275	.0	(21)	.0	(21)	.0	253	.0	.0	.0	.8	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	235	235	260	259	.0	(25)	.0	(25)	.0	235	.0	.6	.0	.6	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	9,628	9,628	10,752	10,699	.0	(1,071)	.0	(1,071)	.0	9,628	.0	.0	.0	.110	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	54,472	54,472	54,506	54,486	.0	(14)	.0	(14)	.0	54,472	.0	.0	.0	1,480	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,484	1,484	1,657	1,656	.0	(172)	.0	(172)	.0	1,484	.0	.0	.0	.46	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	33,603	33,603	36,589	36,385	.0	(2,782)	.0	(2,782)	.0	33,603	.0	.0	.0	1,022	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	118	118	131	131	.0	(13)	.0	(13)	.0	118	.0	.0	.0	.3	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	42	42	47	47	.0	(4)	.0	(4)	.0	42	.0	.0	.0	.1	12/01/2037
31414K-GM-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	256	256	286	285	.0	(29)	.0	(29)	.0	256	.0	.0	.0	.11	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	178	178	199	198	.0	(21)	.0	(21)	.0	178	.0	.0	.0	.5	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	10,614	10,614	11,557	11,494	.0	(879)	.0	(879)	.0	10,614	.0	.5	.0	.376	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	20,373	20,373	22,242	22,049	.0	(1,675)	.0	(1,675)	.0	20,373	.0	.0	.0	.766	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,496	1,496	1,629	1,621	.0	(125)	.0	(125)	.0	1,496	.0	.0	.0	.41	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	50,981	50,981	55,584	55,264	.0	(4,283)	.0	(4,283)	.0	50,981	.0	.0	.0	1,657	06/01/2038
31415L-QY-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	17,139	17,139	19,129	19,060	.0	(1,921)	.0	(1,921)	.0	17,139	.0	.0	.0	.448	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	65,910	65,910	72,399	71,873	.0	(5,962)	.0	(5,962)	.0	65,910	.0	.0	.0	2,080	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	343,730	343,730	367,254	365,612	.0	(21,882)	.0	(21,882)	.0	343,730	.0	.0	.0	11,984	09/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	46,936	46,936	51,308	50,917	.0	(3,980)	.0	(3,980)	.0	46,936	.0	.0	.0	1,305	07/01/2035
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	4,175	4,175	4,607	4,579	.0	(405)	.0	(405)	.0	4,175	.0	.0	.0	.131	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	85,412	85,412	89,816	89,392	.0	(3,980)	.0	(3,980)	.0	85,412	.0	.0	.0	2,414	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	224	224	250	249	.0	(25)	.0	(25)	.0	224	.0	.7	.0	.7	09/01/2040
31416Y-RN-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	37,743	37,743	39,336	39,204	.0	(1,461)	.0	(1,461)	.0	37,743	.0	.0	.0	1,104	06/01/2041
314176-H5-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	14,156	14,156	14,797	14,720	.0	(564)	.0	(564)	.0	14,156	.0	.0	.0	.283	05/01/2043
31417L-M3-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	102,404	102,404	106,357	105,735	.0	(3,330)	.0	(3,330)	.0	102,404	.0	.0	.0	3,357	07/01/2039
31417V-QF-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	2,865	2,865	3,154	3,144	.0	(279)	.0	(279)	.0	2,865	.0	.0	.0	.71	01/01/2040
31417Y-FB-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	14,143	14,143	14,417	14,384	.0	(241)	.0	(241)	.0	14,143	.0	.0	.0	.190	10/01/2041
31417Y-ZA-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	154,797														



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
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	11	12	13	14	15	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
										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.						
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	3,730	3,730	3,779	3,768	.0	(38)	.0	(38)	.0	3,730	.0	.0	.0	.125	04/01/2033
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	27,556	27,556	27,020	27,100	.0	456	.0	456	.0	27,556	.0	.0	.0	.451	02/01/2043
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	207,769	207,769	213,271	213,019	.0	(5,250)	.0	(5,250)	.0	207,769	.0	.0	.0	.4,160	04/01/2046
3138WH-MC-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	92,774	92,774	95,064	95,045	.0	(2,271)	.0	(2,271)	.0	92,774	.0	.0	.0	.2,158	07/01/2046
3138WH-NF-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	745,149	745,149	750,389	750,300	.0	(5,151)	.0	(5,151)	.0	745,149	.0	.0	.0	.16,530	07/01/2046
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	37,991	37,991	40,176	.0	.0	(2,184)	.0	(2,184)	.0	37,991	.0	.0	.0	.186	11/01/2046
3138WO-R2-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	814,188	814,188	823,984	823,479	.0	(9,292)	.0	(9,292)	.0	814,188	.0	.0	.0	.16,285	05/01/2042
3138X0-ZA-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	836,467	836,467	844,570	844,212	.0	(7,745)	.0	(7,745)	.0	836,467	.0	.0	.0	.18,604	07/01/2043
3138X5-OA-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	262,359	262,359	264,901	264,793	.0	(2,434)	.0	(2,434)	.0	262,359	.0	.0	.0	.5,575	09/01/2043
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	10,079	10,079	10,789	10,699	.0	(620)	.0	(620)	.0	10,079	.0	.0	.0	.275	11/01/2033
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	2,563	2,563	2,679	2,658	.0	(95)	.0	(95)	.0	2,563	.0	.0	.0	.71	03/01/2034
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	40,064	40,064	44,196	43,878	.0	(3,814)	.0	(3,814)	.0	40,064	.0	.0	.0	.1,258	04/01/2036
3140GT-X8-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,469,401	1,469,401	1,469,573	1,469,549	.0	(148)	.0	(148)	.0	1,469,401	.0	.0	.0	.27,921	07/01/2047
3140GU-MS-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	168,090	168,090	173,605	173,592	.0	(5,503)	.0	(5,503)	.0	168,090	.0	.0	.0	.4,288	11/01/2047
3140HB-JA-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,995,080	1,995,080	2,036,073	2,035,956	.0	(40,876)	.0	(40,876)	.0	1,995,080	.0	.0	.0	.44,255	06/01/2048
3140J6-DD-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,659,775	1,659,775	1,716,182	1,715,573	.0	(55,798)	.0	(55,798)	.0	1,659,775	.0	.0	.0	.39,379	10/01/2045
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	170,212	170,212	174,148	174,678	.0	(4,466)	.0	(4,466)	.0	170,212	.0	.0	.0	.3,894	01/01/2048
3140JA-GK-8	FNMA PASS-THRU LNG 30 YEAR		03/25/2020	VARIOUS	XXX	2,258,649	2,068,911	2,154,577	2,154,961	.0	(3,801)	.0	(3,801)	.0	2,151,160	.0	107,489	107,489	.22,912	10/01/2048
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	24,738	24,738	26,990	26,646	.0	(1,908)	.0	(1,908)	.0	24,738	.0	.0	.0	.682	10/01/2035
314176-6A-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	164,911	164,911	166,873	166,740	.0	(1,829)	.0	(1,829)	.0	164,911	.0	.0	.0	.3,709	07/01/2043
314176-LV-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	23,119	23,119	23,471	23,453	.0	(334)	.0	(334)	.0	23,119	.0	.0	.0	.419	05/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	61,611	61,611	63,686	63,621	.0	(2,010)	.0	(2,010)	.0	61,611	.0	.0	.0	.1,356	12/01/2045
31418C-3D-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	VARIOUS	XXX	4,948,263	4,849,357	4,970,970	4,971,394	.0	(84,835)	.0	(84,835)	.0	4,886,559	.0	61,704	61,704	.95,458	10/01/2048
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	84,344	84,344	88,510	88,406	.0	(4,063)	.0	(4,063)	.0	84,344	.0	.0	.0	.1,939	07/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	696,502	696,502	687,986	690,122	.0	6,380	.0	6,380	.0	696,502	.0	.0	.0	.14,968	01/01/2048
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,519,508	1,519,508	1,505,916	1,506,090	.0	13,419	.0	13,419	.0	1,519,508	.0	.0	.0	.32,132	03/01/2048
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	407,259	407,259	403,361	403,409	.0	3,849	.0	3,849	.0	407,259	.0	.0	.0	.8,117	05/01/2048
31418D-BG-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,257,767	1,257,767	1,290,292	1,290,455	.0	(32,688)	.0	(32,688)	.0	1,257,767	.0	.0	.0	.26,060	04/01/2049
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	25,329	25,329	26,342	26,151	.0	(823)	.0	(823)	.0	25,329	.0	.0	.0	.504	03/01/2027
3138ER-UB-4	FNMA SUPER INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	14,383	14,383	15,095	.0	.0	(712)	.0	(712)	.0	14,383	.0	.0	.0	.73	03/01/2030
3140X4-DE-3	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	92,616	92,616	94,106	94,101	.0	(1,485)	.0	(1,485)	.0	92,616	.0	.0	.0	.1,812	04/01/2047
3140X4-E7-7	FNMA SUPER LNG 30 YEAR		04/30/2020	VARIOUS	XXX	422,406	402,076	411,562	412,626	.0	(1,712)	.0	(1,712)	.0	410,914	.0	11,492	11,492	.4,919	06/01/2049
3140X4-KL-9	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,148,339	1,148,339	1,213,651	.0	.0	(65,312)	.0	(65,312)	.0	1,148,339	.0	.0	.0	.8,985	07/01/2049
3140X5-BC-6	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	311,779	311,779	318,161	318,223	.0	(6,443)	.0	(6,443)	.0	311,779	.0	.0	.0	.6,658	10/01/2049
3140X7-YR-4	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	106,912	106,912	115,231	.0	.0	(8,319)	.0	(8,319)	.0	106,912	.0	.0	.0	.500	09/01/2050
3140X7-B6-5	FNMA SUPERINT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	847,241	847,241	893,310	.0	.0	(46,069)	.0	(46,069)	.0	847,241	.0	.0	.0	.5,379	10/01/2031
314176-RE-8	FNMA UMBS INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	22,148	22,148	23,224	.0	.0	(1,076)	.0	(1,076)	.0	22,148	.0	.0	.0	.64	05/01/2028
3138WH-XU-1	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	133,046	133,046	140,447	.0	.0	(7,401)	.0	(7,401)	.0	133,046	.0	.0	.0	.1,170	09/01/2046
3140JN-5J-5	FNMA UMBS LNG 30 YEAR		02/25/2020	VARIOUS	XXX	1,021,225	999,901	1,009,158	1,009,153	.0	(540)	.0	(540)	.0	1,008,613	.0	12,612	12,612	.5,792	04/01/2049
3140K3-HT-2	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	68,282	68,282	69,688	69,701	.0	(1,419)	.0	(1,419)	.0	68,282	.0	.0	.0	.1,521	11/01/2049
3140QB-R4-2	FNMA UMBS LNG 30 YEAR		04/25/2020	VARIOUS	XXX	1,040,395	977,741	1,021,942	1,024,200	.0	(1,302)	.0	(1,302)	.0	1,022,898	.0	17,497	17,497	.9,764	09/01/2049
31418C-AG-9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	71,197	71,197	73,111	73,286	.0	(2,089)	.0	(2,089)	.0	71,197	.0	.0	.0	.1,482	08/01/2046
31418D-HK-1	FNMA UMBS LNG 30 YEAR		01/27/2020	VARIOUS	XXX	8,194,533	8,250,462	8,160,622	8,161,212	.0	(225)	.0	(225)	.0	8,160,987	.0	33,546	33,546	.24,093	11/01/2049
31418D-TR-																				



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
744434-CW-9-01F032-61-7	PUBLIC PWR GENERATION AGY NEB. TBA FNMA SINGLE FAMILY		..01/01/2020..	Sink PMT @ 100.0000000	XXX	..30,000	..30,000	..37,268	..36,596	.....0	.....(6,596)	.....0	.....(6,596)	.....0	..30,000	.....0	.....0	.....0	..1,086	..01/01/2041..
3199999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions		..01/06/2020..	VARIOUS	XXX	..1,028,047	..1,000,000	..1,026,094	..1,026,094	.....0	.....0	.....0	.....0	.....0	..1,026,094	.....0	..1,953	..1,953	..1,264	..01/15/2048..
Bonds - Industrial and Miscellaneous (Unaffiliated)						167,303,416	165,153,360	168,865,920	164,015,490	0	(2,070,678)	0	(2,070,678)	0	166,338,194	0	965,222	965,222	3,201,413	XXX
00003H-AB-9	A & E TELEVISION NETWORKS LLC		..05/21/2020..	ALLIANCE CAPITAL	XXX	..9,465	..9,465	..9,465	..9,465	.....0	.....0	.....0	.....0	.....0	..9,465	.....0	.....0	.....0	..172	..08/22/2022..
00404A-AG-4	ACADIA HEALTHCARE COMPANY INC		..07/01/2020..	CALLED @ 100.0000000	XXX	..210,000	..210,000	..211,050	..210,119	.....0	.....(119)	.....0	.....(119)	.....0	..210,000	.....0	.....0	.....0	..11,032	..07/01/2022..
00489L-AC-7	ACRISURE LLC / ACRISURE FIN 144A		..05/08/2020..	MARKETAXESS CORP	XXX	..312,000	..300,000	..300,000	..300,000	.....0	.....0	.....0	.....0	.....0	..300,000	.....0	..12,000	..12,000	..18,078	..02/15/2024..
006278-AT-2	ADAMS MILL CLO LTD 144A		..10/15/2020..	PRINCIPAL RECEIPT	XXX	..327,043	..327,043	..327,043	..327,043	.....0	.....0	.....0	.....0	.....0	..327,043	.....0	.....0	.....0	..5,895	..07/15/2026..
00688J-AA-5	ADIENT US LLC 144A		..01/24/2020..	MORGAN STANLEY & CO INC	XXX	..129,450	..120,000	..120,000	..120,000	.....0	.....0	.....0	.....0	.....0	..120,000	.....0	..9,450	..9,450	..1,703	..05/15/2026..
00790X-AA-9	ADVANCED DISP SVCS INC DEL 144A		..05/18/2020..	MARKETAXESS CORP	XXX	..631,393	..610,000	..601,245	..602,693	.....0	.....500	.....0	.....500	.....0	..603,193	.....0	..28,200	..28,200	..17,633	..11/15/2024..
00774C-AB-3	AECOM SR GLBL		..06/16/2020..	BANC OF AMERICA SEC LLC	XXX	..54,500	..50,000	..48,313	..48,581	.....0	.....74	.....0	.....74	.....0	..48,656	.....0	..5,844	..5,844	..1,943	..03/15/2027..
00111b-AA-2	AES HAWAII INC		..09/30/2020..	Principal Receipt	XXX	..138,600	..138,600	..117,994	..131,598	.....0	.....1,286	.....0	..1,286	.....0	..132,885	.....0	..5,715	..5,715	..4,791	..06/30/2022..
00914A-AA-0	AIR LEASE CORP		..05/27/2020..	MORGAN STANLEY & CO INC	XXX	..1,110,095	..1,200,000	..1,187,964	..1,190,052	.....0	.....886	.....0	.....886	.....0	..1,190,938	.....0	..(80,843)	..(80,843)	..41,969	..02/01/2024..
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I 144		..01/22/2020..	JEFFERIES & COMPANY	XXX	..232,616	..207,000	..212,063	..211,546	.....0	.....(43)	.....0	.....(43)	.....0	..211,503	.....0	..21,114	..21,114	..5,563	..03/15/2026..
013092-AB-7	ALBERTSONS COS INC / SAFEWAY I 144		..02/18/2020..	BANC OF AMERICA SEC LLC	XXX	..47,080	..44,000	..44,000	..44,000	.....0	.....0	.....0	.....0	.....0	..44,000	.....0	..3,080	..3,080	..1,328	..02/15/2028..
013092-AE-1	ALBERTSONS COS INC / SAFEWAY I 144		..02/19/2020..	BANC OF AMERICA SEC LLC	XXX	..143,150	..140,000	..140,000	.....0	.....0	.....0	.....0	.....0	.....0	..140,000	.....0	..3,150	..3,150	..303	..02/15/2030..
013092-AC-5	ALBERTSONS COS INC SAFEWAY 144A		..03/27/2020..	VARIOUS	XXX	..540,355	..538,000	..539,000	..437,474	..526	.....(3)	.....0	..523	.....0	..538,997	.....0	..1,358	..1,358	..5,755	..01/15/2027..
013093-AB-5	ALBERTSONS COS LLC/SAFEWAY		..09/11/2020..	VARIOUS	XXX	..885,317	..857,000	..836,528	..842,087	..503	.....191	.....0	.....694	.....0	..842,781	.....0	..18,119	..18,119	..64,624	..06/15/2024..
013093-AD-1	ALBERTSONS COS LLC/SAFEWAY INC		..09/15/2020..	CALLED @ 102.8750000	XXX	..57,610	..56,000	..57,505	..57,374	.....0	.....(343)	.....0	.....(343)	.....0	..57,032	.....0	..(1,032)	..(1,032)	..4,832	..03/15/2025..
013817-AV-3	ALCOA INC SR NT 5.4%21		..05/07/2020..	VARIOUS	XXX	..600,229	..580,000	..591,188	..585,335	.....0	.....(1,669)	.....0	.....(1,669)	.....0	..583,666	.....0	..9,564	..9,564	..23,926	..04/15/2021..
013817-AJ-0	ALCOA INC SR NT 5.9%27		..05/08/2020..	SUMRIDGE PARTNERS LLC	XXX	..198,682	..208,000	..206,260	..206,426	.....0	.....63	.....0	.....63	.....0	..206,489	.....0	..(7,808)	.....0	..9,579	..02/01/2027..
015271-AD-1	ALEXANDRIA REAL ESTATE EQ INC		..08/05/2020..	TENDERED BACK TO COMPANY	XXX	..274,745	..250,000	..250,323	..250,156	.....0	.....(27)	.....0	.....(27)	.....0	..250,129	.....0	..24,616	..24,616	..6,229	..06/15/2023..
01879N-AA-3	ALLIANCE RES OP PART LP 144A		..05/29/2020..	VARIOUS	XXX	..250,000	..400,000	..387,500	..360,591	..27,000	.....734	.....0	..27,734	.....0	..388,325	.....0	..(138,325)	..(138,325)	..17,583	..05/01/2025..
02005N-AE-0	ALLY FINL INC		..03/16/2020..	MATURITY	XXX	..151,000	..151,000	..166,523	..152,516	.....0	.....(1,516)	.....0	.....(1,516)	.....0	..151,000	.....0	.....0	.....0	..6,040	..03/15/2020..
02005N-AJ-9	ALLY FINL INC GTD SR. NT 7.5%		..09/15/2020..	MATURITY	XXX	..93,000	..93,000	..103,211	..95,778	.....0	.....(2,778)	.....0	.....(2,778)	.....0	..93,000	.....0	.....0	.....0	..6,975	..09/15/2020..
00163E-BU-5	ALM VI LTD 2012-6A BR3 FLOATING 15		..03/04/2020..	BOND CALLED	XXX	..1,000,000	..1,000,000	..1,000,000	..1,000,000	.....0	.....0	.....0	.....0	.....0	..1,000,000	.....0	.....0	.....0	..14,460	..07/15/2026..
020053-AY-0	ALM VIII LTD 2013-8A CR CLO 144A		..03/04/2020..	BOND CALLED	XXX	..1,600,000	..1,600,000	..1,583,360	..1,587,242	.....0	.....410	.....0	.....410	.....0	..1,587,651	.....0	..12,349	..12,349	..36,923	..10/15/2028..
00164V-AD-5	AMC NETWORKS INC		..10/27/2020..	VARIOUS	XXX	..202,500	..200,000	..207,250	..204,000	..2,281	.....(2,699)	.....0	.....(418)	.....0	..203,582	.....0	..(1,082)	.....0	..10,778	..04/01/2024..
00164V-AE-3	AMC NETWORKS INC		..10/14/2020..	CITIGROUP GBL MKT INC/SAL	XXX	..474,375	..460,000	..432,356	..436,309	..92	.....2,863	.....0	..2,955	.....0	..439,263	.....0	..35,112	..35,112	..26,402	..08/01/2025..
023772-AB-2	AMER AIRLINES PT TR 2013		..07/20/2020..	PRINCIPAL RECEIPT	XXX	..22,576	..22,576	..22,802	..22,663	.....0	.....(87)	.....0	.....(87)	.....0	..22,576	.....0	.....0	.....0	..676	..01/15/2027..
02376T-AC-2	AMER AIRLINES PT TR 2013-2B 144A		..07/15/2020..	PRINCIPAL RECEIPT	XXX	..409,861	..409,861	..421,041	..415,985	..673	.....(6,797)	.....0	.....(6,124)	.....0	..409,861	.....0	.....0	.....0	..37,175	..01/15/2022..
02377B-AB-2	AMER AIRLINES PT TR 2015-2		..09/22/2020..	PRINCIPAL RECEIPT	XXX	..23,688	..23,688	..24,626	..24,539	.....0	.....(851)	.....0	.....(851)	.....0	..23,688	.....0	.....0	.....0	..640	..03/22/2029..
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH TRU		..12/15/2020..	Principal Receipt	XXX	..94,607	..94,607	..94,607	..94,607	.....0	.....0	.....0	.....0	.....0	..94,607	.....0	.....0	.....0	..2,938	..06/15/2027..
02376R-AB-8	AMERICAN AIRLS GROUP INC 144A		..03/02/2020..	MATURITY	XXX	..490,000	..490,000	..498,825	..490,714	..42	.....(757)	.....0	.....(714)	.....0	..490,000	.....0	.....0	.....0	..11,331	..03/01/2020..
02376R-AC-6	AMERICAN AIRLS GROUP INC 144A		..03/02/2020..	BANC OF AMERICA SEC LLC	XXX	..61,050	..60,000	..60,000	..60,000	.....0	.....0	.....0	.....0	.....0	..60,000	.....0	..1,050	..1,050	..758	..06/01/2022..
02406P-AL-4	AMERICAN AXLE & MFG INC		..07/13/2020..	CALLED @ 101.1040000	XXX	..316,456	..313,000	..334,013	..315,870	.....0	.....(1,568)	.....0	.....(1,568)	.....0	..314,302	.....0	..(1,302)	.....0	..16,857	..10/15/2022..
02693S-AJ-5	AMERICAN HM ASSETS 2007-3		..12/28/2020..	PRINCIPAL RECEIPT	XXX	..177,100	..231,538	..144,932	..145,623	.....0	..31,477	.....0	..31,477	.....0	..177,100	.....0	.....0	.....0	..4,289	..06/25/2037..
02660T-GN-7	AMERICAN HOME MTG 2005-4		..12/28/2020..	PRINCIPAL RECEIPT	XXX	..176,092	..176,092	..152,319	..167,293	.....0	..8,799	.....0	..8,799	.....0	..176,092	.....0	.....0	.....0	..1,244	..11/25/2045..
026874-CY-1	AMERICAN INTL GROUP INC		..06/10/2020..	CREDIT SUISSE FIRST BOS. STATE STREET GLOBAL	XXX	..1,112,090	..1,000,000	..1,064,448	..1,041,543	.....0	.....(4,205)	.....0	.....(4,205)	.....0	..1,037,338	.....0	..74,752	..74,752	..34,031	..02/15/2024..
03027X-AB-6	AMERICAN TOWER CORP NEW		..06/10/2020..	MARKETS LL	XXX	..266,270	..250,000	..257,405	..254,226	.....0	.....(583)	.....0	.....(583)	.....0	..253,643	.....				



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
053499-AL-3...	AVAYA INC 144A...		12/01/2020...	MORGAN STANLEY & CO INC.	XXX	150,165	142,000	142,000	0	0	0	0	0	0	142,000	0	8,165	8,165	1,643	09/15/2028...
053773-BC-0...	AVIS BUDGET CAR RENT LLC /AVIS 144...		04/29/2020...	VARIOUS	XXX	402,763	455,000	455,000	455,000	0	0	0	0	0	455,000	0	(52,238)	(52,238)	18,802	07/15/2027...
053773-BB-2...	AVIS BUDGET CAR RENT LLC 144A...		08/20/2020...	CITIGROUP GBL MKT INC/SAL...	XXX	313,000	313,000	321,200	318,957	0	(804)	0	(804)	0	318,153	0	(11,413)	(11,413)	17,903	04/01/2024...
055236-AJ-0...	BAMLL COM MTG SEC TR 2016-ISOR 144...		12/01/2020...	CANTOR FITZGERALD/MBS	XXX	1,026,016	1,000,000	1,057,422	1,054,646	0	(7,796)	0	(7,796)	0	1,046,850	0	(20,834)	(20,834)	36,871	08/16/2034...
05946X-UB-7...	BANC AMERICA FDG 2005-C...		12/21/2020...	PRINCIPAL RECEIPT	XXX	167,055	167,055	150,767	164,774	0	2,281	0	2,281	0	167,055	0	0	0	1,276	05/20/2035...
05950W-AB-6...	BANC AMERICA FDG 2006-G...		12/21/2020...	PRINCIPAL RECEIPT	XXX	150,287	150,287	135,071	142,563	0	7,724	0	7,724	0	150,287	0	0	0	1,155	07/20/2036...
05972L-AA-4...	BANCORP COMMERCIAL MORTGAGE 2018 C...		12/17/2020...	PRINCIPAL RECEIPT	XXX	671,862	671,862	671,862	671,862	0	0	0	0	0	671,862	0	0	0	7,178	09/15/2035...
060516-EU-9...	BANK AMER CORP.		06/10/2020...	VARIOUS	XXX	2,127,773	2,000,000	1,973,900	1,980,016	0	2,778	0	2,778	0	1,982,794	0	144,979	144,979	60,683	01/11/2023...
060516-HF-9...	BANK AMER CORP.		10/29/2020...	MARKETAXESS CORPORATION	XXX	213,064	200,000	196,396	197,136	0	531	0	531	0	197,667	0	15,397	15,397	8,224	03/05/2024...
05972W-AA-2...	BANKCORP COMM MTG TR 2019-CRE5 144...		12/17/2020...	PRINCIPAL RECEIPT	XXX	935,244	935,244	935,244	935,244	0	0	0	0	0	935,244	0	0	0	11,156	03/17/2036...
07274N-AA-1...	BAYER US FIN II LLC 144A...		12/03/2020...	MORGAN STANLEY & CO INC.	XXX	202,874	200,000	199,882	199,940	0	37	0	37	0	199,977	0	2,897	2,897	6,650	06/25/2021...
075560-BR-5...	BEAZER HOMES USA INC.		06/05/2020...	CREDIT SUISSE FIRST BOS.	XXX	74,020	73,000	74,186	73,730	266	(29)	0	237	0	73,967	0	53	53	2,130	10/15/2027...
075560-BT-1...	BEAZER HOMES USA INC.		12/03/2020...	CREDIT SUISSE FIRST BOS.	XXX	78,660	69,000	69,000	69,000	0	0	0	0	0	69,000	0	9,660	9,660	6,017	10/15/2029...
085770-AA-3...	BERRY GLOBAL ESCROW CORP 144A...		05/01/2020...	MARKETAXESS CORP.	XXX	468,081	455,000	455,000	455,000	0	0	0	0	0	455,000	0	13,081	13,081	20,333	07/15/2026...
09202L-AL-4...	BLACK DIAMOND CLO 2013-1 LTD 144A...		04/17/2020...	PRINCIPAL RECEIPT	XXX	198,707	198,707	198,707	198,707	0	0	0	0	0	198,707	0	0	0	1,802	02/06/2026...
093645-AH-2...	BLOCK COMMUNICATIONS INC 144A...		03/04/2020...	VARIOUS	XXX	874,051	845,000	870,650	862,352	0	(1,357)	0	(1,357)	0	860,995	0	(15,995)	(15,995)	61,164	02/15/2025...
095370-AB-8...	BLUE CUBE SPINCO INC.		05/05/2020...	VARIOUS	XXX	512,569	495,000	570,050	528,249	0	(9,146)	0	(9,146)	0	519,103	0	(6,534)	(6,534)	27,040	10/15/2023...
095370-AD-4...	BLUE CUBE SPINCO INC.		05/04/2020...	BANC OF AMERICA SEC LLC.	XXX	219,450	209,000	238,223	227,261	0	(3,349)	0	(3,349)	0	223,912	0	(4,462)	(4,462)	11,669	10/15/2025...
095796-AA-6...	BLUE RACER MIDSTREAM LLC 144A...		01/22/2020...	GOLDMAN SACHS & CO.	XXX	701,475	705,000	720,831	690,900	19,003	(319)	0	18,684	0	709,584	0	(8,109)	(8,109)	8,276	11/15/2022...
90357H-AW-6...	BNSF RAILWAY CORPORATION - SER A...		04/01/2020...	Principal Receipt	XXX	31,982	31,982	31,982	31,982	0	0	0	0	0	31,982	0	0	0	0	11/30/2024...
90357H-AX-4...	BNSF RAILWAY CORPORATION - SER B...		04/02/2020...	Principal Receipt	XXX	45,957	45,957	45,957	45,957	0	0	0	0	0	45,957	0	0	0	0	11/30/2024...
90357H-AY-2...	BNSF RAILWAY CORPORATION - SER C...		04/01/2020...	Principal Receipt	XXX	30,979	30,979	30,979	30,979	0	0	0	0	0	30,979	0	0	0	0	11/30/2024...
90357H-AZ-9...	BNSF RAILWAY CORPORATION - SER D...		04/01/2020...	Principal Receipt	XXX	5,635	5,635	5,636	5,636	0	0	0	0	0	5,636	0	(1)	(1)	0	11/30/2024...
90357H-BA-3...	BNSF RAILWAY CORPORATION - SER E...		04/01/2020...	Principal Receipt	XXX	1,619	1,619	1,619	1,619	0	0	0	0	0	1,619	0	0	0	0	11/30/2024...
90357H-BB-1...	BNSF RAILWAY CORPORATION - SER F...		04/01/2020...	Principal Receipt	XXX	3,950	3,950	3,950	3,950	0	0	0	0	0	3,950	0	0	0	0	11/30/2024...
09739D-AC-4...	BOISE CASCADE CO DEL 144A...		07/27/2020...	TENDERED BACK TO COMPANY	XXX	149,713	145,000	148,942	147,454	0	(502)	0	(502)	0	146,952	0	2,760	2,760	7,386	09/01/2024...
103304-BU-4...	BOYD GAMING CORP.		12/07/2020...	VARIOUS	XXX	342,000	332,000	332,000	332,000	0	0	0	0	0	332,000	0	10,000	10,000	11,796	12/01/2027...
103557-AA-2...	BOYNE USA INC 144A...		12/01/2020...	MORGAN STANLEY & CO INC.	XXX	117,383	111,000	113,265	112,572	0	(399)	0	(399)	0	112,173	0	5,209	5,209	8,763	05/01/2025...
109641-AH-3...	BRINKER INTL INC 144A...		03/26/2020...	BANK OF NEW YORK	XXX	207,720	293,000	278,350	280,845	0	530	0	530	0	281,375	0	(73,655)	(73,655)	7,284	10/01/2024...
11134L-AD-1...	BROADCOM CORP		01/03/2020...	BANC OF AMERICA SEC LLC.	XXX	1,015,490	1,000,000	976,020	985,167	0	39	0	39	0	985,206	0	30,284	30,284	14,333	01/15/2022...
11134L-AF-6...	BROADCOM CORP/BROADCOM CAYMAN		05/21/2020...	RECEIVED IN EXCHANGE	XXX	784,785	750,000	728,978	734,412	0	1,387	0	1,387	0	735,799	0	48,986	48,986	23,109	01/15/2024...
11135F-AL-5...	BROADCOM INC.		05/21/2020...	SALE OF FRACTIONAL SHARE	XXX	285	285	283	0	0	0	0	0	0	283	0	2	2	0	09/15/2028...
11135F-AN-1...	BROADCOM INC.		05/21/2020...	SALE OF FRACTIONAL SHARE	XXX	460	460	454	0	0	0	0	0	0	454	0	5	5	0	09/15/2026...
11135F-AA-9...	BROADCOM INC 144A...		05/21/2020...	RECEIVED IN EXCHANGE	XXX	70,498	70,000	69,917	69,947	0	16	0	16	0	69,963	0	535	535	1,313	04/15/2021...
11135F-AC-5...	BROADCOM INC 144A...		05/21/2020...	RECEIVED IN EXCHANGE	XXX	51,834	50,000	49,772	49,818	0	24	0	24	0	49,842	0	1,991	1,991	938	10/15/2022...
118230-AP-6...	BUCKEYE PARTNERS L P		05/06/2020...	MARKETAXESS CORP.	XXX	147,942	200,000	160,500	160,626	0	202	0	202	0	160,828	0	(12,886)	(12,886)	6,316	10/15/2044...
118230-AQ-4...	BUCKEYE PARTNERS L P		05/15/2020...	MARKETAXESS CORP.	XXX	372,185	404,000	357,195	358,885	0	1,985	0	1,985	0	360,870	0	11,315	11,315	7,447	12/01/2026...
12008R-AJ-6...	BUILDERS FIRSTSOURCE INC 144A...		02/21/2020...	CALLED @ 104.2190000...	XXX	149,033	143,000	139,915	140,496	0	65	0	65	0	140,561	0	2,439	2,439	9,832	09/01/2024...
12008R-AM-9...	BUILDERS FIRSTSOURCE INC 144A...		02/21/2020...	CALLED @ 103.0000000... BAIRD (ROBERT W.) & CO.	XXX	20,600	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	654	06/01/2027...
120111-BM-0...	BUILDING MATLS CORP AMER 144A...		06/19/2020...	INCORP.	XXX	1,692,212	1,645,000	1,683,480	1,675,712	3,175	(2,922)	0	253	0	1,675,964	0	16,247	16,247	53,297	11/15/2024...
056054-AA-7...	BX COML MTG TR 2019-XL 144A...		12/15/2020...	PRINCIPAL RECEIPT	XXX	195,051	195,051	195,051	195,051	0	0	0	0	0	195,051	0	0	0	1,042	10/15/2036...
056054-AG-4...	BX COML MTG TR 2019-XL 144A...		12/15/2020...	PRINCIPAL RECEIPT	XXX	101,404	101,404	101,404	101,404	0	0	0	0	0	101,404	0	0	0	662	10/15/2036...
056070-AR-9...	BX COML MTG TR 2020-BXLP 144A...		12/18/2020...	PRINCIPAL RECEIPT	XXX	1,872														



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
1248EP-BG-7...	CCO HLDGS LLC / CCO HLDGS CAP 144A		11/06/2020	CALLED @ 102.6880000	XXX	721,897	703,000	730,601	724,873	4,657	(8,440)	0	(3,782)	0	721,090	0	(18,090)	(18,090)	57,208	05/01/2025
1248EP-CD-3...	CCO HLDGS LLC / CCO HLDGS CAP 144A		02/03/2020	BANC OF AMERICA SEC LLC	XXX	292,125	285,000	285,000	285,000	0	0	0	0	0	285,000	0	7,125	7,125	4,663	03/01/2030
1248EP-BP-7...	CCO HLDGS LLC CAP 144A		08/20/2020	VARIOUS	XXX	926,442	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	71,347	04/01/2024
12508E-AJ-0...	CDK GLOBAL INC 144A		05/18/2020	MARKETAXESS CORP	XXX	244,133	240,000	240,000	240,000	0	0	0	0	0	240,000	0	4,133	4,133	8,575	05/15/2029
15135B-AH-4...	CENTENE CORP DEL		02/15/2020	VARIOUS	XXX	75,621	73,000	76,634	75,458	0	(138)	0	(138)	0	75,320	0	301	301	2,050	02/15/2024
15135B-AR-2...	CENTENE CORP DEL		01/24/2020	BARCLAYS CAP INC/BARCLAYS CAP	XXX	862,125	825,000	818,070	818,149	0	35	0	35	0	818,184	0	43,941	43,941	4,618	12/15/2027
15135B-AT-8...	CENTENE CORP DEL		02/06/2020	BARCLAYS CAP INC/BARCLAYS CAP	XXX	546,663	505,000	505,000	505,000	0	0	0	0	0	505,000	0	41,663	41,663	4,152	12/15/2029
15137T-AA-8...	CENTENE ESCROW I CORPORATION		07/01/2020	GOLDMAN SACHS & CO	XXX	1,489,545	1,422,000	1,507,556	1,499,962	3,597	(10,408)	0	(6,811)	0	1,493,150	0	(3,605)	(3,605)	45,647	06/01/2026
15138A-AA-8...	CENTENNIAL RESOURCE PROD 144A		05/22/2020	RECEIVED IN EXCHANGE	XXX	154,840	392,000	94,080	383,956	4,113	2,334	294,125	(287,679)	0	96,278	0	58,562	58,562	17,968	01/15/2026
15138A-AC-4...	CENTENNIAL RESOURCE PRODUCT 144A		05/22/2020	RECEIVED IN EXCHANGE	XXX	101,120	256,000	62,720	254,191	0	895	191,520	(190,625)	0	63,566	0	37,554	37,554	11,293	04/01/2027
15352T-AL-0...	CENTRAL GARDEN & PET CO		11/15/2020	CALLED @ 101.5310000	XXX	253,828	250,000	258,438	254,922	0	(2,238)	0	(2,238)	0	252,684	0	(2,684)	(2,684)	19,140	11/15/2023
156504-AL-6...	CENTURY CMINTYS INC SR NT 6.75%27		12/01/2020	VARIOUS	XXX	213,364	222,000	222,380	222,346	0	(39)	0	(39)	0	222,308	0	(8,944)	(8,944)	7,792	06/01/2027
156700-AR-7...	CENTURYLINK INC		12/01/2020	MORGAN STANLEY & CO INC	XXX	270,561	263,000	270,536	266,583	0	(2,223)	0	(2,223)	0	264,359	0	6,202	6,202	19,365	06/15/2021
156700-BB-1...	CENTURYLINK INC 144A		01/16/2020	BANC OF AMERICA SEC LLC	XXX	323,900	316,000	316,000	316,000	0	0	0	0	0	316,000	0	7,900	7,900	1,575	12/15/2026
156700-BC-9...	CENTURYLINK INC 144A		02/05/2020	BANC OF AMERICA SEC LLC	XXX	126,563	125,000	125,000	0	0	0	0	0	0	125,000	0	1,563	1,563	181	02/15/2027
159864-AE-7...	CHARLES RIV LABS INTL INC 144A		12/01/2020	CITIGROUP GBL MKT INC/SAL	XXX	242,280	230,000	230,000	230,000	0	0	0	0	0	230,000	0	12,280	12,280	10,861	05/01/2028
163851-AD-0...	CHEMOURS CO		11/12/2020	VARIOUS	XXX	558,225	540,000	529,200	0	0	840	0	840	0	530,040	0	28,185	28,185	105	05/15/2025
16412X-AC-9...	CHENIERE CORPUS CHRISTI HLDGS		12/01/2020	VARIOUS	XXX	628,038	575,000	615,347	603,399	0	(3,648)	0	(3,648)	0	599,750	0	28,287	28,287	23,376	03/31/2025
16412X-AG-0...	CHENIERE CORPUS CHRISTI HLDGS		02/06/2020	CAP	XXX	332,565	300,000	300,000	300,000	0	0	0	0	0	300,000	0	32,565	32,565	1,672	06/30/2027
164110-AB-7...	CHENIERE ENERGY PARTNERS LP		12/01/2020	VARIOUS	XXX	631,359	615,000	615,000	615,000	0	0	0	0	0	615,000	0	16,359	16,359	37,848	10/01/2025
165167-DA-2...	CHESAPEAKE ENERGY CORP		09/23/2020	JP MORGAN SECS INC-FI	XXX	7,240	181,000	4,299	109,053	71,948	657	177,315	(104,711)	0	4,342	0	2,898	2,898	6,335	10/01/2024
165167-DB-0...	CHESAPEAKE ENERGY CORP		09/23/2020	JP MORGAN SECS INC-FI	XXX	4,880	122,000	2,135	67,100	54,900	77	119,942	(64,965)	0	2,135	0	2,745	2,745	4,575	10/01/2026
165167-DD-6...	CHESAPEAKE ENERGY CORP 144A		09/23/2020	PERSHING LLC	XXX	50,173	329,000	37,572	290,394	0	4,437	256,283	(251,846)	0	38,548	0	11,625	11,625	0	01/01/2025
171265-A#-8...	CHUGACH ELECTRIC ASSOCIATION INC		03/15/2020	Sink PMT @ 100.0000000	XXX	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,005	03/15/2032
125523-BL-3...	CIGNA CORP NEW 144A		03/31/2020	CALLED @ 102.2210900	XXX	66,444	65,000	65,811	65,673	0	(156)	0	(156)	0	65,517	0	(517)	(517)	2,731	02/25/2021
12555D-AB-1...	CIM TR 2019-INV1 144A		12/28/2020	PRINCIPAL RECEIPT	XXX	415,361	415,361	414,519	414,184	0	1,176	0	1,176	0	415,361	0	0	0	4,519	02/25/2049
172441-AA-5...	CINEMARK USA INC		07/22/2020	VARIOUS	XXX	484,138	525,000	527,706	526,086	0	(517)	0	(517)	0	525,569	0	(41,431)	(41,431)	12,971	12/15/2022
125581-GO-5...	CIT GROUP INC		06/18/2020	CITIGROUP GBL MKT INC/SAL	XXX	1,027,830	1,000,000	1,028,125	1,014,488	0	(2,442)	0	(2,442)	0	1,012,046	0	15,784	15,784	42,639	08/15/2022
125581-GX-0...	CIT GROUP INC		03/24/2020	BANK OF NEW YORK	XXX	418,450	475,000	512,640	510,297	0	(821)	0	(821)	0	509,476	0	(91,026)	(91,026)	15,848	03/09/2028
125581-GY-8...	CIT GROUP INC		12/01/2020	VARIOUS	XXX	478,225	444,000	444,000	444,000	0	0	0	0	0	444,000	0	34,225	34,225	26,377	02/16/2024
17305E-GS-8...	CITIBANK CCIT 2018-A7		06/24/2020	CITIGROUP GBL MKT INC/SAL	XXX	241,039	200,000	199,837	200,034	0	(4)	0	(4)	0	200,030	0	41,009	41,009	5,566	10/15/2030
18453H-AA-4...	CLEAR CHANNEL OUTDOOR HLDGS 144A		10/27/2020	GOLDMAN SACHS & CO	XXX	114,425	115,000	119,456	0	(377)	0	0	(377)	0	119,079	0	(4,654)	(4,654)	4,158	08/15/2027
185899-AH-4...	CLEVELAND CLIFFS INC		12/02/2020	JEFFERIES & COMPANY	XXX	189,910	190,000	182,638	182,400	713	683	0	1,396	0	183,796	0	6,114	6,114	11,197	06/01/2027
18683K-AM-3...	CLIFFS NAT RES INC 144A		12/01/2020	VARIOUS	XXX	51,870	52,000	50,830	51,023	0	152	0	152	0	51,175	0	695	695	3,754	03/01/2025
12612W-AB-0...	CNF INC		12/01/2020	JP MORGAN	XXX	236,441	205,000	215,250	208,075	6,488	(394)	0	6,094	0	214,169	0	22,271	22,271	14,956	05/01/2034
20030N-BL-4...	COMCAST CORP NEW		06/10/2020	STATE STREET GLOBAL MARKETS,LL	XXX	1,107,820	1,000,000	986,450	988,403	0	917	0	917	0	989,320	0	118,500	118,500	27,844	02/15/2025
201723-AL-7...	COMMERCIAL METALS CO		02/06/2020	VARIOUS	XXX	395,365	375,000	360,000	362,013	0	100	0	100	0	362,113	0	33,252	33,252	10,974	07/15/2027
201736-AG-0...	COMMERCIAL MTG LSE CERT 2001-144A		12/21/2020	PRINCIPAL RECEIPT	XXX	1,441,689	1,441,689	1,698,152	1,491,627	0	(49,938)	0	(49,938)	0	1,441,689	0	0	0	105,131	06/20/2031
20269D-AA-3...	COMMONBOND ST LN TR 2018-A-GS 144A		12/28/2020	PRINCIPAL RECEIPT	XXX	43,374	0	42,462	42,345	0	1,028	0	1,028	0	43,374	0	0	0	749	02/25/2044
20267W-AA-3...	COMMONBOND ST LN TR 2020-A-GS 144A		12/28/2020	PRINCIPAL RECEIPT	XXX	21,972	0	21,966	21,972	0	5	0	5	0	21,972	0	0	0	159	08/25/2050
203380-AA-1...	COMMSCOPE FIN LLC 144A		12/01/2020	VARIOUS	XXX	333,220	317,000	315,249	315,301	0	27	0	27	0	315,328	0	17,892	17,892	20,652	03/01/2027
20337Y-AA-5...	COMMSCOPE HLDG CO INC 144A		12/01/2020	VARIOUS	XXX	301,11														



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
22822V-AD-3...	CROWN CASTLE INTL CORP NEW.....		07/06/2020..	CALLED @ 102.0120000.....	XXX.....	1,530,180	1,500,000	1,447,845	1,470,239	.0	.8,990	.0	.8,990	.0	1,479,228	.0	20,772	20,772	58,774	09/01/2021..
126281-AY-0...	CSAIL COML MTG TR 2015-C1.....		12/17/2020..	PRINCIPAL RECEIPT.....	XXX.....	5,990	5,990	5,773	5,839	.0	.151	.0	.151	.0	5,990	.0	.0	.0	146	04/15/2050..
126307-AX-5...	CSC HLDGS INC 144A.....		07/15/2020..	CALLED @ 103.8750000.....	XXX.....	581,700	560,000	583,800	578,810	.0	(2,593)	.0	(2,593)	.0	576,217	.0	(16,217)	(16,217)	65,100	07/15/2025..
23110A-AA-4...	CUMULUS MEDIA NEW HLDGS INC 144A...		06/16/2020..	VARIOUS.....	XXX.....	288,765	315,000	315,000	315,000	.0	.0	.0	.0	.0	315,000	.0	(26,235)	(26,235)	20,007	07/01/2026..
126650-BP-4...	CVS CAREMARK CORP 6.036% BDS 1.....		12/10/2020..	Sink PMT @ 100.0000000.....	XXX.....	141,947	141,947	136,385	138,947	.0	3,000	.0	3,000	.0	141,947	.0	.0	.0	4,684	12/10/2028..
126650-BS-8...	CVS CAREMARK CORPORATION 144A.....		12/10/2020..	Sink PMT @ 100.0000000.....	XXX.....	5,882	5,882	7,414	7,355	.0	(1,473)	.0	(1,473)	.0	5,882	.0	.0	.0	242	01/10/2032..
126650-BV-1...	CVS CAREMARK CORPORATION 144A.....		12/10/2020..	Sink PMT @ 100.0000000.....	XXX.....	30,642	30,642	33,738	33,693	.0	(3,050)	.0	(3,050)	.0	30,642	.0	.0	.0	967	01/10/2033..
126650-BY-5...	CVS CAREMARK CORPORATION 144A.....		12/10/2020..	Sink PMT @ 100.0000000.....	XXX.....	47,367	47,367	51,765	51,732	.0	(4,365)	.0	(4,365)	.0	47,367	.0	.0	.0	1,534	01/10/2034..
126650-CV-0...	CVS HEALTH CORP.....		12/22/2020..	VARIOUS.....	XXX.....	243,042	229,000	226,353	227,027	.0	.319	.0	.319	.0	227,345	.0	15,697	15,697	7,261	03/09/2023..
126650-AW-0...	CYS PTC 2004.....		12/10/2020..	PRINCIPAL RECEIPT.....	XXX.....	909	909	.660	.827	.0	.83	.0	.83	.0	909	.0	.0	.0	26	01/10/2027..
02151W-AA-0...	CWALT INC 2007-0A11.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	229,960	234,662	182,350	183,870	.0	46,090	.0	46,090	.0	229,960	.0	.0	.0	3,809	11/25/2047..
23371D-AA-2...	DAE FDG LLC 144A.....		05/06/2020..	MILLER TABAK ROBERTS SEC.....	XXX.....	613,338	695,000	697,800	696,228	.0	(262)	.0	(262)	.0	695,966	.0	(82,628)	(82,628)	24,064	08/01/2022..
23371D-AB-0...	DAE FDG LLC 144A.....		05/21/2020..	VARIOUS.....	XXX.....	506,791	606,000	608,635	607,698	.0	(157)	.0	(157)	.0	607,541	.0	(100,750)	(100,750)	24,033	08/01/2024..
23371D-AD-6...	DAE FDG LLC 144A.....		04/07/2020..	BANK OF NEW YORK.....	XXX.....	208,800	232,000	232,000	232,000	.0	.0	.0	.0	.0	232,000	.0	(23,200)	(23,200)	4,872	11/15/2021..
23371D-AE-4...	DAE FDG LLC 144A.....		06/01/2020..	VARIOUS.....	XXX.....	366,075	410,000	410,000	410,000	.0	.0	.0	.0	.0	410,000	.0	(43,925)	(43,925)	11,717	11/15/2023..
235825-AE-6...	DANA INCORPORATED.....		04/13/2020..	BANK OF NEW YORK.....	XXX.....	274,031	310,000	319,688	318,525	.0	(751)	.0	(751)	.0	317,774	.0	(43,743)	(43,743)	5,239	12/15/2024..
235825-AF-3...	DANA INCORPORATED.....		01/14/2020..	JP MORGAN SEC INC-FI.....	XXX.....	204,388	197,000	197,000	197,000	.0	.0	.0	.0	.0	197,000	.0	7,388	7,388	1,628	11/15/2027..
23918K-AQ-1...	DAVITA HEALTHCARE PARTNERS INC.....		07/15/2020..	CALLED @ 101.7080000.....	XXX.....	1,095,395	1,077,000	1,074,631	1,075,065	.0	(212)	.0	(212)	.0	1,074,853	.0	2,147	2,147	73,591	07/15/2024..
23918K-AR-9...	DAVITA HEALTHCARE PARTNERS INC.....		08/21/2020..	CALLED @ 102.5000000.....	XXX.....	209,100	204,000	207,358	207,202	.0	(577)	.0	(577)	.0	206,625	.0	(2,625)	(2,625)	13,317	05/01/2025..
23305X-AQ-3...	DBUBS MTG TR 2011-LC2.....		12/11/2020..	PRINCIPAL RECEIPT.....	XXX.....	65,792	65,792	67,131	65,885	.0	(93)	.0	(93)	.0	65,792	.0	.0	.0	2,469	07/12/2044..
23311R-AD-8...	DCP MIDSTREAM LLC 144A.....		03/15/2020..	MATURITY.....	XXX.....	250,000	250,000	275,650	250,835	.0	(835)	.0	(835)	.0	250,000	.0	.0	.0	6,688	03/15/2020..
24703D-BA-8...	DELL INTL LLC/EMC CORP 144A.....		05/29/2020..	VARIOUS.....	XXX.....	647,678	585,000	613,390	612,343	.0	(760)	.0	(760)	.0	611,582	.0	36,096	36,096	17,592	10/01/2029..
247361-ZL-5...	DELTA AIR LINES INC DEL.....		05/06/2020..	JP MORGAN SEC INC-FI.....	XXX.....	1,131,675	1,185,000	1,184,253	1,184,765	.0	.88	.0	.88	.0	1,184,852	.0	(53,177)	(53,177)	13,180	12/04/2020..
247361-ZP-6...	DELTA AIR LINES INC DEL.....		04/17/2020..	BANK OF NEW YORK.....	XXX.....	419,628	440,000	439,424	439,608	.0	.33	.0	.33	.0	439,641	.0	(20,013)	(20,013)	8,453	04/19/2023..
247367-BH-7...	DELTA AIRLINES PT 2007-1 20240210...		08/10/2020..	Sink PMT @ 100.0000000.....	XXX.....	122,922	122,922	135,317	134,539	.0	(11,617)	.0	(11,617)	.0	122,922	.0	.0	.0	6,949	02/10/2024..
247916-AF-6...	DENBURY RES INC 144A.....		09/21/2020..	RECEIVED IN EXCHANGE.....	XXX.....	151,200	280,000	81,900	270,900	15,583	48,486	202,925	(138,856)	.0	132,044	.0	19,156	19,156	13,541	05/15/2021..
247916-AW-1...	DENBURY RES INC 144A.....		09/21/2020..	VARIOUS.....	XXX.....	73,777	140,000	21,028	113,105	.0	4,497	93,313	(88,816)	.0	24,288	.0	49,489	49,489	6,317	02/15/2024..
25272K-AD-5...	DIAMOND 1 FIN CORP 144A.....		10/28/2020..	VARIOUS.....	XXX.....	148,719	145,000	147,064	146,256	.0	(634)	.0	(634)	.0	145,622	.0	(622)	(622)	8,450	06/15/2021..
25272K-AR-4...	DIAMOND 1 FIN CORP 144A.....		06/18/2020..	GOLDMAN SACHS & CO.....	XXX.....	86,449	63,000	80,050	79,583	.0	(120)	.0	(120)	.0	79,463	.0	6,986	6,986	4,924	07/15/2046..
25272K-AU-7...	DIAMOND 1 FIN CORP 144A.....		06/19/2020..	VARIOUS.....	XXX.....	241,212	241,000	252,586	242,707	.0	(1,707)	.0	(1,707)	.0	241,000	.0	7,394	7,394	6,015	06/15/2021..
25272K-AW-3...	DIAMOND 1 FIN CORP 144A.....		06/15/2020..	VARIOUS.....	XXX.....	2,824,173	2,716,000	2,852,416	2,811,182	.0	(13,374)	.0	(13,374)	.0	2,797,808	.0	26,365	26,365	73,565	06/15/2024..
25277L-AC-0...	DIAMOND SPORTS GROUP LLC / DIA 144..		04/17/2020..	BANK OF NEW YORK.....	XXX.....	244,278	418,000	339,163	406,505	11,495	262	78,838	(67,081)	.0	339,424	.0	(95,147)	(95,147)	19,002	08/15/2027..
25277L-AA-4...	DIAMOND SPORTS GROUP LLC 144A.....		11/27/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX.....	687,436	907,000	641,703	843,588	1,187	4,841	250,946	(244,918)	.0	646,272	.0	41,164	41,164	62,438	08/15/2026..
25466A-AN-1...	DISCOVER BK.....		11/12/2020..	BANK OF AMERICA SECURITIES, IN.....	XXX.....	609,558	575,000	575,000	575,000	.0	.0	.0	.0	.0	575,000	.0	34,558	34,558	34,175	08/09/2028..
25470D-AQ-2...	DISCOVERY COMMUNICATIONS LLC.....		04/07/2020..	BANK OF NEW YORK.....	XXX.....	1,115,318	1,120,000	1,119,810	1,119,883	.0	.9	.0	.9	.0	1,119,892	.0	(4,573)	(4,573)	18,264	03/20/2023..
25470X-AV-1...	DISH DBS CORP.....		12/01/2020..	VARIOUS.....	XXX.....	246,754	237,000	220,339	222,512	.0	.641	.0	.641	.0	223,153	.0	23,601	23,601	16,288	07/01/2026..
25525P-AA-5...	DIVERSIFIED HEALTHCARE TR.....		06/05/2020..	WELLS FARGO SECURITIES, LLC.....	XXX.....	26,875	25,000	25,000	.0	.0	.0	.0	.0	.0	25,000	.0	1,875	1,875	47	06/15/2025..
26253A-AA-4...	DT AUTO OWNER TR 2020-3 144A.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	347,589	347,589	347,580	.0	.8	.0	.0	.8	.0	347,589	.0	.0	.0	264	04/15/2024..
233331-BA-4...	DTE ENERGY CO.....		01/07/2020..	PERSHING LLC.....	XXX.....	287,367	275,000	274,568	274,682	.0	.1	.0	.1	.0	274,684	.0	12,683	12,683	4,466	08/01/2023..
26817R-AB-4...	DYNEGY INC NEW DEL.....		06/01/2020..	CALLED @ 100.9790000.....	XXX.....	626,070	620,000	621,300	621,657	.0	(190)	.0	(190)	.0	621,467	.0	(1,467)	(1,467)	24,282	06/01/2023..
26959X-AC-7...	EAGLE HOLDING CO. II LLC 144A.....		02/18/2020..	CALLED @ 1																



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 Foreign	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31740L-AA-1	FINANCIAL & RISK US HLDGS INC 144A		06/09/2020	MARKETAXESS CORP.	XXX	199,857	186,000	186,266	186,208	.0	(21)	.0	(21)	.0	186,187	.0	13,670	13,670	6,652	05/15/2026
33936Y-AA-3	FLEX ACQUISITION CO 144A		01/28/2020	VARIOUS	XXX	393,978	390,000	351,975	353,872	.0	427	.0	427	.0	354,299	.0	39,679	39,679	14,523	01/15/2025
33936Y-AC-9	FLEX ACQUISITION CO INC 144A		01/22/2020	JP MORGAN SECS INC-FI	XXX	262,969	255,000	255,000	255,000	.0	.0	.0	.0	.0	255,000	.0	7,969	7,969	10,543	07/15/2026
302445-AD-3	FLIR SYS INC		08/19/2020	CALLED @ 102.0020000	XXX	204,004	200,000	198,468	199,273	.0	312	.0	312	.0	199,585	.0	415	415	8,240	06/15/2021
345280-GS-7	FORD CREDIT FLRPLN TR 2019-1		12/08/2020	WELLS FARGO SECURITIES, LLC	XXX	1,443,750	1,400,000	1,399,799	1,400,392	.0	(167)	.0	(167)	.0	1,400,226	.0	43,524	43,524	39,208	03/15/2024
345280-HF-4	FORD CREDIT MSTR TR A 19-4		03/06/2020	BANK OF NEW YORK	XXX	1,575,178	1,510,000	1,509,821	1,510,109	.0	(10)	.0	(10)	.0	1,510,099	.0	65,078	65,078	8,699	09/15/2026
345397-XK-4	FORD MOTOR CREDIT CO LLC		08/04/2020	MATURITY	XXX	1,100,000	1,100,000	1,125,425	1,103,742	.0	(3,742)	.0	(3,742)	.0	1,100,000	.0	.0	.0	34,727	08/04/2020
345397-ZG-1	FORD MOTOR CREDIT CO LLC		06/03/2020	JP MORGAN SECS INC-FI	XXX	1,073,264	1,140,000	1,140,000	1,140,000	.0	.0	.0	.0	.0	1,140,000	.0	(66,736)	(66,736)	19,766	10/12/2021
345397-ZU-0	FORD MOTOR CREDIT CO LLC		05/22/2020	MARKETAXESS CORP.	XXX	606,816	645,000	642,414	642,641	.0	313	.0	313	.0	642,954	.0	(36,138)	(36,138)	12,364	11/01/2022
34962W-AA-2	FORTERRA FIN LLC / FRTA FIN 144A		07/02/2020	BANC OF AMERICA SEC LLC	XXX	25,688	25,000	25,000	0	.0	.0	.0	.0	.0	25,000	.0	688	688	0	07/15/2025
35137L-AF-2	FOX CORP		06/10/2020	JP MORGAN SECS INC-FI	XXX	1,046,890	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	46,890	46,890	32,281	01/25/2022
35166F-AA-0	FOXTROT ESCROW ISSUER LLC / FO 144		05/15/2020	TENDERED BACK TO COMPANY	XXX	4,000	4,000	3,120	3,966	.0	10	846	(837)	.0	3,129	.0	871	871	256	11/15/2026
35671D-BC-8	FREEMPORT-MCMORAN INC		12/01/2020	VARIOUS	XXX	338,605	318,000	298,198	298,604	.0	30	.0	30	.0	298,635	.0	39,970	39,970	11,650	03/15/2043
35671D-BJ-3	FREEMPORT-MCMORAN INC		04/01/2020	VARIOUS	XXX	464,420	484,000	454,595	455,708	.0	189	.0	189	.0	455,897	.0	8,523	8,523	8,768	11/14/2034
35905A-AA-7	FRONTDOOR INC 144A		04/27/2020	MARKETAXESS CORP.	XXX	595,566	581,000	602,955	601,798	.37	(1,778)	.0	(1,741)	.0	600,057	.0	(4,492)	(4,492)	27,670	08/15/2026
35906A-BA-5	FRONTIER COMMUNICATIONS 144A		11/25/2020	VARIOUS	XXX	146,000	146,000	141,779	142,340	.0	408	.0	408	.0	142,748	.0	3,252	3,252	14,306	04/01/2026
35906A-AK-4	FRONTIER COMMUNICATIONS CORP.		11/19/2020	CITIGROUP GBL MKT INC/SAL	XXX	57,500	125,000	32,188	59,381	.0	18,851	31,704	(12,853)	.0	46,528	.0	10,972	10,972	.0	04/15/2022
35906A-AM-0	FRONTIER COMMUNICATIONS CORP.		11/23/2020	CITIGROUP GBL MKT INC/SAL	XXX	132,750	295,000	68,588	137,665	.0	29,659	76,418	(46,759)	.0	90,906	.0	41,844	41,844	10,509	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS CORP.		11/24/2020	VARIOUS	XXX	48,700	108,000	27,000	49,124	.0	6,102	23,937	(17,835)	.0	31,289	.0	17,411	17,411	.0	04/15/2024
12543D-AU-4	FWCT-2 ESCROW CORP.		02/06/2020	TENDERED BACK TO COMPANY	XXX	640,800	640,000	603,091	621,230	.0	1,104	.0	1,104	.0	622,333	.0	18,467	18,467	16,856	08/01/2021
302985-AA-4	FWD SECUTN TR 2020-INV1 144A		12/28/2020	PRINCIPAL RECEIPT	XXX	224,988	224,988	224,981	.0	.0	7	.0	7	.0	224,988	.0	.0	.0	2,446	01/25/2050
36361U-AA-8	GALLATIN CLO VIII 2017-1 LTD 144A		10/15/2020	PRINCIPAL RECEIPT	XXX	96,323	96,323	96,323	96,323	.0	.0	.0	.0	.0	96,323	.0	.0	.0	2,093	07/15/2027
364725-BA-8	GANNETT CO INC		01/14/2020	CITIGROUP GBL MKT INC/SAL	XXX	355,604	355,000	359,216	355,000	.0	.0	.0	.0	.0	355,000	.0	604	604	9,097	07/15/2020
364725-BE-0	GANNETT CO INC		01/14/2020	PERSHING LLC	XXX	281,518	275,000	282,710	279,702	.0	(91)	.0	(91)	.0	279,611	.0	1,907	1,907	4,383	10/15/2023
364725-BB-6	GANNETT CO INC 144A		10/13/2020	CALLED @ 100.0000000	XXX	265,000	265,000	266,263	265,461	.0	(461)	.0	(461)	.0	265,000	.0	.0	.0	11,770	09/15/2021
36155W-AK-2	GCI INC SR GBLB NT 25		05/08/2020	BNV/SUNTRUST CAPITAL MARKETS	XXX	397,975	385,000	396,550	390,490	.0	(537)	.0	(537)	.0	389,953	.0	8,021	8,021	15,220	04/15/2025
36166T-AA-8	GCI LLC SR GBLB 144A 24		05/08/2020	MILLER TABAK ROBERTS SEC	XXX	641,138	615,000	615,218	615,190	.0	(17)	.0	(17)	.0	615,172	.0	25,965	25,965	16,637	06/15/2024
37185L-AG-7	GENESIS ENERGY LP / GENESIS ENERGY		05/05/2020	MORGAN STANLEY & CO INC	XXX	130,270	148,000	140,600	142,252	.0	527	.0	527	.0	142,779	.0	(12,509)	(12,509)	4,243	05/15/2023
37185L-AF-9	GENESIS ENERGY LP/ GENESIS FIN		05/15/2020	MARKETAXESS CORP.	XXX	303,176	351,000	347,928	338,630	9,649	201	.0	9,850	.0	348,480	.0	(45,304)	(45,304)	8,446	06/15/2024
37185L-AH-5	GENESIS ENERGY LP/ GENESIS FIN		02/18/2020	VARIOUS	XXX	1,318,521	1,295,000	1,327,286	1,302,876	.0	(1,045)	.0	(1,045)	.0	1,301,831	.0	4,203	4,203	56,714	08/01/2022
37185L-AK-8	GENESIS ENERGY LP/ GENESIS FIN		05/06/2020	BNV/SUNTRUST CAPITAL MARKETS	XXX	58,460	68,000	64,430	64,526	.0	152	.0	152	.0	64,678	.0	(6,218)	(6,218)	2,042	05/15/2026
36162J-AA-4	GEO GROUP INC NEW		05/18/2020	BARCLAYS CAP INC/BARCLAYS	XXX	298,200	375,000	394,150	341,250	44,987	(799)	.0	44,188	.0	385,438	.0	(87,238)	(87,238)	13,158	10/15/2024
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		12/01/2020	MORGAN STANLEY & CO INC	XXX	133,650	120,000	120,000	120,000	.0	.0	.0	.0	.0	120,000	.0	13,650	13,650	6,335	06/01/2025
38119W-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC		08/10/2020	Sink PMT @ 100.0000000	XXX	136,203	136,203	136,203	136,203	.0	.0	.0	.0	.0	136,203	.0	.0	.0	4,485	08/10/2031
38141G-RD-8	GOLDMAN SACHS GROUP INC		06/10/2020	GOLDMAN SACHS & CO	XXX	1,069,440	1,000,000	1,020,591	1,011,132	.0	(1,544)	.0	(1,544)	.0	1,009,589	.0	59,851	59,851	32,222	01/22/2023
38148B-AA-6	GOLDMAN SACHS GROUP INC		02/24/2020	CALLED @ 100.0000000	XXX	148,000	148,000	148,296	147,972	.0	.0	.0	.0	.0	147,973	.0	27	27	2,464	05/10/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC		01/21/2020	VARIOUS	XXX	1,684,587	1,600,000	1,624,973	1,617,061	.0	(156)	.0	(156)	.0	1,616,906	.0	67,682	67,682	27,533	01/23/2025
382550-BE-0	GOODYEAR TIRE & RUBR CO		04/28/2020	BANK OF NEW YORK	XXX	247,519	300,000	304,500	303,556	.0	(967)	.0	(967)	.0	302,589	.0	(55,070)	(55,070)	5,809	11/15/2023
382550-BG-5	GOODYEAR TIRE & RUBR CO		02/11/2020	CITIGROUP GBL MKT INC/SAL	XXX	35,788	35,000	33,338	33,421	.0	20	.0	33,441	.0	33,441	.0	2,347	2,347	701	03/15/2027
384637-AA-2	GRAHAM HLDGS CO		12/01/2020	MARKETAXESS CORP	XXX	248,238	235,000	235,000	235,000	.0	.0	.0	.0	.0	235,000	.0	13,238	13,238	13,588	06/01/2026
389375-AK-2	GRAY TELEVISION INC 144A		07/27/2020	LLC	XXX	385,589	373,000	366,875	368,371	.0	493	.0	493	.0	368,863	.0	16,725	16,725	15,081	10/15/2024
398433-AH-5	GRIFFON CORP.		07/08/2020	CALLED @ 100.0000000	XXX	1,323,000	1,323,000	1,319,846	1,3171,54											



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	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.						
404119-CA-5	HCA INC.....		07/22/2020..	MARKETAXESS CORP.....	XXX.....	127,600	125,000	125,000	.....0	.....0	.....0	.....0	.....0	125,000	.....0	2,600	2,600	1,799	.09/01/2030..	
404121-AD-7	HCA Inc.....		03/13/2020..	VARIOUS.....	XXX.....	547,759	489,000	544,574	521,592	.....0	(2,954)	.....0	(2,954)	518,638	.....0	(29,638)	(29,638)	79,949	.02/15/2022..	
404121-AG-0	HCA INC.....		06/09/2020..	MARKETAXESS CORP.....	XXX.....	274,533	250,000	256,250	253,168	.....0	(385)	.....0	(385)	252,782	.....0	21,750	21,750	8,976	.05/01/2023..	
404121-AH-8	HCA INC.....		04/27/2020..	BANK OF NEW YORK.....	XXX.....	870,750	810,000	867,500	866,875	115	(2,700)	.....0	(2,585)	864,290	.....0	6,460	6,460	28,783	.09/01/2026..	
404121-AJ-4	HCA INC.....		02/12/2020..	GOLDMAN SACHS & CO.....	XXX.....	69,600	60,000	60,000	60,000	.....0	.....0	.....0	.....0	60,000	.....0	9,600	9,600	1,528	.09/01/2028..	
421924-BK-6	HEALTHSOUTH CORP.....		11/01/2020..	CALLED @ 100.0000000.....	XXX.....	117,000	117,000	120,311	118,089	.....0	(168)	.....0	(168)	117,920	.....0	(920)	(920)	6,728	.11/01/2024..	
423074-AS-2	HEINZ H J CO 144A.....		01/03/2020..	JP MORGAN SECS INC-FI.....	XXX.....	702,331	684,000	732,427	702,375	.....0	(77)	.....0	(77)	702,298	.....0	33	33	13,153	.02/15/2025..	
428040-CY-3	HERTZ CORP 144A.....		05/06/2020..	VARIOUS.....	XXX.....	252,038	617,000	617,000	617,000	.....0	.....0	.....0	.....0	617,000	.....0	(364,962)	(364,962)	30,629	.08/01/2026..	
432833-AB-7	HILTON DOMESTIC OPER CO INC.....		12/02/2020..	VARIOUS.....	XXX.....	859,036	850,000	869,125	865,938	1,164	(10,314)	.....0	(9,150)	856,787	.....0	(6,787)	(6,787)	54,292	.09/01/2024..	
432833-AF-8	HILTON DOMESTIC OPER CO INC.....		02/11/2020..	VARIOUS.....	XXX.....	432,457	405,000	412,475	412,141	.....0	(79)	.....0	(79)	412,061	.....0	20,395	20,395	12,382	.01/15/2030..	
432891-AH-2	HILTON WORLDWIDE FINANCE LLC.....		12/02/2020..	VARIOUS.....	XXX.....	133,006	130,000	134,063	132,126	.....0	(846)	.....0	(846)	131,279	.....0	(1,279)	(1,279)	10,037	.04/01/2025..	
444454-AF-9	HUGHES SATELLITE SYS CORP.....		05/01/2020..	MARKETAXESS CORP.....	XXX.....	524,913	490,000	488,918	489,222	.....0	32	.....0	32	489,254	.....0	35,659	35,659	24,708	.08/01/2026..	
444454-AA-0	HUGHES SATELLITE SYS CORP SR NT.....		12/01/2020..	VARIOUS.....	XXX.....	1,505,813	1,452,000	1,602,280	1,502,508	.....0	(12,871)	.....0	(12,871)	1,489,637	.....0	16,175	16,175	46,120	.06/15/2021..	
45174H-BD-8	IHEARTCOMMUNICATIONS INC.....		03/19/2020..	BANK OF NEW YORK.....	XXX.....	297,188	375,000	393,721	391,635	.....0	(718)	.....0	(718)	390,918	.....0	(93,730)	(93,730)	12,388	.05/01/2027..	
45569L-AA-9	INDIGO NAT RES LLC 144A.....		05/19/2020..	MARKETAXESS CORP.....	XXX.....	482,129	505,000	333,300	474,700	26,468	2,524	167,995	(139,002)	335,698	.....0	146,431	146,431	26,618	.02/15/2026..	
45672N-AG-6	INFOR US INC.....		04/07/2020..	VARIOUS.....	XXX.....	276,550	276,000	287,385	277,775	.....0	(950)	.....0	(950)	276,825	.....0	(275)	(275)	6,065	.05/15/2022..	
457030-AJ-3	INGLES MKTS INC.....		08/27/2020..	VARIOUS.....	XXX.....	197,878	196,000	196,980	196,510	.....0	(197)	.....0	(197)	196,314	.....0	(314)	(314)	7,946	.06/15/2023..	
46266T-AA-6	IOVIA INC 144A.....		07/21/2020..	VARIOUS.....	XXX.....	1,267,350	1,195,000	1,247,281	1,246,101	.....0	(5,431)	.....0	(5,431)	1,240,670	.....0	26,680	26,680	37,929	.05/15/2027..	
46284P-AP-9	IRON MTN INC DEL.....		05/22/2020..	BANC OF AMERICA SEC LLC.....	XXX.....	1,010,505	1,010,000	1,015,525	1,014,320	.....0	(325)	.....0	(325)	1,013,995	.....0	(3,490)	(3,490)	45,492	.08/15/2024..	
46284P-AQ-7	IRON MTN INC DEL.....		06/29/2020..	VARIOUS.....	XXX.....	1,171,948	1,150,000	1,185,643	1,174,392	3,194	(2,378)	.....0	816	1,175,208	.....0	(5,220)	(5,220)	51,974	.08/15/2023..	
46284V-AB-7	IRON MTN INC NEW 144A.....		06/01/2020..	CALLED @ 100.0000000.....	XXX.....	250,000	250,000	250,500	250,118	.....0	(118)	.....0	(118)	250,000	.....0	.....0	.....0	6,319	.06/01/2021..	
46284V-AC-5	IRON MTN INC NEW 144A.....		01/17/2020..	CREDIT SUISSE FIRST BOS.....	XXX.....	456,500	440,000	440,000	440,000	.....0	.....0	.....0	.....0	440,000	.....0	16,500	16,500	7,567	.09/15/2027..	
46284V-AE-1	IRON MTN INC NEW 144A.....		02/05/2020..	VARIOUS.....	XXX.....	10,525	10,000	9,925	9,936	.....0	1	.....0	1	9,937	.....0	588	588	207	.03/15/2028..	
46284V-AF-8	IRON MTN INC NEW 144A.....		05/18/2020..	MARKETAXESS CORP.....	XXX.....	374,536	380,000	380,000	380,000	.....0	.....0	.....0	.....0	380,000	.....0	(5,464)	(5,464)	12,916	.09/15/2029..	
45031U-BZ-3	ISTAR INC.....		01/06/2020..	CALLED @ 103.0000000.....	XXX.....	309,000	300,000	302,994	301,469	.....0	(16)	.....0	(16)	301,454	.....0	(1,454)	(1,454)	13,750	.04/01/2022..	
45031U-CD-1	ISTAR INC.....		09/15/2020..	CALLED @ 101.3130000.....	XXX.....	212,757	210,000	212,100	211,283	.....0	(319)	.....0	(319)	210,964	.....0	(964)	(964)	13,874	.09/15/2022..	
47010D-AA-8	JAGUAR HLDG CO I / JAGUAR MER 144A.....		04/30/2020..	VARIOUS.....	XXX.....	1,074,161	1,058,000	1,079,211	1,073,210	.....0	(3,056)	.....0	(3,056)	1,070,154	.....0	4,007	4,007	50,616	.08/01/2023..	
466356-AE-0	JP MORGAN CHASE CMBS 2010-C2.....		12/17/2020..	PRINCIPAL RECEIPT.....	XXX.....	575,069	575,069	608,626	580,722	.....0	(5,652)	.....0	(5,652)	575,069	.....0	.....0	.....0	8,870	.11/18/2043..	
46645F-AA-8	JP MORGAN CHASE CMBS 2015-UES 144A.....		09/05/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,765,000	1,765,000	1,759,071	1,762,602	.....0	2,399	.....0	2,399	1,765,000	.....0	.....0	.....0	38,828	.09/08/2032..	
46625H-KC-3	JPMORGAN CHASE & CO.....		02/04/2020..	SUMRIDGE PARTNERS LLC.....	XXX.....	737,947	700,000	664,874	670,888	.....0	478	.....0	478	671,366	.....0	66,581	66,581	11,727	.01/23/2025..	
46625H-HO-6	JPMORGAN CHASE & CO SR NT 4.95%20.....		03/25/2020..	MATURITY.....	XXX.....	3,432,000	3,432,000	3,506,166	3,446,620	.....0	(14,620)	.....0	(14,620)	3,432,000	.....0	.....0	.....0	84,942	.03/25/2020..	
481216-AD-3	JRD HOLDINGS INC.....		03/27/2020..	Principal Receipt.....	XXX.....	143,000	143,000	143,000	143,000	.....0	.....0	.....0	.....0	143,000	.....0	.....0	.....0	2,953	.03/27/2024..	
48238T-AA-7	KAR AUCTION SVCS INC 144A.....		04/28/2020..	MARKETAXESS CORP.....	XXX.....	448,200	540,000	553,280	553,075	.....0	(1,162)	.....0	(1,162)	551,913	.....0	(103,713)	(103,713)	11,454	.06/01/2025..	
48666K-AY-5	KB HOME.....		09/11/2020..	BARCLAYS CAP INC/BARCLAYS CAP.....	XXX.....	180,605	164,000	159,109	129,224	.....0	157	.....0	157	159,263	.....0	21,342	21,342	6,801	.11/15/2029..	
489399-AG-0	KENNEDY-WILSON INC.....		05/21/2020..	VARIOUS.....	XXX.....	784,215	855,000	863,550	858,850	.....0	(631)	.....0	(631)	858,218	.....0	(74,004)	(74,004)	32,790	.04/01/2024..	
49271V-AE-0	KEURIG DR PEPPER INC.....		12/03/2020..	DOMINION SE.....	XXX.....	248,670	245,000	249,210	248,012	.....0	(1,971)	.....0	(1,971)	246,040	.....0	2,630	2,630	8,990	.05/25/2021..	
48250N-AA-3	KFC HLDG CO/PIZZA HUT HLDGS 144A.....		10/09/2020..	VARIOUS.....	XXX.....	353,625	345,000	345,000	345,000	.....0	.....0	.....0	.....0	345,000	.....0	.....0	.....0	23,383	.06/01/2024..	
494550-BL-9	KINDER MORGAN ENERGY PARTNERS.....		06/18/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX.....	1,162,425	1,100,000	1,120,257	1,110,480	.....0	(1,757)	.....0	(1,757)	1,108,724	.....0	53,701	53,701	35,122	.09/01/2022..	
482530-AA-3	KKR INST PRTFOL TR 2020-AIP 144A.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	35,436	35,436	34,329	.....0	.....0	1,107	.....0	1,107	35,436	.....0	.....0	.....0	224	.03/16/2037..	
50077L-AU-0	KRAFT HEINZ FOODS CO 144A.....		02/19/2020..	GOLDMAN SACHS & CO.....	XXX.....	97,366	95,000	95,135	95,134	.....0	(2)	.....0	(2)	95,133	.....0	2,233	2,233	1,445	.04/01/2030..	
50077L-AJ-5	KRAFT HEINZ FOODS CO SR NT 3.5%22.....		05/19/2020..	TENDERED BACK TO COMPANY.....	XXX.....	258,750	250,000	258,585	254,351	.....0	(683)	.....0	(683)	253,668	.....0	5,082	5,082	7,389	.07/15/2022..	
501797-AL-8	L BRANDS INC.....		12/01/2020..	VARIOUS.....	XXX.....	848,860	862,000	7												



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
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	11	12	13	14	15	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
										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.						
536797-AE-3	LITHIA MTRS INC 144A		01/28/2020	JP MORGAN SECS INC-FI	XXX	193,954	190,000	190,000	190,000	.0	.0	.0	.0	.0	190,000	.0	3,954	3,954	1,245	12/15/2027
538034-AR-0	LIVE NATION ENTERTAINMENT INC 144A		05/08/2020	VARIOUS	XXX	654,111	740,000	741,395	741,334	.0	(44)	.0	(44)	.0	741,290	.0	(87,179)	(87,179)	17,612	10/15/2027
96926D-AH-3	LYON WILLIAM HOMES INC		03/09/2020	CALLED @ 100.0000000	XXX	52,000	52,000	53,040	52,000	.0	.0	.0	.0	.0	52,000	.0	.0	.0	2,042	08/15/2022
96926D-AR-1	LYON WILLIAM HOMES INC		02/06/2020	VARIOUS	XXX	439,770	428,000	395,356	400,399	.0	429	.0	429	.0	400,828	.0	38,942	38,942	13,643	01/31/2025
96926D-AU-4	LYON WILLIAM HOMES INC		02/06/2020	RECEIVED IN EXCHANGE	XXX	67,600	65,000	62,725	63,255	.0	41	.0	41	.0	63,296	.0	4,304	4,304	163	09/01/2023
96926D-AV-2	LYON WILLIAM HOMES INC 144A		02/06/2020	RECEIVED IN EXCHANGE	XXX	272,335	251,000	251,000	251,000	.0	.0	.0	.0	.0	251,000	.0	21,335	21,335	9,219	07/15/2027
55305B-AS-0	M/I HOMES INC		06/08/2020	CREDIT SUISSE FIRST BOS	XXX	100,500	100,000	100,000	.0	.0	.0	.0	.0	.0	100,000	.0	500	500	1,898	02/01/2028
559665-AA-2	MAGNOLIA OIL & GAS OPER LLC 144A		05/05/2020	MARKETAXESS CORP	XXX	403,214	485,000	485,713	485,561	.0	(37)	.0	(37)	.0	485,524	.0	(82,310)	(82,310)	22,310	08/01/2026
565760-AN-8	MARATHON CLO V LTD 2013-5A 144A		11/23/2020	PRINCIPAL RECEIPT	XXX	256,768	256,768	256,768	256,768	.0	.0	.0	.0	.0	256,768	.0	.0	.0	4,318	11/21/2027
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		08/12/2020	VARIOUS	XXX	150,425	195,000	196,463	196,388	.0	(71)	.0	(71)	.0	196,316	.0	(45,891)	(45,891)	4,880	01/15/2028
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC		06/02/2020	VARIOUS	XXX	1,269,395	1,310,000	1,377,844	1,374,097	542	(9,390)	.0	(8,848)	.0	1,365,249	.0	(95,854)	(95,854)	56,982	09/15/2026
57174B-BA-9	MARSH & MCLENNAN COS INC		12/07/2020	DEUTSCHE BANK SECS	XXX	582,549	550,000	567,821	560,075	.0	(3,010)	.0	(3,010)	.0	557,065	.0	25,484	25,484	22,435	03/14/2023
57643Q-AE-5	MASTR REPERFORMING LN 144A		12/28/2020	PRINCIPAL RECEIPT	XXX	132,187	133,090	87,057	92,867	22,322	44,143	27,145	39,320	.0	132,187	.0	.0	.0	893	05/25/2035
57648S-AE-6	MATADOR RES CO		04/30/2020	VARIOUS	XXX	216,525	330,000	170,925	330,350	222	582	159,620	(158,816)	.0	171,534	.0	44,991	44,991	11,082	09/15/2026
57665R-AF-3	MATCH GROUP INC		04/29/2020	BANK OF NEW YORK	XXX	590,309	570,000	595,531	587,669	.0	(2,274)	.0	(2,274)	.0	585,395	.0	4,914	4,914	15,141	06/01/2024
577081-BB-7	MATTEL INC 144A		12/31/2020	VARIOUS	XXX	104,584	98,000	96,069	96,363	.0	24	.0	24	.0	96,387	.0	8,197	8,197	781	12/31/2025
577081-BD-3	MATTEL INC 144A		03/06/2020	BANK OF NEW YORK	XXX	31,930	31,000	30,753	30,756	.0	4	.0	4	.0	30,760	.0	1,170	1,170	556	12/15/2027
585055-BC-9	MEDTRONIC INC		10/29/2020	CALLED @ 110.9300000	XXX	554,650	500,000	505,100	503,896	.0	(773)	.0	(773)	.0	503,124	.0	(3,124)	(3,124)	74,990	03/15/2024
585055-BS-4	MEDTRONIC INC		10/29/2020	CALLED @ 112.7420000	XXX	135,290	120,000	117,337	117,773	.0	325	.0	325	.0	118,098	.0	1,902	1,902	19,644	03/15/2025
589433-AB-7	MEREDITH CORP SR GLBL NT 26		05/21/2020	MARKETAXESS CORP	XXX	726,700	845,000	854,115	852,244	.0	(628)	.0	(628)	.0	851,616	.0	(124,916)	(124,916)	47,605	02/01/2026
59001K-AD-2	MERITOR INC		12/07/2020	VARIOUS	XXX	493,853	485,000	504,173	493,401	.0	(3,156)	.0	(3,156)	.0	490,245	.0	(5,245)	(5,245)	46,510	02/15/2024
552751-AA-7	MFA 2020-NQM2 TRUST 2020-NQM2144A		12/28/2020	PRINCIPAL RECEIPT	XXX	130,488	130,488	130,486	.0	.0	.0	.0	.0	.0	130,488	.0	.0	.0	216	04/25/2065
552953-CC-3	MGM RESORTS INTERNATIONAL		10/09/2020	BANC OF AMERICA SEC LLC	XXX	339,056	321,000	355,283	352,298	1,413	(7,630)	.0	(6,218)	.0	346,080	.0	(7,024)	(7,024)	20,812	03/15/2023
552953-CE-9	MGM RESORTS INTERNATIONAL		03/04/2020	TENDERED BACK TO COMPANY	XXX	168,720	148,000	149,088	148,889	.0	(26)	.0	(26)	.0	148,863	.0	19,857	19,857	1,867	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL		03/04/2020	TENDERED BACK TO COMPANY	XXX	161,590	143,000	143,000	143,000	.0	.0	.0	.0	.0	143,000	.0	18,590	18,590	3,037	04/15/2027
594087-AU-2	MICHAELS STORES INC 144A		07/07/2020	VARIOUS	XXX	381,825	418,000	414,122	397,490	16,650	187	.0	16,837	.0	414,327	.0	(32,502)	(32,502)	32,533	07/15/2027
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019		12/28/2020	PRINCIPAL RECEIPT	XXX	232,533	232,533	233,997	233,979	.0	(1,446)	.0	(1,446)	.0	232,533	.0	.0	.0	3,697	08/25/2059
607120-FL-1	MOBILE AIRPORT AUTHORITY 2019 A1 /		11/12/2020	Principal Receipt	XXX	28,621	28,621	28,621	28,621	.0	.0	.0	.0	.0	28,621	.0	.0	.0	757	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019 B1 /		11/12/2020	Principal Receipt	XXX	28,622	28,622	28,622	28,622	.0	.0	.0	.0	.0	28,622	.0	.0	.0	684	05/09/2039
60855R-AH-3	MOLINA HEALTHCARE INC 144A		12/02/2020	VARIOUS	XXX	746,773	729,000	735,695	733,722	.0	(1,871)	.0	(1,871)	.0	731,851	.0	(2,851)	(2,851)	52,028	06/15/2025
609096-AA-8	MONARCH GROVE CLO 144A		10/26/2020	PRINCIPAL RECEIPT	XXX	233,130	233,130	233,130	233,130	.0	.0	.0	.0	.0	233,130	.0	.0	.0	4,113	01/25/2028
61237W-AE-6	MONTEFIORE MED CTR NEW YORK		02/07/2020	GOLDMAN SACHS & CO	XXX	586,485	500,000	586,780	586,306	.0	(210)	.0	(210)	.0	586,096	.0	389	389	7,286	11/01/2048
615394-AK-9	MOOG INC		01/13/2020	CALLED @ 101.3130000	XXX	354,596	350,000	355,688	352,432	.0	(86)	.0	(86)	.0	352,346	.0	(2,346)	(2,346)	6,739	12/01/2022
615394-AM-5	MOOG INC 144A		05/14/2020	MARKETAXESS CORP	XXX	298,188	325,000	325,000	325,000	.0	.0	.0	.0	.0	325,000	.0	(26,813)	(26,813)	5,947	12/15/2027
61746B-DZ-6	MORGAN STANLEY		11/20/2020	CITIGROUP GBL MKT INC/SAL	XXX	1,713,360	1,500,000	1,470,570	1,474,110	.0	3,381	.0	3,381	.0	1,477,491	.0	235,869	235,869	77,016	01/27/2026
55336V-BL-3	MPLX LP		08/29/2020	VARIOUS	XXX	252,811	245,000	256,638	254,931	.0	(3,376)	.0	(3,376)	.0	251,555	.0	(6,555)	(6,555)	20,739	05/01/2024
55342U-AF-1	MPT OPERATING PARTNERSHIP L.P		06/15/2020	VARIOUS	XXX	772,735	750,000	750,000	750,000	.0	.0	.0	.0	.0	750,000	.0	22,735	22,735	37,914	03/01/2024
61744C-YP-5	MS HEO LN TR 2006-2		12/28/2020	PRINCIPAL RECEIPT	XXX	343,720	343,720	293,881	343,507	.0	214	.0	214	.0	343,720	.0	.0	.0	2,787	02/25/2036
55354G-AD-2	MSCI INC 144A		04/28/2020	BANK OF NEW YORK	XXX	118,605	115,000	120,463	120,367	.0	(530)	.0	(530)	.0	119,838	.0	(1,233)	(1,233)	4,082	08/01/2026
626717-AG-7	MURPHY OIL CORP		04/29/2020	MARKETAXESS CORP	XXX	148,125	250,000	102,475	222,246	.0	193	119,899	(119,706)	.0	102,540	.0	45,585	45,585	6,120	12/01/2042
626717-AJ-1	MURPHY OIL CORP		04/28/2020	MARKETAXESS CORP	XXX	336,600	495,000	499,950	498,557	.0	(291)	.0	(291)	.0	498,266	.0	(161,666)	(161,666)	20,161	08/15/2025
626717-AM-4	MURPHY OIL CORP		04/30/2020	VARIOUS	XXX	394,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	(106,000)	(106,000)	10,617	12/01/2027
62957H-AF-2	NABORS INDS INC NEW		02/07/202																	



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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
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	11	12	13	14	15	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
										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.						
64828X-AA-1	NEW RES1 MTG TR 2020-RPL1 144A		12/28/2020	PRINCIPAL RECEIPT	XXX	184,984	184,983	187,957	0	0	(2,973)	0	(2,973)	0	184,984	0	0	0	2,778	11/25/2059
64830T-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUS		12/28/2020	PRINCIPAL RECEIPT	XXX	212,487	212,487	218,536	0	0	(6,049)	0	(6,049)	0	212,487	0	0	0	3,915	10/25/2059
65158N-AB-8	NEWMARK GROUP INC CR SEN SR GLBL23		05/18/2020	JEFFERIES & COMPANY	XXX	323,995	350,000	346,280	347,038	0	261	0	261	0	347,299	0	(23,304)	(23,304)	11,016	11/15/2023
62927#-AG-1	NFL VENTURES LP		10/15/2020	Principal Receipt	XXX	112,388	112,388	112,388	112,388	0	0	0	0	0	112,388	0	0	0	3,018	04/15/2032
62927#-AK-2	NFL VENTURES LP		10/15/2020	Principal Receipt	XXX	92,850	92,850	92,850	92,850	0	0	0	0	0	92,850	0	0	0	1,905	04/15/2031
62927#-AP-1	NFL VENTURES LP 144A		10/15/2020	Principal Receipt	XXX	33,717	33,717	33,717	33,717	0	0	0	0	0	33,717	0	0	0	1,470	04/15/2045
62913T-AJ-1	NGL ENERGY PARTNERS LP		05/05/2020	MARKETAXESS CORP	XXX	332,350	460,000	159,850	460,000	6,924	2,808	306,176	(296,444)	0	163,556	0	168,794	168,794	17,825	11/01/2023
654090-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		10/10/2020	CALLED @ 100.0000000	XXX	1,011,000	1,011,000	1,003,570	607,839	82	2,450	0	2,533	0	997,480	0	13,520	13,520	37,474	04/15/2022
654090-BF-8	NIELSEN FIN LLC/ NIELSEN FIN 144A		09/15/2020	VARIOUS	XXX	141,663	140,000	140,000	0	0	0	0	0	0	140,000	0	1,663	1,663	0	10/01/2030
65474V-AQ-4	NISSAN MSTR OWNER TR 2019-A		01/03/2020	BARCLAYS CAP INC/BARCLAYS CAP	XXX	3,876,134	3,860,000	3,860,000	3,860,000	0	0	0	0	0	3,860,000	0	16,134	16,134	5,425	02/15/2024
655663-C#-7	NORDSON CORP		07/27/2020	Principal Receipt	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,675	07/26/2025
670001-AA-4	NOVELIS CORP 144A		01/27/2020	VARIOUS	XXX	1,010,583	965,000	988,425	981,210	0	(326)	0	(326)	0	980,885	0	10,478	10,478	44,966	08/15/2024
670001-AC-0	NOVELIS CORP 144A		03/27/2020	BANK OF NEW YORK	XXX	258,785	285,000	274,744	276,182	0	241	0	241	0	276,423	0	(17,638)	(17,638)	6,164	09/30/2026
67059T-AB-1	NUSTAR LOGISTICS L P		09/01/2020	MATURITY	XXX	488,000	488,000	494,960	489,965	0	(1,965)	0	(1,965)	0	488,000	0	0	0	23,424	09/01/2020
674215-AE-8	OASIS PETE INC NEW		02/06/2020	BARCLAYS CAP INC/BARCLAYS CAP	XXX	398,678	423,000	395,820	408,491	1,195	376	0	1,571	0	410,062	0	(11,385)	(11,385)	16,560	01/15/2023
674215-AG-3	OASIS PETE INC NEW		11/20/2020	VARIOUS	XXX	264,365	556,000	233,640	535,150	28,814	41,020	345,331	(275,496)	0	259,654	0	4,711	4,711	18,325	03/15/2022
674215-AK-4	OASIS PETE INC NEW 144A		11/20/2020	RECEIVED IN EXCHANGE	XXX	57,130	197,000	31,520	163,510	34,203	3,258	166,144	(128,683)	0	34,827	0	22,303	22,303	6,156	05/01/2026
674599-CP-8	OCCIDENTAL PETE CORP		09/01/2020	VARIOUS	XXX	285,333	326,000	314,170	289,729	0	1,741	0	1,741	0	315,950	0	(30,617)	(30,617)	6,641	08/15/2022
674599-DC-6	OCCIDENTAL PETE CORP		05/18/2020	GOLDMAN SACHS & CO	XXX	335,000	400,000	211,563	445,227	0	525	231,941	(231,416)	0	213,812	0	121,189	121,189	15,108	03/15/2026
674599-ED-3	OCCIDENTAL PETE CORP		12/01/2020	MORGAN STANLEY & CO INC	XXX	29,540	28,000	28,490	0	0	(1)	0	(1)	0	28,489	0	1,051	1,051	500	09/01/2030
670920-AL-3	OGP CLO 2015-10 LTD 2015-10A 144A		10/26/2020	PRINCIPAL RECEIPT	XXX	415,753	415,753	415,753	415,753	0	0	0	0	0	415,753	0	0	0	5,512	10/26/2027
67105V-AY-0	OHA CR PARTNERS IX LTD 144A		09/08/2020	Principal Receipt	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	128,174	10/20/2025
680665-AJ-5	OLIN CORP		07/30/2020	JP MORGAN SECS INC-FI	XXX	178,480	184,000	173,791	174,901	0	552	0	552	0	175,453	0	3,027	3,027	8,330	09/15/2027
680665-AL-0	OLIN CORP		11/10/2020	VARIOUS	XXX	208,850	199,000	199,000	199,000	0	0	0	0	0	199,000	0	9,850	9,850	14,333	08/01/2029
680665-AM-8	OLIN CORP 144A		12/01/2020	MORGAN STANLEY & CO INC	XXX	82,578	67,000	66,665	0	0	29	0	29	0	66,694	0	15,883	15,883	3,430	06/01/2025
68267L-AA-6	ONEMAIN FINL ISSUE TR 2017-1 144A		12/14/2020	PRINCIPAL RECEIPT	XXX	42,428	42,428	40,784	0	0	1,644	0	1,644	0	42,428	0	0	0	403	09/14/2032
68267L-AB-4	ONEMAIN FINL ISSUE TR 2017-1 144A		12/14/2020	PRINCIPAL RECEIPT	XXX	106,071	106,071	90,691	0	0	15,380	0	15,380	0	106,071	0	0	0	513	09/14/2032
69073T-AT-0	OWENS-BROCKWAY GLASS 144A		05/21/2020	BANC OF AMERICA SEC LLC	XXX	51,313	50,000	50,000	0	0	0	0	0	0	50,000	0	1,313	1,313	120	05/13/2027
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING		10/22/2020	PRINCIPAL RECEIPT	XXX	5,389	5,389	5,389	5,389	0	0	0	0	0	5,389	0	0	0	99	10/20/2031
69888X-AA-7	PAR PHARMACEUTICAL INC 144A		08/31/2020	WRITE DOWN	XXX	0	1,178	1,192	1,172	19	(1)	0	18	0	1,189	0	(1,189)	(1,189)	44	04/01/2027
69915X-AE-6	PARALLEL 2017-1 LTD 2017-1A B 144A		02/12/2020	PRINCIPAL RECEIPT	XXX	500,000	500,000	495,000	495,458	0	4,542	0	4,542	0	500,000	0	0	0	5,759	07/20/2029
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS		03/13/2020	BANK OF NEW YORK	XXX	1,196,875	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(53,125)	(53,125)	15,964	10/20/2031
70188S-AH-8	PARSLEY ENERGY LLC 144A		05/01/2020	MARKETAXESS CORP	XXX	391,500	450,000	438,375	439,294	0	365	0	365	0	439,658	0	(48,158)	(48,158)	14,063	10/15/2027
69318F-AK-4	PBF HLDG CO LLC / PBF FIN 144A		12/17/2020	VARIOUS	XXX	201,750	200,000	200,000	0	0	0	0	0	0	200,000	0	1,750	1,750	10,997	05/15/2025
69327R-AG-6	PDC ENERGY INC		02/27/2020	MORGAN STANLEY & CO INC	XXX	227,850	245,000	248,675	247,909	0	(85)	0	(85)	0	247,824	0	(19,974)	(19,974)	6,961	09/15/2024
69327R-AJ-0	PDC ENERGY INC		02/27/2020	MORGAN STANLEY & CO INC	XXX	408,375	450,000	453,375	448,200	4,158	(85)	0	4,072	0	452,273	0	(43,898)	(43,898)	7,691	05/15/2026
70932W-AA-5	PENNYMAC FINL SVCS INC NEW 144A		10/01/2020	CREDIT SUISSE FIRST BOS	XXX	25,500	25,000	25,000	0	0	0	0	0	0	25,000	0	500	500	22	10/15/2025
70959W-AE-3	PENSKE AUTOMOTIVE GRP INC		05/07/2020	GOLDMAN SACHS & CO	XXX	670,554	693,000	713,948	698,018	0	(2,319)	0	(2,319)	0	695,699	0	(25,146)	(25,146)	24,351	10/01/2022
69346V-AA-7	PFG ESCROW CORPORATION 144A		03/10/2020	BANK OF NEW YORK	XXX	186,750	180,000	180,000	180,000	0	0	0	0	0	180,000	0	6,750	6,750	4,537	10/15/2027
72353P-AA-4	PIONEER AIR FIN 2019 144A		12/15/2020	PRINCIPAL RECEIPT	XXX	55,491	55,491	55,490	55,556	0	(65)	0	(65)	0	55,491	0	0	0	995	06/15/2044
69353R-EP-9	PNC BK N A PITTSBURGH PA		05/01/2020	CALLED @ 100.0000000	XXX	5,000,000	5,000,000	4,947,500	4,984,003	0	12,765	0	12,765	0	4,996,768	0	3,232	3,232	48,875	06/01/2020
731076-AA-1	POLARIS INTERMEDIATE 144A		09/17/2020	VARIOUS	XXX	287,715	282,343	239,645	244,024	0	6,263	0	6,263	0	250,288	0	37,427	37,427	15,679	12/01/2022
73179P-AK-2	POLYONE CORP		05/06/2																	



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
761206-AA-7...	RESIMAC TRIOMPHE TRS LT 144A.....		12/07/2020..	PRINCIPAL RECEIPT.....	XXX.....	83,928.....	83,928.....	83,928.....	0.....	0.....	0.....	0.....	0.....	0.....	83,928.....	0.....	0.....	0.....	131.....	02/07/2052..
761735-AP-4...	REYNOLDS GROUP ISSUER LLC.....		02/04/2020..	VARIOUS.....	XXX.....	1,721,135.....	1,721,135.....	1,729,925.....	1,722,991.....	1,505.....	(3,435).....	0.....	(1,929).....	0.....	1,721,062.....	0.....	73.....	73.....	29,964.....	10/15/2020..
761735-AT-6...	REYNOLDS GROUP ISSUER LLC 144A.....		11/22/2020..	VARIOUS.....	XXX.....	745,428.....	736,000.....	737,390.....	38,619.....	0.....	(502).....	0.....	(502).....	0.....	736,148.....	0.....	(148).....	(148).....	37,731.....	07/15/2023..
761735-AV-1...	REYNOLDS GROUP ISSUER LLC 144A.....		10/08/2020..	VARIOUS.....	XXX.....	522,995.....	514,000.....	535,511.....	530,205.....	0.....	(8,731).....	0.....	(8,731).....	0.....	521,474.....	0.....	(7,474).....	(7,474).....	52,542.....	07/15/2024..
749571-AD-7...	RHP HOTEL PPTY/ RHP FINANCE.....		04/17/2020..	VARIOUS.....	XXX.....	241,356.....	250,000.....	195,000.....	250,286.....	0.....	585.....	55,232.....	(54,647).....	0.....	195,639.....	0.....	45,717.....	45,717.....	6,434.....	04/15/2023..
749571-AF-2...	RHP HOTEL PPTY/ RHP FINANCE.....		11/16/2020..	DEUTSCHE BANK SECS.....	XXX.....	334,344.....	340,000.....	255,000.....	342,110.....	0.....	4,885.....	87,030.....	(82,145).....	0.....	259,965.....	0.....	74,378.....	74,378.....	18,767.....	10/15/2027..
767754-CH-5...	RITE AID CORP 144A.....		07/27/2020..	VARIOUS.....	XXX.....	494,025.....	513,000.....	461,280.....	462,598.....	8,390.....	5,421.....	0.....	13,811.....	0.....	476,409.....	0.....	17,616.....	17,616.....	88,708.....	04/01/2023..
77340R-AM-9...	ROCKIES EXPRESS PIPELINE LLC 144A.....		03/12/2020..	BANK OF NEW YORK.....	XXX.....	430,860.....	668,000.....	728,041.....	726,271.....	0.....	(296).....	0.....	(296).....	0.....	725,974.....	0.....	(295,114).....	(295,114).....	19,263.....	04/15/2040..
78355H-KJ-7...	RYDER SYS MTN BE.....		12/07/2020..	CALLED @ 101.5861042.....	XXX.....	604,437.....	595,000.....	594,768.....	594,881.....	0.....	78.....	0.....	78.....	0.....	594,959.....	0.....	41.....	41.....	30,609.....	06/01/2021..
78512*-AA-5...	S&E REPLACEMENT POWER LLC.....		12/31/2020..	Sink PMT @ 100.0000000.....	XXX.....	221,946.....	221,946.....	221,946.....	221,946.....	0.....	0.....	0.....	0.....	0.....	221,946.....	0.....	0.....	0.....	4,984.....	05/31/2029..
78573N-AA-0...	SABRE GLBL INC 144A.....		03/17/2020..	BANK OF NEW YORK.....	XXX.....	191,638.....	235,000.....	241,463.....	240,261.....	0.....	(1,523).....	0.....	(1,523).....	0.....	238,739.....	0.....	(47,101).....	(47,101).....	5,383.....	04/15/2023..
78573N-AB-8...	SABRE GLBL INC 144A.....		03/17/2020..	BANK OF NEW YORK.....	XXX.....	269,265.....	330,000.....	337,769.....	335,723.....	0.....	(618).....	0.....	(618).....	0.....	335,106.....	0.....	(65,840).....	(65,840).....	5,943.....	11/15/2023..
78388J-AT-3...	SBA COMMUNICATIONS CORP.....		02/20/2020..	CALLED @ 101.2190000.....	XXX.....	195,353.....	193,000.....	192,276.....	192,542.....	0.....	23.....	0.....	23.....	0.....	192,565.....	0.....	435.....	435.....	7,972.....	07/15/2022..
78410G-AB-0...	SBA COMMUNICATIONS CORP.....		12/01/2020..	VARIOUS.....	XXX.....	908,048.....	895,000.....	877,595.....	883,844.....	0.....	2,092.....	0.....	2,092.....	0.....	885,935.....	0.....	22,113.....	22,113.....	30,427.....	10/01/2022..
78410G-AC-8...	SBA COMMUNICATIONS CORP NEW 144A.....		01/22/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX.....	65,406.....	65,000.....	65,000.....	0.....	0.....	0.....	0.....	0.....	0.....	65,000.....	0.....	406.....	406.....	0.....	02/15/2027..
80874Y-BE-9...	SCIENTIFIC GAMES INTL INC 144A.....		09/30/2020..	VARIOUS.....	XXX.....	202,313.....	200,000.....	125,000.....	200,000.....	0.....	1,812.....	75,000.....	(73,188).....	0.....	126,812.....	0.....	75,501.....	75,501.....	12,088.....	11/15/2029..
80874Y-BA-7...	SCIENTIFIC GAMES INTL INC. 144A.....		06/17/2020..	VARIOUS.....	XXX.....	315,860.....	368,000.....	235,560.....	368,000.....	0.....	1,411.....	132,440.....	(131,028).....	0.....	236,972.....	0.....	78,888.....	78,888.....	20,139.....	03/15/2026..
811054-AG-0...	SCRIPPS E W CO OHIO 144A.....		04/13/2020..	BANK OF NEW YORK.....	XXX.....	357,935.....	385,000.....	383,075.....	383,519.....	0.....	68.....	0.....	68.....	0.....	383,587.....	0.....	(25,653).....	(25,653).....	8,221.....	05/15/2025..
81377G-AB-5...	SECURITIZED ASSET REC 2006-FR4.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	189,360.....	189,360.....	129,357.....	82,767.....	43,748.....	62,845.....	0.....	106,593.....	0.....	189,360.....	0.....	0.....	0.....	1,454.....	08/25/2036..
78397K-AA-0...	SEG HOLDING LLC / SEG FINANCE 144A.....		10/08/2020..	BANC OF AMERICA SEC LLC.....	XXX.....	102,250.....	100,000.....	100,000.....	0.....	0.....	0.....	0.....	0.....	0.....	100,000.....	0.....	2,250.....	2,250.....	16.....	10/15/2028..
817565-CB-8...	SERVICE CORP INTL.....		06/09/2020..	US BANCORP INVESTMENTS INC.....	XXX.....	462,060.....	453,000.....	468,855.....	464,533.....	0.....	(1,055).....	0.....	(1,055).....	0.....	463,478.....	0.....	(1,418).....	(1,418).....	13,933.....	05/15/2024..
817565-CE-2...	SERVICE CORP INTL.....		06/15/2020..	JEFFERIES & COMPANY.....	XXX.....	225,164.....	210,000.....	210,000.....	210,000.....	0.....	0.....	0.....	0.....	0.....	210,000.....	0.....	15,164.....	15,164.....	5,860.....	06/01/2029..
82088K-AC-2...	SHEA HOMES LP 144A.....		04/01/2020..	CALLED @ 101.4690000.....	XXX.....	476,904.....	470,000.....	464,125.....	466,665.....	0.....	236.....	0.....	236.....	0.....	466,900.....	0.....	3,100.....	3,100.....	20,711.....	04/01/2023..
82652W-AA-8...	SIERRA TIMESHARE FDG 2019-2 144A.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	30,269.....	30,269.....	30,261.....	30,280.....	0.....	(11).....	0.....	(11).....	0.....	30,269.....	0.....	0.....	0.....	374.....	05/20/2036..
82652N-AA-6...	SIERRA TIMESHARE FDG 2019-3 144A.....		12/21/2020..	PRINCIPAL RECEIPT.....	XXX.....	35,895.....	35,895.....	35,894.....	35,909.....	0.....	(14).....	0.....	(14).....	0.....	35,895.....	0.....	0.....	0.....	383.....	08/20/2036..
829259-AR-1...	SINCLAIR TELEVISION GROUP 144A.....		12/04/2020..	VARIOUS.....	XXX.....	672,063.....	662,000.....	682,044.....	680,439.....	333.....	(6,069).....	0.....	(5,736).....	0.....	674,703.....	0.....	(14,303).....	(14,303).....	60,229.....	08/01/2024..
829259-AY-6...	SINCLAIR TELEVISION GROUP 144A.....		01/28/2020..	JP MORGAN SECS INC-FI.....	XXX.....	317,362.....	310,000.....	310,000.....	310,000.....	0.....	0.....	0.....	0.....	0.....	310,000.....	0.....	7,362.....	7,362.....	2,984.....	03/01/2030..
82967N-AL-2...	SIRIUS XM RADIO INC 144A.....		07/09/2020..	CALLED @ 100.7710000.....	XXX.....	478,662.....	475,000.....	459,313.....	469,522.....	161.....	(278).....	0.....	(117).....	0.....	469,405.....	0.....	5,595.....	5,595.....	17,942.....	05/15/2023..
82967N-AU-2...	SIRIUS XM RADIO INC 144A.....		07/09/2020..	CALLED @ 102.6880000.....	XXX.....	794,805.....	774,000.....	805,081.....	799,731.....	3,819.....	(8,745).....	0.....	(4,926).....	0.....	794,805.....	0.....	(20,805).....	(20,805).....	51,314.....	04/15/2025..
82967N-BA-5...	SIRIUS XM RADIO INC 144A.....		09/28/2020..	BARCLAYS CAP INC/BARCLAYS.....	XXX.....	47,012.....	45,000.....	42,300.....	42,575.....	0.....	193.....	0.....	193.....	0.....	42,768.....	0.....	4,244.....	4,244.....	2,619.....	08/01/2027..
82967N-BC-1...	SIRIUS XM RADIO INC 144A.....		09/28/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX.....	524,587.....	493,000.....	512,052.....	511,313.....	0.....	(1,825).....	0.....	(1,825).....	0.....	509,488.....	0.....	15,098.....	15,098.....	35,626.....	07/01/2029..
82967N-BE-7...	SIRIUS XM RADIO INC 144A.....		09/28/2020..	BARCLAYS CAP INC/BARCLAYS.....	XXX.....	340,890.....	330,000.....	330,000.....	330,000.....	0.....	0.....	0.....	0.....	0.....	330,000.....	0.....	10,890.....	10,890.....	18,993.....	07/15/2024..
78442F-EL-8...	SLM CORP.....		04/30/2020..	VARIOUS.....	XXX.....	1,149,420.....	1,165,000.....	1,238,263.....	1,202,687.....	0.....	(5,708).....	0.....	(5,708).....	0.....	1,196,978.....	0.....	(47,559).....	(47,559).....	65,156.....	01/25/2022..
78442F-EQ-7...	SLM CORP.....		05/18/2020..	BANC OF AMERICA SEC LLC.....	XXX.....	253,949.....	275,000.....	276,031.....	275,635.....	0.....	(73).....	0.....	(73).....	0.....	275,562.....	0.....	(21,613).....	(21,613).....	12,394.....	01/25/2023..
78454L-AK-6...	SM ENERGY CO.....		09/17/2020..	VARIOUS.....	XXX.....	260,247.....	386,000.....	163,327.....	383,530.....	561.....	17,033.....	220,348.....	(202,754).....	0.....	180,776.....	0.....	79,471.....	79,471.....	17,285.....	11/15/2022..
78449T-AB-7...	SMB PRIVATE ED LN 2019-A 144A.....		12/15/2020..	PRINCIPAL RECEIPT.....	XXX.....	13,157.....	13,157.....	13,153.....	13,162.....	0.....	(5).....	0.....	(5).....	0.....	13,157.....	0.....	0.....	0.....	438.....	07/15/2036..
78449V-AA-4...	SMB PRIVATE ED LN TR 2020 144A.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	747,585.....	747,585.....	743,242.....	0.....	0.....	4,343.....	0.....	4,343.....	0.....	747,585.....	0.....	0.....	0.....	1,217.....	09/15/2054..
83406G-AA-7...	SOFI CONSUMER LN																			



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
853496-AD-9	STANDARD INDS INC 144A		..02/06/2020..	VARIOUS.	XXX	317,936	308,000	306,168	306,251	..0	..15	..0	..15	..0	..306,266	..0	..11,671	..11,671	..8,103	..01/15/2028..
85571B-AG-0	STARWOOD PPTY TR INC.		..04/07/2020..	BANK OF NEW YORK.	XXX	558,375	645,000	668,644	654,854	..0	..(1,502)	..0	..(1,502)	..0	..653,352	..0	..(94,977)	..(94,977)	..10,187	..12/15/2021..
85571B-AP-0	STARWOOD PPTY TR INC.		..05/18/2020..	MARKETAXESS CORP.	XXX	248,029	265,000	265,000	265,000	..0	..0	..0	..0	..0	..265,000	..0	..(16,971)	..(16,971)	..7,712	..02/01/2021..
857691-AG-4	STATION CASINOS LLC 144A		..12/01/2020..	MORGAN STANLEY & CO INC.	XXX	63,520	64,000	64,000	..0	..0	..0	..0	..0	..0	..64,000	..0	..(480)	..(480)	..2,368	..02/15/2028..
85769F-AA-6	STATION PL SECS TR 2019-WL1 144A		..06/26/2020..	PRINCIPAL RECEIPT.	XXX	75,000	75,000	75,000	75,000	..0	..0	..0	..0	..0	..75,000	..0	..0	..0	..552	..08/26/2052..
858119-AZ-3	STEEL DYNAMICS INC.		..07/05/2020..	CALLED @ 100.8750000	XXX	111,971	111,000	114,746	113,411	..0	..(1,440)	..0	..(1,440)	..0	..111,971	..0	..(971)	..(971)	..5,180	..04/15/2023..
858119-BC-3	STEEL DYNAMICS INC.		..01/10/2020..	CALLED @ 100.0000000	XXX	150,000	150,000	154,775	150,000	..0	..0	..0	..0	..0	..150,000	..0	..0	..0	..2,114	..10/01/2021..
858119-BF-6	STEEL DYNAMICS INC.		..06/15/2020..	SUMRIDGE PARTNERS LLC.	XXX	118,391	112,000	107,800	108,251	..0	..204	..0	..204	..0	..108,455	..0	..9,936	..9,936	..2,831	..12/15/2026..
858119-BH-2	STEEL DYNAMICS INC.		..06/15/2020..	MARKETAXESS CORP.	XXX	110,093	108,000	100,440	101,447	..0	..453	..0	..453	..0	..101,900	..0	..8,193	..8,193	..3,366	..09/15/2025..
858586-H#-0	STEPAN CO.		..06/29/2020..	Principal Receipt.	XXX	142,857	142,857	142,857	142,857	..0	..0	..0	..0	..0	..142,857	..0	..0	..0	..2,757	..06/27/2025..
				WELLS FARGO SECURITIES, LLC.	XXX	504,225	498,000	501,113	500,871	..0	..(264)	..0	..(264)	..0	..500,607	..0	..3,618	..3,618	..24,314	..07/15/2024..
863600-AE-5	STRUCTURED ASSET MTG 2006-AR4		..12/28/2020..	PRINCIPAL RECEIPT.	XXX	410,998	410,998	320,578	379,364	..0	..31,634	..0	..31,634	..0	..410,998	..0	..0	..0	..2,865	..06/25/2036..
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4		..12/28/2020..	PRINCIPAL RECEIPT.	XXX	305,207	305,207	248,743	281,580	..0	..23,626	..0	..23,626	..0	..305,207	..0	..0	..0	..1,999	..09/25/2047..
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC.		..05/18/2020..	VARIOUS.	XXX	136,854	427,000	46,970	326,121	..0	..4,811	..282,693	..(277,882)	..0	..48,239	..0	..88,614	..88,614	..14,663	..04/15/2025..
86765L-AJ-6	SUNOCO LP/SUNOCO FIN CORP SR GLBL		..11/24/2020..	VARIOUS.	XXX	661,375	650,000	642,894	644,733	..0	..1,466	..0	..1,466	..0	..646,199	..0	..15,176	..15,176	..43,042	..01/15/2023..
87165B-AE-3	SYNCHRONY FINL		..02/03/2020..	MATURITY	XXX	200,000	200,000	198,065	199,904	..0	..96	..0	..96	..0	..200,000	..0	..0	..0	..2,700	..02/03/2020..
87264A-AJ-4	T MOBILE USA INC.		..07/04/2020..	VARIOUS.	XXX	15,325	15,000	15,900	15,332	..0	..(78)	..0	..(78)	..0	..15,254	..0	..(254)	..(254)	..1,426	..01/15/2024..
87264A-AW-7	T MOBILE USA INC.		..06/19/2020..	VARIOUS.	XXX	456,374	455,000	465,456	457,418	..0	..(1,037)	..0	..(1,037)	..0	..456,381	..0	..(7)	..(7)	..20,915	..03/01/2023..
87264A-AN-5	T MOBILE USA INC.		..07/10/2020..	MARKETAXESS CORP.	XXX	1,346,680	1,310,000	1,349,168	1,342,330	..3,597	..(3,205)	..0	..392	..0	..1,342,722	..0	..3,958	..3,958	..72,609	..03/01/2025..
87264A-AV-7	T MOBILE USA INC.		..04/02/2020..	BANK OF NEW YORK.	XXX	176,750	175,000	175,000	175,000	..0	..0	..0	..0	..0	..175,000	..0	..1,750	..1,750	..5,657	..02/01/2028..
87422V-AF-5	TALEN ENERGY SUPPLY LLC 144A		..05/01/2020..	MARKETAXESS CORP.	XXX	454,250	460,000	460,000	460,000	..0	..0	..0	..0	..0	..460,000	..0	..(5,750)	..(5,750)	..15,749	..05/15/2027..
87422V-AG-3	TALEN ENERGY SUPPLY LLC 144A		..05/18/2020..	MARKETAXESS CORP.	XXX	270,795	275,000	275,000	275,000	..0	..0	..0	..0	..0	..275,000	..0	..(4,205)	..(4,205)	..15,790	..01/15/2028..
				WELLS FARGO SECURITIES, LLC.	XXX	25,219	25,000	21,563	..0	..0	..198	..0	..198	..0	..21,760	..0	..3,459	..3,459	..1,310	..01/15/2028..
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		..12/23/2020..	VARIOUS.	XXX	200,090	195,000	122,850	194,513	..488	..11,184	..72,150	..(60,478)	..0	..134,034	..0	..66,055	..66,055	..11,347	..10/01/2023..
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP/ 144A		..12/22/2020..	VARIOUS.	XXX	140,580	132,000	132,000	..0	..0	..0	..0	..0	..0	..132,000	..0	..8,580	..8,580	..1,877	..02/01/2031..
87612B-BR-2	TARGA RES PARTNERS / TARGA 144A		..12/01/2020..	MORGAN STANLEY & CO INC.	XXX	1,022,819	1,004,000	1,060,451	1,033,455	..0	..(11,710)	..0	..(11,710)	..0	..1,021,745	..0	..1,074	..1,074	..65,289	..03/15/2024..
87612B-AY-8	TARGA RES PARTNERS / TARGA RES.		..09/15/2020..	VARIOUS.	XXX	224,040	220,000	220,416	220,403	..0	..(3)	..0	..(3)	..0	..220,400	..0	..3,640	..3,640	..4,203	..09/15/2029..
87901J-AC-9	TEGNA INC 144A		..02/05/2020..	VARIOUS.	XXX	302,057	288,000	288,000	288,000	..0	..0	..0	..0	..0	..288,000	..0	..14,057	..14,057	..7,844	..11/15/2027..
879369-AF-3	TELEFLEX INC.		..06/15/2020..	CITIGROUP GBL MKT INC/SAL.	XXX	669,700	740,000	755,625	753,448	..0	..(1,228)	..0	..(1,228)	..0	..752,220	..0	..(82,520)	..(82,520)	..16,511	..06/01/2025..
88023J-AA-4	TEMPO ACQUISITION LLC 144A		..03/26/2020..	BANK OF NEW YORK.	XXX	726,450	720,000	720,000	720,000	..0	..0	..0	..0	..0	..720,000	..0	..6,450	..6,450	..27,024	..01/01/2026..
88033G-CY-4	TENET HEALTHCARE CORP 144A		..06/16/2020..	VARIOUS.	XXX	794,278	842,000	842,000	842,000	..0	..0	..0	..0	..0	..842,000	..0	..(47,722)	..(47,722)	..24,982	..11/01/2027..
88033G-DA-5	TENET HEALTHCARE CORP 144A		..04/03/2020..	VARIOUS.	XXX	43,700	40,000	40,500	..0	..0	..(76)	..0	..(76)	..0	..40,424	..0	..3,276	..3,276	..2,058	..04/01/2025..
88033G-DE-7	TENET HEALTHCARE CORP 144A		..12/10/2020..	BANC OF AMERICA SEC LLC.	XXX	249,980	232,000	232,999	232,761	..0	..(186)	..0	..(186)	..0	..232,575	..0	..17,405	..17,405	..18,034	..06/15/2023..
88033G-CN-8	TENET HEALTHCARE CORP CALLABLE		..12/01/2020..	MORGAN STANLEY & CO INC.	XXX	311,230	501,000	474,600	460,508	..18,559	..684	..0	..19,242	..0	..479,750	..0	..(168,520)	..(168,520)	..17,813	..07/15/2026..
880349-AR-6	TENNECO INC.		..03/30/2020..	VARIOUS.	XXX	48,205	48,205	48,205	48,205	..0	..0	..0	..0	..0	..48,205	..0	..0	..0	..981	..04/20/2028..
87249F-AC-8	TICP CLO III - 2 LTD 2018 144A		..10/22/2020..	PRINCIPAL RECEIPT.	XXX	1,165,000	1,165,000	1,276,498	1,167,335	..0	..(2,335)	..0	..(2,335)	..0	..1,165,000	..0	..0	..0	..29,125	..02/01/2020..
88732J-AW-8	TIME WARNER CABLE INC.		..02/03/2020..	MATURITY	XXX	321,850	314,000	312,653	311,359	..1,325	..17	..0	..1,342	..0	..312,700	..0	..9,150	..9,150	..5,502	..11/01/2029..
88947E-AU-4	TOLL BROS FIN CORP.		..02/26/2020..	VARIOUS.	XXX	297,496	297,610	300,496	300,464	..0	..(1,970)	..0	..(1,970)	..0	..298,494	..0	..(998)	..(998)	..4,171	..10/25/2059..
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A		..12/28/2020..	VARIOUS.	XXX	320,402	300,000	299,899	300,083	..0	..(9)	..0	..(9)	..0	..300,074	..0	..20,328	..20,328	..4,679	..11/25/2031..
89231X-AA-9	TOYOTA AUTO LN EXD NT TR 19-1 144A		..08/27/2020..	VARIOUS.	XXX	536,161	536,161	5												



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 F o r e i g n	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.						
910047-AJ-8	UNITED CONTL HLDGS INC.		09/03/2020	GOLDMAN SACHS & CO.	XXX	469,375	500,000	498,725	498,890	.0	255	.0	255	.0	499,145	.0	(29,770)	(29,770)	19,892	10/01/2022
911365-BD-5	UNITED RENTALS NORTH AMER INC.		08/28/2020	VARIOUS	XXX	941,990	916,000	948,094	937,801	.0	(5,828)	.0	(5,828)	.0	931,973	.0	(6,373)	(6,373)	68,730	07/15/2025
911365-BE-3	UNITED RENTALS NORTH AMER INC.		06/22/2020	MARKETAXESS CORP.	XXX	247,044	235,000	246,163	243,436	.0	(765)	.0	(765)	.0	242,671	.0	4,373	4,373	10,700	09/15/2026
911365-BH-6	UNITED RENTALS NORTH AMER INC.		10/15/2020	CALLED @ 102.3130000	XXX	522,819	511,000	469,766	475,211	.0	4,187	.0	4,187	.0	479,398	.0	31,602	31,602	35,453	10/15/2025
911365-BK-9	UNITED RENTALS NORTH AMER INC.		08/10/2020	VARIOUS	XXX	1,209,753	1,089,000	1,150,035	1,145,358	.0	(8,931)	.0	(8,931)	.0	1,136,427	.0	(47,427)	(47,427)	166,960	12/15/2026
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A		05/28/2020	CALLED @ 101.1250000	XXX	372,140	368,000	377,852	372,120	1,599	(2,511)	.0	(912)	.0	371,208	.0	(3,208)	(3,208)	21,597	09/15/2022
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A		07/18/2020	VARIOUS	XXX	1,173,425	1,165,000	1,109,686	1,120,077	.0	6,408	.0	6,408	.0	1,126,485	.0	37,803	37,803	48,858	05/15/2023
91529Y-AH-9	UNUM GROUP		09/15/2020	MATURITY	XXX	65,000	65,000	64,921	64,993	.0	7	.0	7	.0	65,000	.0	.0	.0	3,656	09/15/2020
91679U-AA-0	UPSTART SEC TR 2020-1 144A		12/20/2020	PRINCIPAL RECEIPT	XXX	529,391	529,391	529,391	.0	.0	.0	.0	.0	.0	529,391	.0	.0	.0	6,083	04/22/2030
90345W-AD-6	US AIRWAYS PT TRUST 2012-2		12/03/2020	PRINCIPAL RECEIPT	XXX	57,473	57,473	58,143	57,690	.0	(217)	.0	(217)	.0	57,473	.0	.0	.0	1,994	12/03/2026
90345W-AE-4	US AIRWAYS PT TRUST 2012-2		12/03/2020	PRINCIPAL RECEIPT	XXX	5,557	5,557	6,002	5,665	.0	(108)	.0	(108)	.0	5,557	.0	.0	.0	281	12/03/2022
90331H-NH-2	US BANK ASSN CINCINNATI OH MTN		09/23/2020	CALLED @ 100.0000000	XXX	3,475,000	3,475,000	3,459,328	3,466,718	.0	7,436	.0	7,436	.0	3,474,153	.0	847	847	48,273	10/23/2020
91740P-AF-5	USA COMPRESSION PARTNERS LP		05/08/2020	JP MORGAN SECS INC-FI	XXX	242,663	270,000	270,000	270,000	.0	.0	.0	.0	.0	270,000	.0	(27,338)	(27,338)	12,942	09/01/2027
91740P-AC-2	USA COMPRESSION PARTNERS LP SR NT		05/08/2020	JP MORGAN SECS INC-FI	XXX	252,700	280,000	280,000	280,000	.0	.0	.0	.0	.0	280,000	.0	(27,300)	(27,300)	11,817	04/01/2026
90363G-AB-6	USTA NATIONAL TENNIS CENTER INC.		07/08/2020	Principal Receipt	XXX	28,329	28,329	28,329	28,329	.0	.0	.0	.0	.0	28,329	.0	.0	.0	870	09/08/2039
92330M-AL-3	VENTURE XXI CLO LTD 2015 144A		10/15/2020	PRINCIPAL RECEIPT	XXX	571,046	571,046	571,046	571,046	.0	.0	.0	.0	.0	571,046	.0	.0	.0	9,997	07/15/2027
92553P-AR-3	VIACOM INC NEW		05/20/2020	TENDERED BACK TO COMPANY	XXX	644,213	625,000	609,313	614,935	.0	1,149	.0	1,149	.0	616,084	.0	28,129	28,129	14,275	03/15/2023
92552V-AK-6	VIASAT INC 144A		01/21/2020	WACHOVIA SECURITIES LLC	XXX	886,806	855,000	818,256	824,035	.0	251	.0	251	.0	824,286	.0	62,520	62,520	17,100	09/15/2025
925651-AA-9	VICI PPTYS 1 LLC		02/20/2020	VARIOUS	XXX	690,077	640,000	701,758	689,043	47	(1,738)	.0	(1,691)	.0	687,352	.0	(47,352)	(47,352)	67,855	10/15/2023
92564R-AA-3	VICI PPTYS INC 144A		03/30/2020	BANK OF NEW YORK	XXX	296,174	335,000	335,000	335,000	.0	.0	.0	.0	.0	335,000	.0	(38,827)	(38,827)	4,944	12/01/2026
92564R-AB-1	VICI PPTYS INC 144A		03/30/2020	BANK OF NEW YORK	XXX	419,948	475,000	475,000	475,000	.0	.0	.0	.0	.0	475,000	.0	(55,053)	(55,053)	7,628	12/01/2029
92783F-AA-4	VIRGINIA INTERNATIONAL GATEWAY 144A		12/30/2020	Principal Receipt	XXX	27,302	27,302	27,302	27,302	.0	.0	.0	.0	.0	27,302	.0	.0	.0	606	06/30/2030
92840V-AB-8	VISTRA OPERATIONS CO LLC 144A		01/29/2020	CREDIT SUISSE FIRST BOS	XXX	68,575	65,000	65,000	65,000	.0	.0	.0	.0	.0	65,000	.0	3,575	3,575	1,686	02/15/2027
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		11/23/2020	VARIOUS	XXX	242,478	232,000	232,000	232,000	.0	.0	.0	.0	.0	232,000	.0	10,478	10,478	11,861	07/31/2027
91832Y-AA-6	VMC FINANCE 2018-FL2 LLC 2018-FL2		12/15/2020	PRINCIPAL RECEIPT	XXX	950,282	950,282	950,282	950,282	.0	.0	.0	.0	.0	950,282	.0	.0	.0	11,186	10/15/2035
92866B-AN-2	VOLKSWAGEN GROUP AMER FIN LLC		11/13/2020	MATURITY	XXX	215,000	215,000	214,837	214,928	.0	72	.0	72	.0	215,000	.0	.0	.0	8,333	11/13/2020
92925C-BB-7	WAMU MTG CERT 2005-AR19		12/28/2020	PRINCIPAL RECEIPT	XXX	209,001	209,001	186,272	198,680	.0	10,321	.0	10,321	.0	209,001	.0	.0	.0	1,812	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3		12/28/2020	PRINCIPAL RECEIPT	XXX	275,349	275,349	245,187	246,741	.0	28,608	.0	28,608	.0	275,349	.0	.0	.0	4,638	02/25/2046
93369K-AA-3	WAND MERGER CORP 144A		08/13/2020	VARIOUS	XXX	197,720	190,000	190,000	190,000	.0	.0	.0	.0	.0	190,000	.0	.0	.0	24,358	07/15/2023
94856S-AC-0	WEEKLEY HOMES LLC/ FIN CORP		09/25/2020	CALLED @ 100.0000000	XXX	313,000	313,000	306,528	307,991	140	932	.0	1,072	.0	309,063	.0	3,937	3,937	21,597	02/01/2023
94946T-AC-0	WELLCARE HEALTH PLANS INC.		01/23/2020	RECEIVED IN EXCHANGE	XXX	580,661	559,000	555,885	556,317	.0	27	.0	27	.0	556,344	.0	24,317	24,317	1,398	04/01/2025
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A		10/22/2020	PRINCIPAL RECEIPT	XXX	8,510	8,510	8,510	8,510	.0	.0	.0	.0	.0	8,510	.0	.0	.0	164	10/20/2028
95081Q-AK-0	WESCO DISTR INC		05/08/2020	MARKETAXESS CORP.	XXX	548,412	555,000	556,388	555,000	.0	.0	.0	.0	.0	555,000	.0	(6,588)	(6,588)	12,181	12/15/2021
95081Q-AP-9	WESCO DISTR INC 144A		06/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	XXX	51,750	50,000	49,622	.0	.0	.0	.0	.0	.0	49,622	.0	2,128	2,128	.0	06/15/2028
95810Z-AM-7	WESTERN DIGITAL CORP		04/14/2020	BANK OF NEW YORK	XXX	99,513	95,000	94,875	94,895	.0	4	.0	4	.0	94,899	.0	4,613	4,613	3,021	02/15/2026
96208T-AA-2	WEX INC SR GLBL 144A 23		05/07/2020	CITIGROUP GBL MKT INC/SAL	XXX	285,528	290,000	290,363	290,201	.0	(21)	.0	(21)	.0	290,180	.0	(4,652)	(4,652)	10,714	02/01/2023
965249-AF-2	WHITEHORSE IX LTD 2014 144A		10/19/2020	PRINCIPAL RECEIPT	XXX	238,705	238,705	238,705	238,705	.0	.0	.0	.0	.0	238,705	.0	.0	.0	3,565	07/17/2026
966387-BG-6	WHITING PETE CORP NEW		04/02/2020	BANK OF NEW YORK	XXX	33,938	543,000	36,653	370,044	180,694	(285)	513,793	(333,383)	.0	36,660	.0	(2,723)	(2,723)	17,987	01/15/2026
96950G-AA-0	WILLIAMS SCOTSMAN INTL INC 144A		07/01/2020	CALLED @ 103.9380000	XXX	164,222	158,000	158,000	158,000	.0	.0	.0	.0	.0	158,000	.0	.0	.0	12,996	12/15/2022
96950G-AB-8	WILLIAMS SCOTSMAN INTL INC 144A		08/26/2020	VARIOUS	XXX	749,562	725,000	727,190	726,732	.0	(280)	.0	(280)	.0	726,452	.0	(1,452)	(1,452)	75,699	08/15/2023
92933B-AK-0	WMG ACQUISITION CORP 144A		06/30/2020	VARIOUS	XXX	477,541	470,000	482,925	480,575	795	(4,616)	.0	(3,821)	.0	476,754	.0	787	787	21,336	08/01/2023
98212B-AE-3	WPX ENERGY INC.		02/28/2020	CREDIT SUISSE FIRST BOS	XXX	222,105	221,000	224,105	223,302	.0	(69)	.0	(69)	.0	223,232	.0	(1,127)	(1,127)	5,415	09/15/2024
98310W-AQ-1	WYNDHAM DESTINATIONS INC 144A		03/30/2020	VARIOUS	XXX	340,111	365,000	365,106	365,10											



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
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	11	12	13	14	15	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
										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.						
14739L-AA-0...	CASCADES INC 144A.....	C.	.05/15/2020..	VARIOUS..	XXX.....	409,160	405,000	405,000	405,000	0	0	0	0	0	405,000	0	4,160	4,160	8,257	01/15/2026..
29163V-AC-7...	EMPIRE COMMUNITIES CORPORATION144A.....	C.	.12/11/2020..	SEAPORT GROUP SECURITIES LLC..	XXX.....	52,125	50,000	50,000	0	0	0	0	0	0	50,000	0	2,125	2,125	0	12/15/2025..
292505-AJ-3...	ENCANA CORP.....	C.	.05/15/2020..	BARCLAYS CAP INC/BARCLAYS CAP.....	XXX.....	880,968	940,000	968,952	952,224	0	(2,754)	0	(2,754)	0	949,470	0	(68,502)	(68,502)	18,737	11/15/2021..
29359N-AA-3...	ENSIGN DRILLING INC 144A.....	C.	.05/01/2020..	JEFFERIES & COMPANY.....	XXX.....	176,269	595,000	212,748	561,531	33,469	3,146	382,252	(345,637)	0	215,894	0	(39,625)	(39,625)	30,576	04/15/2024..
36485M-AK-5...	GARDA WORLD SECURITY CORP 144A.....	C.	.03/04/2020..	BANK OF NEW YORK.....	XXX.....	555,694	555,000	555,000	0	0	0	0	0	0	555,000	0	694	694	2,567	02/15/2027..
361680-AF-1...	GFL ENVIRONMENTAL INC 144A.....	C.	.05/12/2020..	MARKETAXESS CORP.....	XXX.....	391,892	377,000	377,000	377,000	0	0	0	0	0	377,000	0	14,892	14,892	7,943	12/15/2026..
44485H-AA-2...	GFL ENVIRONMENTAL INC 144A.....	C.	.05/06/2020..	VARIOUS.....	XXX.....	1,061,900	1,000,000	1,001,788	1,000,708	1,407	(924)	0	483	0	1,001,191	0	32,709	32,709	53,706	06/01/2026..
380355-AD-9...	GOEASY LTD 144A.....	C.	.04/15/2020..	BANK OF NEW YORK.....	XXX.....	234,683	255,000	255,000	255,000	0	0	0	0	0	255,000	0	(20,317)	(20,317)	5,122	12/01/2024..
36257B-AA-7...	GW B-CREDIT SECURITY CORP 144A.....	C.	.12/01/2020..	VARIOUS.....	XXX.....	514,660	492,000	492,000	492,000	0	0	0	0	0	492,000	0	22,660	22,660	31,671	11/01/2027..
552697-AQ-7...	MDC PARTNERS INC 144A.....	C.	.04/29/2020..	MARKETAXESS CORP.....	XXX.....	203,844	275,000	253,258	248,875	6,038	1,284	0	7,322	0	256,197	0	(52,354)	(52,354)	8,938	05/01/2024..
644535-AF-3...	NEW GOLD INC CDA 144A.....	C.	.06/11/2020..	BANC OF AMERICA SEC LLC.....	XXX.....	224,498	222,000	228,974	220,959	3,294	(325)	0	2,969	0	223,929	0	569	569	7,978	11/15/2022..
644535-AH-9...	NEW GOLD INC CDA 144A.....	C.	.06/11/2020..	BANC OF AMERICA SEC LLC.....	XXX.....	29,218	29,000	29,000	29,000	0	0	0	0	0	29,000	0	218	218	0	07/15/2027..
65548P-AE-6...	NORBORD INC 144A.....	C.	.12/01/2020..	MORGAN STANLEY & CO INC.....	XXX.....	91,245	84,000	91,665	88,882	0	(1,408)	0	(1,408)	0	87,475	0	3,770	3,770	5,950	04/15/2023..
65548P-AF-3...	NORBORD INC 144A.....	C.	.05/19/2020..	MARKETAXESS CORP.....	XXX.....	305,500	325,000	325,000	325,000	0	0	0	0	0	325,000	0	(19,500)	(19,500)	16,974	07/15/2027..
66977W-AN-9...	NOVA CHEMICALS CORP.....	C.	.08/01/2020..	VARIOUS.....	XXX.....	4,700	5,000	4,944	4,960	0	3	0	3	0	4,962	0	(262)	(262)	186	08/01/2023..
66977W-AQ-2...	NOVA CHEMICALS CORP 144A.....	C.	.09/18/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX.....	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,881	06/01/2024..
66977W-AR-0...	NOVA CHEMICALS CORP 144A.....	C.	.12/01/2020..	MORGAN STANLEY & CO INC.....	XXX.....	74,195	71,000	71,081	71,067	0	(7)	0	(7)	0	71,060	0	3,135	3,135	3,748	06/01/2027..
683715-AA-4...	OPEN TEXT CORP 144A.....	C.	.02/12/2020..	VARIOUS.....	XXX.....	629,486	620,000	631,970	626,858	0	(811)	0	(811)	0	626,047	0	3,439	3,439	20,150	01/15/2023..
69867D-AC-2...	PANTHER BF AGGREGATOR 2 LP / P 144.....	C.	.05/13/2020..	JP MORGAN SECS INC-FI.....	XXX.....	177,120	192,000	193,375	193,279	0	(48)	0	(48)	0	193,231	0	(16,111)	(16,111)	8,160	05/15/2027..
70137T-AL-9...	PARKLAND FUEL CORP 144A.....	C.	.12/01/2020..	MORGAN STANLEY & CO INC.....	XXX.....	427,194	405,000	405,000	405,000	0	0	0	0	0	405,000	0	22,194	22,194	28,485	04/01/2026..
70137T-AP-0...	PARKLAND FUEL CORP 144A.....	C.	.12/01/2020..	MARKETAXESS CORP.....	XXX.....	397,443	370,000	370,000	370,000	0	0	0	0	0	370,000	0	27,443	27,443	30,372	07/15/2027..
878742-AS-4...	TECK RESOURCES LTD GTD SR NT 6%40.....	C.	.12/01/2020..	MORGAN STANLEY & CO INC.....	XXX.....	116,764	97,000	108,398	107,837	0	(280)	0	(280)	0	107,557	0	9,207	9,207	7,566	08/15/2040..
87952V-AP-1...	TELESAT CDA / TELESAT LLC 144A.....	C.	.12/01/2020..	RBC DAIN RAUSCHER.....	XXX.....	246,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	6,000	6,000	11,603	06/01/2027..
91911K-AJ-1...	VALEANT PHARMACEUTICALS INTL 144A.....	C.	.06/10/2020..	VARIOUS.....	XXX.....	1,239,825	1,220,000	1,261,693	1,243,036	0	(8,358)	0	(8,358)	0	1,234,678	0	(14,678)	(14,678)	78,199	03/15/2022..
91911K-AK-8...	VALEANT PHARMACEUTICALS INTL 144A.....	C.	.06/09/2020..	VARIOUS.....	XXX.....	819,625	790,000	826,703	815,048	0	(4,746)	0	(4,746)	0	810,301	0	9,324	9,324	40,861	03/15/2024..
91911K-AN-2...	VALEANT PHARMACEUTICALS INTL 144A.....	C.	.12/01/2020..	VARIOUS.....	XXX.....	316,978	307,000	310,838	309,392	0	(736)	0	(736)	0	308,656	0	8,321	8,321	18,386	11/01/2025..
91831A-AB-7...	VRX ESCROW CORP.....	C.	.11/30/2020..	VARIOUS.....	XXX.....	1,020,766	1,008,000	1,016,543	1,011,305	0	(733)	0	(733)	0	1,010,571	0	(2,571)	(2,571)	29,247	05/15/2023..
00458L-AF-6...	AQUASURE FINANCE PTY. LTD.....	C.	.07/13/2020..	Principal Receipt.....	XXX.....	49,382	49,382	49,382	49,382	0	0	0	0	0	49,382	0	0	0	1,623	01/12/2034..
05252A-AN-1...	AUSTRALIA & NEW ZEALA BKG 144A.....	D.	.01/13/2020..	MATURITY.....	XXX.....	1,500,000	1,500,000	1,497,675	1,499,990	0	10	0	10	0	1,500,000	0	0	0	38,250	01/13/2020..
055451-AW-8...	BHP BILLITON FIN USA LTD 144A.....	C.	.10/19/2020..	CALL@ 100.0000000.....	XXX.....	90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	5,625	10/19/2075..
302516-AY-3...	FMG RESOURCES AUGUST 2006 144A.....	C.	.05/05/2020..	UBS WARBURG LLC.....	XXX.....	471,786	470,000	470,000	470,000	0	0	0	0	0	470,000	0	1,786	1,786	16,698	03/15/2023..
76118V-AA-8...	RESIMAC BASTILLE TRUST SERIES 2018.....	C.	.12/07/2020..	PRINCIPAL RECEIPT.....	XXX.....	250,536	250,536	250,536	250,536	0	0	0	0	0	250,536	0	0	0	2,126	12/05/2059..
980888-AD-3...	WOOLWORTHS LTD 144A.....	C.	.09/22/2020..	MATURITY.....	XXX.....	2,000,000	2,000,000	2,059,320	2,005,585	0	(5,585)	0	(5,585)	0	2,000,000	0	0	0	80,000	09/22/2020..
A9890A-AA-8...	BAHIA SUL HLDGS GMBH.....	C.	.09/15/2020..	TENDERED BACK TO COMPANY.....	XXX.....	1,173,888	1,019,000	1,076,268	1,066,112	0	(4,390)	0	(4,390)	0	1,061,722	0	112,166	112,166	68,521	07/14/2026..
458652-AB-0...	INTERCORP PERU LTD 144A.....	C.	.05/26/2020..	BANC OF AMERICA SEC LLC.....	XXX.....	1,924,050	2,020,000	2,001,840	2,002,453	0	608	0	608	0	2,003,062	0	(79,012)	(79,012)	65,012	08/15/2029..
62886H-AR-2...	NCL CORP LTD 144A.....	C.	.11/20/2020..	CANTOR FITZGERALD/MBS..	XXX.....	58,625	50,000	49,500	0	0	54	0	54	0	49,554	0	9,071	9,071	3,233	05/15/2024..
62886H-AY-7...	NCL CORP LTD 144A.....	C.	.11/24/2020..	INCORP.....	XXX.....	113,750	100,000	100,000	0	0	0	0	0	0	100,000	0	13,750	13,750	3,588	02/01/2026..
68341P-AA-7...	QTEL INTL FIN LTD 144A.....	C.	.05/12/2020..	CREDIT SUISSE FIRST BOSTON LLC.....	XXX.....	477,450	450,000	445,338	446,787	0	160	0	160	0	446,946	0	30,504	30,504	6,656	06/22/2026..
784309-AA-4...	S-JETS 2017-1 LTD 20420815 144A.....	C.	.12/15/2020..	Sink PMT @ 100.0000000.....	XXX.....	41,933	41,933	41,933	41,933	0	0	0	0	0	41,933	0	0	0	746	08/15/2042..
687602-AA-9...	TENGIZCHEVROIIL FIN CO INTL LTD.....	C.	.05/26/2020..	GOLDMAN SACHS.....	XXX.....	2,429,033	2,426,000	2,359,870	2,373,137	0	2,765	0	2,765	0	2,375,902	0	53,130	53,130	76,284	08/15/2026..
92676X-AC-1...	VIKING CRUISES LTD 144A.....	C.	.10/27/202																	



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4 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.						
290015-AC-0...	ELMWOOD CLO LTD 2019 144A.....	C.	10/22/2020..	PRINCIPAL RECEIPT	XXX.....	1,000,000	1,000,000	1,000,800	1,000,748	.....0	.....(748)	.....0	.....(748)	.....0	1,000,000	.....0	.....0	.....0	32,400	04/22/2030..
31572U-AG-1...	FIBRIA OVERSEAS FIN LTD.....	C.	09/15/2020..	TENDERED BACK TO COMPANY	XXX.....	2,305,758	2,163,000	2,103,059	2,115,197	.....0	.....6,052	.....0	.....6,052	.....0	2,121,249	.....0	184,509	184,509	101,180	01/14/2025..
G3659W-AA-8...	FORMOSA GROUP CAYMAN LTD NOTES FIX.	D.	03/06/2020..	MERRIMAC CASH SERIES.....	XXX.....	1,068,120	1,000,000	957,300	974,051	.....0	.....798	.....0	.....798	.....0	974,849	.....0	93,271	93,271	12,938	04/22/2025..
38136F-AL-7...	GOLDENTREE LN MGMT US CLO 144A...	C.	02/19/2020..	PRINCIPAL RECEIPT	XXX.....	1,000,000	1,000,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	.....0	1,000,000	.....0	.....0	.....0	13,884	04/20/2029..
38136F-AQ-6...	GOLDENTREE LN MGMT US CLO 144A...	C.	02/19/2020..	PRINCIPAL RECEIPT	XXX.....	1,000,000	1,000,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	.....0	1,000,000	.....0	.....0	.....0	17,749	04/20/2029..
36255C-AA-7...	GPMT LTD 2018-FL1 144A.....	C.	12/21/2020..	PRINCIPAL RECEIPT	XXX.....	266,669	266,669	266,085	265,450	.....0	.....1,219	.....0	.....1,219	.....0	266,669	.....0	.....0	.....0	1,812	11/15/2035..
46651N-AA-2...	JOL AIR LTD 2019-1 144A.....	C.	12/15/2020..	PRINCIPAL RECEIPT	XXX.....	59,489	59,489	59,489	59,567	.....0	.....(79)	.....0	.....(79)	.....0	59,489	.....0	.....0	.....0	1,152	04/15/2044..
62405C-AN-4...	MOUNTAIN HAWK CLO I II 144A.....	C.	10/19/2020..	PRINCIPAL RECEIPT	XXX.....	1,267,631	1,267,631	1,266,983	1,266,704	.....0	.....927	.....0	.....927	.....0	1,267,631	.....0	.....0	.....0	20,862	04/18/2025..
67515E-AR-7...	OCEAN TRAILS CLO V 2014-5A ARR FLO.	C.	10/13/2020..	PRINCIPAL RECEIPT	XXX.....	8,542	8,542	8,542	8,542	.....0	.....0	.....0	.....0	.....0	8,542	.....0	.....0	.....0	190	10/13/2031..
67590L-AU-2...	OCTAGON INV PTNRS XIX 2014-19R 144.	C.	11/03/2020..	Principal Receipt	XXX.....	1,000,000	1,000,000	1,001,500	1,001,344	.....0	.....(686)	.....0	.....(686)	.....0	1,000,658	.....0	(658)	(658)	36,110	04/15/2026..
67109W-AJ-7...	OZLM XII LTD 2015-12R.....	C.	10/30/2020..	PRINCIPAL RECEIPT	XXX.....	226,537	226,537	226,537	226,537	.....0	.....0	.....0	.....0	.....0	226,537	.....0	.....0	.....0	4,690	04/30/2027..
67110A-AQ-6...	OZLM XIII LTD 2015-13R 144A.....	C.	10/30/2020..	PRINCIPAL RECEIPT	XXX.....	106,588	106,588	106,588	106,588	.....0	.....0	.....0	.....0	.....0	106,588	.....0	.....0	.....0	2,321	07/30/2027..
69689H-AA-3...	PALMER SQUARE LN FNDG 2019-4 144A...	C.	10/26/2020..	PRINCIPAL RECEIPT	XXX.....	293,243	293,243	293,243	293,243	.....0	.....0	.....0	.....0	.....0	293,243	.....0	.....0	.....0	4,589	10/25/2027..
70014L-AA-8...	PARK AEROSPACE HDGS LTD 144A.....	C.	06/15/2020..	CITIGROUP GBL MKT INC/SAL	XXX.....	147,126	160,000	163,400	162,298	.....0	.....(379)	.....0	.....(379)	.....0	161,919	.....0	(14,793)	(14,793)	7,047	08/15/2022..
69346T-AA-2...	PPF LTD 2019-5 CLO 144A.....	C.	12/16/2020..	PRINCIPAL RECEIPT	XXX.....	490,320	490,320	490,320	490,320	.....0	.....0	.....0	.....0	.....0	490,320	.....0	.....0	.....0	6,908	04/16/2036..
785712-AG-5...	SABLE INTL FIN LTD 144A.....	C.	01/29/2020..	JP MORGAN SECS INC-FI.....	XXX.....	338,400	320,000	317,424	317,605	.....0	.....19	.....0	.....19	.....0	317,624	.....0	20,776	20,776	10,376	09/07/2027..
81180W-AL-5...	SEAGATE HDD CAYMAN.....	C.	06/18/2020..	RECEIVED IN EXCHANGE.....	XXX.....	44,376	41,000	40,858	40,893	.....0	.....9	.....0	.....9	.....0	40,902	.....0	3,474	3,474	1,877	01/01/2025..
81180W-AR-2...	SEAGATE HDD CAYMAN.....	C.	04/23/2020..	BANK OF NEW YORK.....	XXX.....	262,938	258,000	252,276	253,256	.....0	.....157	.....0	.....157	.....0	253,413	.....0	9,525	9,525	4,932	06/01/2027..
822538-AE-4...	SHELF DRILLING HDGS LTD 144A.....	C.	01/06/2020..	CREDIT SUISSE FIRST BOS.....	XXX.....	115,400	120,000	102,000	102,609	.....0	.....12	.....0	.....12	.....0	102,621	.....0	12,779	12,779	3,887	02/15/2025..
G857AA-AB-8...	SUN HUNG KAI PROPERTIES(CAPTL MKT)	D.	01/23/2020..	CEDEL BANK.....	XXX.....	1,552,080	1,500,000	1,428,960	1,473,231	.....0	.....506	.....0	.....506	.....0	1,473,736	.....0	78,344	78,344	28,849	01/16/2023..
87244A-BL-3...	THL CDT WD RIVER CLO 2012-1R2 144A...	C.	10/15/2020..	PRINCIPAL RECEIPT	XXX.....	778,973	778,973	778,973	778,973	.....0	.....0	.....0	.....0	.....0	778,973	.....0	.....0	.....0	11,471	01/15/2026..
89383J-AA-6...	TRANSOCEAN POSEIDON LTD 144A.....	C.	05/19/2020..	CAP.....	XXX.....	283,798	340,000	337,450	337,681	.....0	.....99	.....0	.....99	.....0	337,780	.....0	(53,982)	(53,982)	18,830	02/01/2027..
89385A-AA-3...	TRANSOCEAN SENTRY LTD 144A.....	C.	11/15/2020..	Sink PMT @ 100.0000000.....	XXX.....	6,058	6,058	4,059	6,035	.....0	.....2,008	1,984	.....99	.....0	6,058	.....0	.....0	.....0	326	05/15/2023..
90320W-AA-3...	UPCB FINANCE IV LTD 144A.....	C.	02/13/2020..	CALLED @ 102.6880000.....	XXX.....	1,180,912	1,150,000	1,136,438	1,141,014	.....0	.....148	.....0	.....148	.....0	1,141,162	.....0	8,838	8,838	66,626	01/15/2025..
92329J-AY-5...	VENTURE XII CLO 2013-12RR 144A.....	C.	11/30/2020..	PRINCIPAL RECEIPT	XXX.....	681,347	681,347	676,578	676,674	.....0	.....4,674	.....0	.....4,674	.....0	681,347	.....0	.....0	.....0	7,987	03/02/2026..
92329Y-AL-0...	VENTURE XVII CLO LTD 2014-17R 144A...	C.	10/20/2020..	PRINCIPAL RECEIPT	XXX.....	116,664	116,664	116,664	116,664	.....0	.....0	.....0	.....0	.....0	116,664	.....0	.....0	.....0	2,382	04/15/2027..
94354K-AA-8...	WAVE 2019-1 LLC 144A.....	C.	12/15/2020..	PRINCIPAL RECEIPT	XXX.....	46,341	46,341	46,339	46,339	.....0	.....2	.....0	.....2	.....0	46,341	.....0	.....0	.....0	797	09/15/2044..
29081P-AE-5...	EMBOTELLADORA ANDINA S A 144A.....	C.	06/26/2020..	JEFFERIES & COMPANY.....	XXX.....	1,298,726	1,194,000	1,221,145	1,211,945	.....0	.....(2,159)	.....0	.....(2,159)	.....0	1,209,786	.....0	88,940	88,940	44,609	10/01/2023..
51817T-AB-8...	LATAM AIRLINES GROUP SA.....	C.	11/15/2020..	PRINCIPAL RECEIPT	XXX.....	13,962	13,962	13,858	13,893	.....0	.....69	.....0	.....69	.....0	13,962	.....0	.....0	.....0	147	11/15/2027..
P82290-AG-5...	SACI FALABELLA.....	C.	05/11/2020..	PERSHING LLC.....	XXX.....	1,219,800	1,200,000	1,202,900	1,201,684	.....0	.....(114)	.....0	.....(114)	.....0	1,201,570	.....0	18,230	18,230	41,708	01/27/2025..
05968L-AG-7...	BANCOLUMBIA S A.....	C.	01/24/2020..	TENDERED BACK TO COMPANY	XXX.....	2,107,000	2,000,000	2,053,350	2,011,664	.....0	.....(501)	.....0	.....(501)	.....0	2,011,164	.....0	95,836	95,836	16,858	06/03/2021..
680617-AB-3...	OLEODUCTO CENTRAL SA 144A.....	C.	07/01/2020..	BANK/EUROCLEAR.....	XXX.....	1,515,000	1,500,000	1,490,505	1,497,956	.....0	.....743	.....0	.....743	.....0	1,498,699	.....0	16,301	16,301	38,833	05/07/2021..
02156L-AA-9...	ALTICE FRANCE S A 144A.....	C.	05/18/2020..	MARKETAXESS CORP.....	XXX.....	233,820	216,000	232,740	231,538	.....0	.....(1,126)	.....0	.....(1,126)	.....0	230,412	.....0	3,408	3,408	14,089	02/01/2027..
02156L-AC-5...	ALTICE FRANCE S A SR SEC GBLB 144A...	C.	05/05/2020..	MARKETAXESS CORP.....	XXX.....	497,529	495,000	495,000	495,000	.....0	.....0	.....0	.....0	.....0	495,000	.....0	2,529	2,529	16,638	01/15/2028..
05565A-CA-9...	BNP PARIBAS 144A.....	C.	12/01/2020..	MORGAN STANLEY & CO INC.....	XXX.....	420,500	400,000	420,950	411,811	.....0	.....(4,765)	.....0	.....(4,765)	.....0	407,046	.....0	13,454	13,454	32,925	09/14/2022..
09659W-2J-2...	BNP PARIBAS 144A.....	C.	02/27/2020..	JP MORGAN CHASE.....	XXX.....	288,870	280,000	280,000	280,000	.....0	.....0	.....0	.....0	.....0	280,000	.....0	8,870	8,870	2,258	11/19/2025..
67054K-AA-7...	NUMERICABLE GROUP SA 144A.....	C.	05/29/2020..	VARIOUS.....	XXX.....	1,175,634	1,120,000	1,140,271	1,138,995	.....0	.....(2,309)	.....0	.....(2,309)	.....0	1,136,686	.....0	38,948	38,948	68,297	05/01/2026..
83368R-AU-6...	SOCIETE GENERALE MTN 144A.....	C.	02/06/2020..	BNP PARIBAS SEC CORP.....	XXX.....	272,574	270,000	269,298	269,328	.....0	.....13	.....0	.....13	.....0	269,341	.....0	3,413	3,413	2,244	10/16/2024..
44963B-AD-0...	SCHAEFFLER VERWALTUNG ZWEI 144A.....	C.	05/06/2020..	VARIOUS.....	XXX.....	413,975	435,000	435,000	435,000	.....0	.....0	.....0	.....0	.....0	435,000	.....0	(21,025)	(21,025)	11,272	05/15/2029..
258258-AA-0...	DORIC NIMROD AIR FIN ALPH LTD 144A...	C.	11/30/2020..	Sink PMT @ 100.0000000.....	XXX.....	130,287	130,287	136,273	133,835	.....0	.....(3,548)	.....0	.....(3,548)	.....0	130,287	.....0	.....0	.....0	5,029	11/30/2024..
Y9863Z-AB-8...	LEADING AFFLUENCE LTD(YUEXIU PROP)	D.	07/16/2020..	MORGAN STANLEY & CO INC.....	XXX.....	1,449,714	1,400,000	1,366,400	1,377,553	.....0	.....3,724	.....0	.....3,724	.....0	1,381,277	.....0	68,437	68,437	62,300	01/24/2023..
69367P-AA-4...	PT PERUSAHAAN GAS NEGARA 144A.....	C.	05/26/2020..	CAPITA.....	XXX.....	1,537,515	1,500,000	1,499,170	1,499,653	.....0	.....26	.....0	.....26	.....0	1,499,679	.....0	37,836	37,836	41,000	05/16/2024..
00772B-AQ-4...	AERCAP IRELAND CAPITAL LIMITED.....	C.	06/01/2020..	PERSHING LLC.....	XXX.....	752,531	755,000	801,785	766,366	.....0	.....(5,668)	.....0	.....(5,668)	.....0	760,698	.....0	(8,166)	(8,166)	20,660	10/30/2020..
00774W-AG-0...	AERCAP IRELAND CAPITAL LIMITED.....	C.	05/18/2020..	CITIGROUP GBL MKT INC/SAL	XXX.....	311,250	375,000	372,660	373,036	.....0	.....115	.....0	.....115	.....0	373,151	.....0	(61,901)	(61,901)	10,615	10/01/2025..
03969A-AL-4...	ARDAGH PACKAGING 144A.....	C.	06/11/2020..	VARIOUS.....	XXX.....	516,750	500,000	489,250	490,136	.....0	.....684	.....0	.....684	.....0	490,820	.....0	25,930	25,930	22,467	02/15/2025..
12674T-AB-2...	CSW SENIOR FINANCING DESIGNATE.....	C.	05/07/2020..	GOLDMAN SACHS & CO.....	XXX.....	405,540	400,000	400,000	400,000	.....0	.....0	.....0	.....0	.....0	400,000	.....0	5,540	5,540	17,167	10/15/2026..
29273D-AB-6...	ENDO DESIGNATED ACT CO / ENDO 144A...	C.	08/31/2020..	WRITE DOWN.....	XXX.....	0	775	624	0	.....0	.....2	.....0	.....2	.....0	626	.....0	(626)	(626)	0	07/31/2027..
29273D-AC-4...	ENDO DESIGNATED ACT CO / ENDO 144A...	C.	08/31/2020..	WRITE DOWN.....	XXX.....	0	735	474	0	.....0	.....118	.....0	.....(115)	.....0	477	.....0	(477)	(477)	0	06/30/2028..
29273C-AC-2...	ENDO LTD / ENDO FIN LLC 144A.....	C.	06/16/2020..	RECEIVED IN EXCHANGE.....	XXX.....	350,175	435,000	266,807	274,482	.....0	.....14,819	.....0	.....14,819	.....0	289,301	.....0	60,874	60,874	22,779	07/15/2023..
36164Q-MS-4...	GE CAPITAL INTERNATIONAL FDG.....	D.	01/03/2020..	CITIGROUP GBL MKT INC/SAL	XXX.....	1,141,528	1,140,000	1,114,397	1,130,380	.....0	.....60	.....0	.....60	.....0	1,130,440	.....0	11,088	11,088	3,856	11



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	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
02154C-AD-5...	ALTICE FINANCING S.A. 144A.....	D.	.01/16/2020..	PERSHING LLC.....	XXX	984,011	965,000	999,075	980,922	2,205	(1,133)	.0	1,072	.0	981,995	.0	2,016	2,016	18,824	02/15/2023..
02154C-AE-3...	ALTICE FINANCING S.A. 144A.....	C.	.06/25/2020..	VARIOUS.....	XXX	522,805	500,000	512,210	504,607	.0	(2,076)	.0	(2,076)	.0	502,531	.0	20,274	20,274	32,083	05/15/2026..
00191A-AD-8...	ARD FIN S A 144A.....	C.	.04/06/2020..	BANK OF NEW YORK.....	XXX	279,730	326,000	326,000	326,000	.0	.0	.0	.0	.0	326,000	.0	(46,270)	(46,270)	8,087	06/30/2027..
13323A-AB-6...	CAMELOT FIN S A 144A.....	C.	.02/06/2020..	VARIOUS.....	XXX	456,485	450,000	450,000	450,000	.0	.0	.0	.0	.0	450,000	.0	6,485	6,485	5,398	11/01/2026..
20752T-AA-2...	CONNECT FINCO SARL / CONNECT U 144.....	C.	.04/29/2020..	VARIOUS.....	XXX	1,256,800	1,330,000	1,330,000	1,330,000	.0	.0	.0	.0	.0	1,330,000	.0	(73,200)	(73,200)	45,689	10/01/2026..
20914U-AE-8...	CONSOLIDATED ENERGY FIN S A 144A.....	C.	.02/05/2020..	MORGAN STANLEY & CO INC.....	XXX	443,763	449,000	427,673	420,938	8,693	208	.0	8,901	.0	429,838	.0	13,924	13,924	6,486	05/15/2026..
45824T-AP-0...	INTELSAT JACKSON HLDGS LTD.....	C.	.02/04/2020..	JP MORGAN SECS INC-FI.....	XXX	148,725	180,000	164,925	154,627	11,340	295	.0	11,634	.0	166,261	.0	(17,536)	(17,536)	5,041	08/01/2023..
45824T-AR-6...	INTELSAT JACKSON HLDGS LTD 144A.....	C.	.05/06/2020..	CREDIT SUISSE FIRST BOS.....	XXX	337,425	330,000	348,114	338,663	1,553	(2,101)	.0	(547)	.0	338,115	.0	(690)	(690)	19,287	02/15/2024..
45824T-AS-4...	INTELSAT JACKSON HLDGS LTD 144A.....	C.	.05/07/2020..	CREDIT SUISSE FIRST BOS.....	XXX	236,910	212,000	243,652	231,642	.0	(2,337)	.0	(2,337)	.0	229,306	.0	7,604	7,604	12,364	09/30/2022..
45824T-BA-2...	INTELSAT JACKSON HLDGS LTD 144A.....	C.	.12/02/2020..	VARIOUS.....	XXX	682,025	817,000	801,504	744,148	79,628	2,034	22,959	58,703	.0	802,851	.0	(120,826)	(120,826)	20,153	10/15/2024..
65410C-AA-8...	NIELSEN COMPANY 144A.....	C.	.10/09/2020..	CALLED @ 100.0000000.....	XXX	145,000	145,000	144,275	.0	.0	199	.0	199	.0	144,474	.0	526	526	6,834	10/01/2021..
87927V-AF-5...	TELECOM ITALIA CAP.....	C.	.04/28/2020..	SUMRIDGE PARTNERS LLC.....	XXX	192,926	179,000	191,749	190,462	.0	(179)	.0	(179)	.0	190,283	.0	2,643	2,643	5,230	11/15/2033..
87927V-AM-0...	TELECOM ITALIA CAP.....	C.	.05/04/2020..	MARKETAXESS CORP.....	XXX	299,476	289,000	303,791	302,508	.0	(206)	.0	(206)	.0	302,302	.0	(2,826)	(2,826)	10,404	09/30/2034..
896680-AE-8...	TRINSEO MATLS OPER SCA 144A.....	C.	.05/18/2020..	GOLDMAN SACHS & CO.....	XXX	385,649	435,000	427,800	429,234	.0	333	.0	333	.0	429,567	.0	(43,918)	(43,918)	12,795	09/01/2025..
05969B-AD-5...	BANCO SANTANDER MEXICO SA 144A.....	C.	.07/30/2020..	VARIOUS.....	XXX	1,083,860	979,000	1,037,740	.0	.0	(1,762)	.0	(1,762)	.0	1,035,978	.0	47,882	47,882	15,494	04/17/2025..
P3691N-BE-9...	EL PUERTO DE LIVERPOOL S.A.B.....	C.	.05/26/2020..	CITIBANK NA (CUST).....	XXX	1,246,740	1,320,000	1,277,100	1,283,305	.0	2,812	.0	2,812	.0	1,286,117	.0	(39,377)	(39,377)	34,181	10/02/2024..
P3691N-BF-6...	EL PUERTO DE LIVERPOOL S.A.B.....	C.	.05/26/2020..	PERSHING LLC.....	XXX	1,248,742	1,364,000	1,231,000	1,246,097	.0	5,894	.0	5,894	.0	1,251,991	.0	(3,249)	(3,249)	34,062	10/06/2026..
31503A-AA-2...	FERMACA ENTERPRISES S DE R L 144A.....	C.	.05/26/2020..	VARIOUS.....	XXX	1,121,394	1,137,078	1,149,769	1,148,536	.0	(142)	.0	(142)	.0	1,148,394	.0	(27,000)	(27,000)	47,751	03/30/2038..
344419-AC-0...	FOMENTO ECONOMICO MEXICANO SAB.....	C.	.07/16/2020..	BANC OF AMERICA SEC LLC.....	XXX	496,037	462,000	474,104	.0	.0	(16)	.0	(16)	.0	474,088	.0	21,948	21,948	5,195	01/16/2050..
P57908-AD-0...	MEXICHEM SAB DE CV MEXICHEM.....	C.	.10/06/2020..	VARIOUS.....	XXX	2,593,144	2,441,000	2,460,776	2,454,115	.0	(677)	.0	(677)	.0	2,453,438	.0	139,707	139,707	74,873	09/19/2022..
P57908-AH-1...	MEXICHEM SAB DE CV MEXICHEM.....	C.	.10/22/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX	227,750	200,000	214,600	.0	.0	(190)	.0	(190)	.0	214,410	.0	13,340	13,340	8,586	01/15/2048..
P9406G-AC-2...	TRUST F/1401 SR REGS NT 26.....	C.	.05/26/2020..	(HS.....	XXX	945,000	1,000,000	1,053,100	1,035,923	.0	(2,187)	.0	(2,187)	.0	1,033,736	.0	(88,736)	(88,736)	43,458	01/30/2026..
013822-AB-7...	ALCOA NEDERLAND HLDG B V 144A.....	C.	.12/01/2020..	MORGAN STANLEY & CO INC.....	XXX	214,750	200,000	214,750	213,165	.0	(3,166)	.0	(3,166)	.0	209,999	.0	4,751	4,751	16,450	09/30/2026..
013822-AC-5...	ALCOA NEDERLAND HLDG B V 144A.....	C.	.02/27/2020..	RBC CAPITAL MARKETS LLC.....	XXX	526,715	505,000	510,550	510,108	.0	(115)	.0	(115)	.0	509,993	.0	16,722	16,722	9,193	05/15/2028..
N15516-AB-8...	BRASKEM NETH FIN B V.....	C.	.02/06/2020..	VARIOUS.....	XXX	510,225	500,000	499,375	499,476	.0	4	.0	4	.0	499,480	.0	10,745	10,745	12,350	01/10/2028..
10554T-AE-5...	BRASKEM NETH FIN B V 144A.....	C.	.02/28/2020..	BANC OF AMERICA SEC LLC.....	XXX	492,500	500,000	494,265	494,221	.0	(15)	.0	(15)	.0	494,206	.0	(1,706)	(1,706)	9,955	01/31/2050..
210383-AF-2...	CONSTELLUM NV 144A.....	C.	.12/01/2020..	VARIOUS.....	XXX	311,333	303,000	315,866	309,900	.0	(3,009)	.0	(3,009)	.0	306,891	.0	4,441	4,441	25,204	03/01/2025..
449786-AY-8...	ING BANK NV 144A.....	C.	.02/26/2020..	TENDERED BACK TO COMPANY.....	XXX	1,307,090	1,150,000	1,265,212	1,217,725	.0	(2,603)	.0	(2,603)	.0	1,215,122	.0	91,968	91,968	27,977	09/25/2023..
62856R-AB-1...	MYRIAD INTL HLDGS 144A (PROSUS NV).....	C.	.02/21/2020..	CALLED @ 101.5954000.....	XXX	1,015,954	1,000,000	1,059,750	1,005,595	.0	(1,401)	.0	(1,401)	.0	1,004,195	.0	(4,195)	(4,195)	51,454	07/18/2020..
62856R-AC-9...	MYRIAD INTL HLDGS B V 144A.....	C.	.06/26/2020..	UBS WARBURG LLC.....	XXX	1,131,500	1,000,000	1,020,400	1,012,399	.0	(999)	.0	(999)	.0	1,011,400	.0	120,100	120,100	51,792	07/21/2025..
629470-AW-8...	NXP B V / NXP FDG LLC 144A.....	C.	.03/13/2020..	BANK OF NEW YORK.....	XXX	516,780	500,000	494,240	495,837	.0	297	.0	297	.0	496,135	.0	20,645	20,645	10,549	09/01/2022..
670916-AA-1...	OCI N V 144A.....	C.	.10/09/2020..	VARIOUS.....	XXX	1,380,959	1,360,000	1,406,448	1,401,941	1,345	(4,757)	.0	(3,412)	.0	1,398,529	.0	(24,195)	(24,195)	61,859	04/15/2023..
67777L-AC-7...	OI EUROPEAN GROUP BV 144A.....	C.	.12/01/2020..	MORGAN STANLEY & CO INC.....	XXX	99,668	97,000	92,906	94,050	.0	796	.0	796	.0	94,846	.0	4,822	4,822	4,721	03/15/2023..
78520L-AA-8...	SABIC CAP II B V.....	C.	.05/12/2020..	CITIBANK NA (CUST).....	XXX	1,292,870	1,245,000	1,239,920	1,241,086	.0	352	.0	352	.0	1,241,438	.0	51,432	51,432	29,603	10/10/2023..
88167A-AK-7...	TEVA PHARMACEUTICAL FIN.....	C.	.02/12/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX	221,000	200,000	208,860	203,042	4,799	(89)	.0	4,710	.0	207,752	.0	13,248	13,248	6,113	03/01/2028..
88167A-AC-5...	TEVA PHARMACEUTICAL FIN NETH.....	D.	.05/07/2020..	MILLER TABAK ROBERTS SEC.....	XXX	494,900	505,000	469,717	480,247	124	5,337	.0	5,461	.0	485,708	.0	9,192	9,192	8,950	07/21/2021..
98955D-AA-8...	ZIGGO B V 144A.....	C.	.01/14/2020..	GOLDMAN SACHS & CO.....	XXX	231,920	223,000	223,000	223,000	.0	.0	.0	.0	.0	223,000	.0	8,920	8,920	2,355	01/15/2030..
98954N-AA-7...	ZIGGO SEC'D FIN B V 144A.....	C.	.02/14/2020..	CALLED @ 103.0000000.....	XXX	39,140	38,000	38,380	38,312	.0	(4)	.0	(4)	.0	38,307	.0	(307)	(307)	2,245	01/15/2027..
P0956J-CG-8...	BANCO DE CREDITO DEL PERU CRED.....	D.	.06/19/2020..	JP MORGAN CHASE.....	XXX	1,056,811	1,000,000	972,500	988,679	.0	1,519	.0	1,519	.0	990,198	.0	66,613	66,		



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
48127F-AA-1	JPMORGAN CHASE & CO.		12/01/2020	MORGAN STANLEY & CO INC.	XXX	97,500	100,000	101,625	100,000	0	0	0	0	0	100,000	0	(2,500)	(2,500)	5,456	12/01/2020
4899999 - Bonds - Hybrid Securities																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
LX1822-79-5	ANCESTRY.COM TERM LOAN		06/08/2020	PER CLIENTS REQUEST	XXX	601,571	646,728	641,242	634,201	7,041	0	0	7,041	0	641,242	0	(39,671)	(39,671)	15,738	08/27/2026
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LT		12/31/2020	PER CLIENTS REQUEST	XXX	2,513	2,513	1,529	1,774	185	0	429	(245)	0	1,529	0	983	983	62	12/07/2023
LX1854-05-3	ARBY'S TERM LOAN (IRB)		06/17/2020	PER CLIENTS REQUEST	XXX	185,883	205,952	204,697	204,697	0	0	0	0	0	204,697	0	(18,814)	(18,814)	4,352	02/05/2025
LX1741-66-4	AYAYA INC. TL-B		09/30/2020	PER CLIENTS REQUEST	XXX	437,613	440,871	438,807	431,833	6,974	0	0	6,974	0	438,807	0	(1,195)	(1,195)	22,183	12/15/2024
LX1593-54-5	BJ'S WHOLESALE CLUB TLB		05/21/2020	VARIOUS	XXX	553,855	569,473	562,642	562,642	0	0	0	0	0	562,642	0	(8,787)	(8,787)	7,572	02/03/2024
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE SERV.		01/27/2020	PER CLIENTS REQUEST	XXX	649,241	646,011	639,551	639,551	0	0	0	0	0	639,551	0	9,690	9,690	11,557	06/14/2024
LX1616-94-0	BWAY HOLDING TERM LOAN		05/22/2020	PER CLIENTS REQUEST	XXX	411,072	468,189	455,871	455,871	0	0	0	0	0	455,871	0	(44,799)	(44,799)	10,343	04/03/2024
LX1596-95-1	CHANGE HEALTHCARE TERM LOAN		03/19/2020	PER CLIENTS REQUEST	XXX	320,411	324,078	313,799	313,799	0	0	0	0	0	313,799	0	6,613	6,613	2,877	03/01/2024
LX1821-54-0	CLEAR CHANNEL OUTDOOR TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	1,570	1,570	1,562	1,562	0	0	0	0	0	1,562	0	8	8	37	08/09/2026
LX1827-34-9	CONNECT FINCO SARL		12/31/2020	PER CLIENTS REQUEST	XXX	2,858	2,858	2,858	0	0	0	0	0	0	2,858	0	0	0	143	12/12/2026
LX1756-83-7	DIEBOLD NIXDORF TERM LOAN		05/26/2020	PER CLIENTS REQUEST	XXX	827,249	868,978	913,327	906,900	6,428	0	0	6,428	0	913,327	0	(86,079)	(86,079)	37,847	08/31/2022
LX1784-32-6	DUN & BRADSTREET CORP TERM LOAN		12/29/2020	PER CLIENTS REQUEST	XXX	2,500	2,500	2,361	0	0	0	0	0	0	2,361	0	139	139	47	02/06/2026
LX1828-43-8	ESH HOSPITALITY THIRD TERM LOAN		06/08/2020	PER CLIENTS REQUEST	XXX	121,769	126,337	121,022	121,022	0	0	0	0	0	121,022	0	747	747	1,566	08/30/2023
LX1833-34-7	GARDA WORLD SECURITY		05/26/2020	PER CLIENTS REQUEST	XXX	1,109,357	1,125,000	1,102,500	1,102,500	0	0	0	0	0	1,102,500	0	6,857	6,857	25,691	10/30/2026
LX1734-77-6	GFL ENVIRONMENTAL		08/31/2020	PER CLIENTS REQUEST	XXX	535,975	548,608	548,584	548,584	0	0	0	0	0	548,584	0	(12,608)	(12,608)	8,997	05/30/2025
LX1413-84-3	GRANITE ACQUISITION TERM B LOAN		06/11/2020	PER CLIENTS REQUEST	XXX	967,542	982,631	984,432	984,426	6	0	0	6	0	984,432	0	(16,890)	(16,890)	24,631	12/17/2021
LX1731-50-9	HUB INTERNATIONAL LTD TERM LOAN		04/29/2020	PER CLIENTS REQUEST	XXX	369,657	388,030	382,511	382,511	0	0	0	0	0	382,511	0	(12,854)	(12,854)	8,585	04/25/2025
LX1890-57-8	IHEARTCOMMUNICATIONS INC TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	1,375	1,375	1,313	0	0	0	0	0	0	1,313	0	62	62	21	05/01/2026
LX1599-59-1	INFOR US INC TL-B		05/22/2020	PER CLIENTS REQUEST	XXX	546,708	546,708	538,001	538,001	0	0	0	0	0	538,001	0	8,707	8,707	9,441	02/01/2022
LX1661-14-4	INTRAWEST RESORTS (ALTERRA) TL		12/31/2020	PER CLIENTS REQUEST	XXX	2,964	2,964	2,971	2,971	0	0	0	0	0	2,971	0	(7)	(7)	68	07/31/2024
LX1724-32-2	JAGUAR HOLDING TERM LOAN		06/22/2020	PER CLIENTS REQUEST	XXX	561,990	571,702	571,682	571,682	0	0	0	0	0	571,682	0	(9,692)	(9,692)	8,429	08/18/2022
LX1797-18-7	LOWER CADENCE HOLDINGS BANK LOAN		05/21/2020	PER CLIENTS REQUEST	XXX	153,109	203,975	201,935	201,299	636	0	0	636	0	201,935	0	(48,826)	(48,826)	2,930	05/22/2026
LX1766-23-2	MCAFFEE LLC TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	103,244	103,244	100,503	0	0	0	0	0	0	100,503	0	2,742	2,742	2,005	09/30/2024
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B		01/23/2020	PER CLIENTS REQUEST	XXX	209,942	213,904	198,381	198,381	0	0	0	0	0	198,381	0	11,561	11,561	642	05/25/2023
LX1806-87-1	NASCAR TERM LOAN		03/12/2020	PER CLIENTS REQUEST	XXX	268,113	269,537	267,798	267,798	0	0	0	0	0	267,798	0	315	315	2,821	10/19/2026
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN		10/30/2020	PER CLIENTS REQUEST	XXX	6,972	6,972	6,937	6,937	0	0	0	0	0	6,937	0	35	35	238	11/06/2024
LX1579-24-7	NOVOLEX TERM LOAN (FLEX)		07/06/2020	VARIOUS	XXX	237,777	245,296	234,234	234,234	0	0	0	0	0	234,234	0	3,543	3,543	9,081	12/29/2023
LX1841-12-6	PLAYTIKA HOLDING TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	10,794	10,794	10,749	0	0	0	0	0	0	10,749	0	45	45	193	12/10/2024
LX1793-67-3	PROJECT ALPHA TERM LOAN		05/28/2020	PER CLIENTS REQUEST	XXX	341,317	362,093	358,472	358,472	0	0	0	0	0	358,472	0	(17,155)	(17,155)	20,236	04/26/2024
LX1626-24-6	QLIK TECHNOLOGIES TLB		05/28/2020	PER CLIENTS REQUEST	XXX	178,621	191,000	187,417	187,417	0	0	0	0	0	187,417	0	(8,796)	(8,796)	0	04/26/2024
LX1745-44-2	REFINITIV US HOLDINGS TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	10,255	10,255	10,332	10,332	0	0	0	0	0	10,332	0	(77)	(77)	334	10/01/2045
LX1767-02-4	REGIONALCARE TERM LOAN (LIFEPOINT)		12/04/2020	PER CLIENTS REQUEST	XXX	256,690	256,690	255,936	255,936	0	0	0	0	0	255,936	0	754	754	1,411	11/16/2025
LX1716-86-4	SOLARWINDS HOLDINGS TL		07/17/2020	PER CLIENTS REQUEST	XXX	603,458	631,671	628,638	628,638	0	0	0	0	0	628,638	0	(25,180)	(25,180)	9,618	02/05/2024
LX1739-77-5	SOLENIS INTERNATIONAL TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	9,495	9,495	9,400	9,376	24	0	0	24	0	9,400	0	95	95	598	12/18/2023
LX1771-16-6	SPRINT COMMUNICATIONS INC TL		04/30/2020	PER CLIENTS REQUEST	XXX	81,027	81,027	79,406	79,406	0	0	0	0	0	79,406	0	1,621	1,621	1,030	02/03/2024
LX1592-57-0	SPRINT COMMUNICATIONS INC TL-B		04/30/2020	PER CLIENTS REQUEST	XXX	465,216	465,216	454,297	454,297	0	0	0	0	0	454,297	0	10,919	10,919	5,074	02/03/2024
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	878,636	896,808	896,072	896,072	0	0	0	0	0	896,072	0	(17,436)	(17,436)	21,553	06/27/2025
LX1858-25-2	TIBCO SOFTWARE TERM LOAN		11/30/2020	PER CLIENTS REQUEST	XXX	2,650	2,650	2,288	0	0	0	0	0	0	2,288	0	362	362	17	06/30/2026
LX1807-56-4	U.S. RENAL CARE INITIAL TERM LOAN		03/05/2020	PER CLIENTS REQUEST	XXX	584,402	588,525	576,755	576,755	0	0	0	0	0	576,755	0	7,647	7,647	7,044	06/26/2026
LX1887-39-2	UNIVISION COMMUNICATIONS TL		12/31/2020	PER CLIENTS REQUEST	XXX	22,183	22,183	20,176	20,176	0	0	0	0	0	20,176	0	2,008	2,008	80	02/01/2022
LX1753-32-1	VERSCEND HOLDING TERM B LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	7,396	7,396	7,461	0	0	0	0	0	0	7,461	0	(65)	(65)	249	08/27/2025
LX1780-49-8	VFH PARENT LLC TERM LOAN		08/31/2020	PER CLIENTS REQUEST	XXX	406,441	419,276	417,180	417,180	0	0	0	0	0	417,180	0	(10,739)	(10,739)	9,661	02/01/2022
LX1687-59-4	WEST CORP TERM LOAN		12/31/2020	PER CLIENTS REQUEST	XXX	5,818	5,818	5,149	0	0	0	0	0	0	5,149	0	669	669	84	10/10/2024
LX1805-11-3	WEX TEAM TERM LOAN		06/23/2020	PER CLIENTS REQUEST	XXX	209,665	222,332	216,240	216,240	0	0	0	0	0	216,240	0	(6,575)	(6,575)	3,656	06/30/2023
LX1734-72-7	WILLIAM MORRIS TERM LOAN(ENDEAVOR)		06/02/2020																	



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21															
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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															
										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.																					
8999999 - Preferred Stocks - Subtotals - Preferred Stocks																				1,281,577	XXX		1,331,642	1,305,451	7,553	0	0	7,553	18,638	1,331,642	12,079	(62,143)	(50,064)	9,136	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																																			
Y20246-10-7	DBS GROUP HOLDINGS LTD.	B.	12/16/2020	VARIOUS	48,300.000	814,182	XXX	900,807	929,626	(5,660)	0	0	(5,660)	(23,159)	900,807	2,571	(89,196)	(86,625)	0	XXX															
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA	B.	12/15/2020	MORGAN STANLEY & CO INC.	305.000	1,764	XXX	1,181	0	0	0	0	0	0	1,181	122	460	582	0	XXX															
X3078L-10-8	GALP ENERGIA SGPS SA	B.	12/15/2020	VARIOUS	9,080.000	93,760	XXX	94,858	0	0	0	0	0	0	94,858	8,483	(9,581)	(1,098)	7,808	XXX															
Y6S61H-10-8	NETLINK NBN TRUST NPV	B.	09/03/2020	VARIOUS	1,291,600.000	909,595	XXX	758,004	907,730	(128,713)	0	0	(128,713)	(21,012)	758,004	2,561	149,030	151,591	23,314	XXX															
G31989-10-9	ESR CAYMAN LIMITED	B.	12/16/2020	VARIOUS	66,000.000	202,771	XXX	142,861	149,080	(5,342)	0	0	(5,342)	(877)	142,861	1,627	58,283	59,910	0	XXX															
674215-20-7	OASIS PETROLEUM INC.	B.	11/20/2020	CASH IN LIEU OF FRACTION	0.370	22	XXX	10	0	0	0	0	0	0	10	0	13	13	0	XXX															
136375-10-2	CANADIAN NATL RY CO	B.	12/15/2020	VARIOUS	2,477.000	264,176	XXX	221,595	224,389	(4,454)	0	0	(4,454)	1,660	221,595	(3,816)	46,396	42,580	3,294	XXX															
633067-10-3	NATIONAL BK CAND MONTREAL QU	B.	03/19/2020	VARIOUS	27,200.000	1,046,260	XXX	1,340,790	1,511,932	(170,368)	0	0	(170,367)	(775)	1,340,790	(95,136)	(199,395)	(294,531)	12,357	XXX															
867224-10-7	SUNCOR ENERGY INC NEW	B.	12/15/2020	VARIOUS	14,812.000	220,283	XXX	310,099	486,143	(8,795)	170,852	0	(179,647)	3,603	310,099	(6,724)	(83,092)	(89,816)	13,244	XXX															
87262K-10-5	TMX GROUP LTD.	B.	12/15/2020	VARIOUS	4,589.000	442,414	XXX	321,401	397,948	(73,896)	0	0	(73,896)	(2,651)	321,401	(2,831)	123,844	121,013	0	XXX															
F0259W-47-5	ALSTOM SHS PROV REGRO	B.	12/15/2020	VARIOUS	5,016.000	259,513	XXX	241,190	0	0	0	0	0	0	241,190	13,115	5,208	18,323	0	XXX															
F10580-23-8	BNP PARIBAS ORD	B.	12/15/2020	VARIOUS	3,637.000	162,410	XXX	157,235	215,676	(10,474)	0	45,218	(55,692)	(2,749)	157,235	10,850	(5,674)	5,175	0	XXX															
F7629A-10-7	ENGIE SA SHS	B.	12/15/2020	VARIOUS	40,068.000	555,790	XXX	594,355	647,647	(52,231)	0	0	(52,231)	(1,060)	594,355	34,909	(73,475)	(38,565)	0	XXX															
F01764-10-3	L AIR LIQUIDE	B.	12/15/2020	VARIOUS	2,447.000	395,391	XXX	294,371	346,634	(59,354)	0	0	(59,354)	7,091	294,371	9,249	61,392	101,020	13,050	XXX															
X5S8VL-10-5	NORDEA BANK ABP	B.	12/15/2020	VARIOUS	27,426.000	222,230	XXX	211,369	221,611	(17,081)	0	0	(17,081)	6,839	211,369	8,911	1,950	10,861	0	XXX															
F72027-10-9	PERNOD RICARD ACT.	B.	12/15/2020	VARIOUS	515.000	98,796	XXX	90,375	0	0	0	0	0	0	90,375	1,139	7,282	8,421	0	XXX															
F4035A-55-7	SAFRAN SA PARIS	B.	12/15/2020	VARIOUS	3,044.000	379,189	XXX	418,070	470,326	(62,326)	0	0	(62,326)	10,070	418,070	13,133	(52,015)	(38,882)	0	XXX															
X75653-10-9	SAMPO INSURANCE COMPANY LTD.	B.	12/15/2020	VARIOUS	5,393.000	221,111	XXX	239,228	235,543	(2,077)	0	0	(2,077)	5,762	239,228	7,476	(25,593)	(18,117)	9,205	XXX															
F5548N-10-1	SANOFI SHS	B.	12/15/2020	VARIOUS	5,683.000	561,923	XXX	479,289	571,690	(98,158)	0	0	(98,158)	5,757	479,289	21,242	61,392	82,634	0	XXX															
F5879X-10-8	VINCI SA ACT.	B.	12/15/2020	VARIOUS	2,258.000	212,738	XXX	211,551	250,921	(44,466)	0	0	(44,466)	5,096	211,551	6,646	(5,459)	1,187	4,024	XXX															
F97982-10-6	VIVENDI	B.	12/15/2020	VARIOUS	49,319.000	1,479,640	XXX	1,239,470	1,429,384	(222,291)	0	0	(222,291)	32,377	1,239,470	51,720	188,449	240,169	0	XXX															
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B.	12/15/2020	VARIOUS	931.000	120,533	XXX	93,528	0	0	0	0	0	0	93,528	4,265	22,740	27,005	0	XXX															
D27348-26-3	FRESENIUS SE & CO KGAA	B.	03/12/2020	VARIOUS	14,421.000	589,586	XXX	763,797	812,277	(61,594)	0	0	(61,594)	13,113	763,797	(13,251)	(160,960)	(174,211)	0	XXX															
D27342-10-7	FRESNIUS MEDIAL CARE AG ORD	B.	12/15/2020	VARIOUS	2,806.000	235,212	XXX	202,367	207,753	(3,966)	0	0	(3,966)	(1,420)	202,367	13,007	19,838	32,845	2,455	XXX															
D35415-10-4	INFINEON TECHNOLOGIES AG	B.	12/15/2020	VARIOUS	6,404.000	199,027	XXX	116,287	0	0	0	0	0	0	116,287	6,040	76,700	82,740	0	XXX															
D5357W-10-3	MERCK KGAA DARMSTADT	B.	12/15/2020	VARIOUS	1,706.000	259,340	XXX	226,087	0	0	0	0	0	0	226,087	20,605	12,648	33,253	6,029	XXX															
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B.	12/15/2020	MORGAN STANLEY & CO INC.	325.000	5,343	XXX	4,124	0	0	0	0	0	0	4,124	120	1,099	1,219	0	XXX															
D66992-10-4	SAP SE SHS	B.	11/23/2020	VARIOUS	27,357.000	3,478,162	XXX	3,282,822	3,694,746	(452,391)	0	0	(452,391)	40,467	3,282,822	135,476	59,865	195,340	34,824	XXX															
D1764R-10-0	VONOVIA SE	B.	12/15/2020	VARIOUS	3,652.000	249,064	XXX	185,425	196,766	(14,824)	0	0	(14,824)	3,483	185,425	6,863	56,776	63,639	0	XXX															
G0403H-10-8	AON PLC	C.	12/15/2020	VARIOUS	1,935.000	388,271	XXX	303,820	403,041	(99,221)	0	0	(99,221)	0	303,820	0	84,451	84,451	2,897	XXX															
G5960L-10-3	MEDTRONIC PLC	C.	12/15/2020	VARIOUS	5,159.000	557,848	XXX	504,237	585,289	(81,052)	0	0	(81,052)	0	504,237	0	53,612	53,612	10,343	XXX															
783513-20-3	RYANAIR HLDGS PLC	C.	12/15/2020	VARIOUS	12,087.000	972,979	XXX	1,012,131	1,058,942	(46,812)	0	0	(46,811)	0	1,012,131	0	(39,152)	(39,152)	(183)	XXX															
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B.	12/15/2020	VARIOUS	39,058.000	199,799	XXX	256,362	284,287	(14,451)	0	0	(14,451)	(13,474)	256,362	20,051	(76,614)	(56,563)	3,952	XXX															
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B.	12/15/2020	MORGAN STANLEY & CO INC.	8,240.000	80,600	XXX	70,406	0	0	0	0	0	0	70,406	6,751	3,443	10,194	8,627	XXX															
J02100-11-3	ASAHI GROUP HOLDINGS LTD.	B.	04/22/2020	VARIOUS	23,800.000	782,304	XXX	1,101,516	1,091,285	(824)	0	0	(824)	11,056	1,101,516	(223)	(318,990)	(319,213)	8,717	XXX															
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD.	B.	12/16/2020	VARIOUS	14,900.000	436,111	XXX	440,731	464,789	(2,459)	0	0	(2,459)	(21,599)	440,731	34,391	(39,011)	(4,620)	10,523	XXX															
J1235L-10-8	DON QUIJOTE CO LTD (PAN PACIFIC)	B.	02/14/2020	VARIOUS	64,224.000	1,144,855	XXX	877,006	1,070,252	(171,370)	0	0	(171,370)	(21,876)	877,006	12,100	255,749	267,849	1,474	XXX															
J15708-15-9	FUJITSU LTD	B.	12/16/2020	MORGAN STANLEY & CO INC.	600.000	77,930	XXX	80,416	0	0	0	0	0	0	80,416	645	(3,132)	(2,487)	0	XXX															
J20454-11-2	HITACHI LIMITED COM.	B.	12/16/2020	VARIOUS	12,500.000	452,676	XXX	430,038	532,091	(99,836)	0	0	(99,836)	(2,217)	430,038	18,569	4,069	22,638	0	XXX															
J30642-16-9	KAO CORP.	B.	12/16/2020	VARIOUS	12,400.000	922,880	XXX	992,387	1,029,767	11,255	0	0	11,255	(48,635)	992,387	83,515	(153,022)	(69,508)	19,501	XXX															
J39584-10-7	MAKITA CORP.	B.	12/16/2020	VARIOUS	6,300.000	302,532	XXX	202,261	220,870	(8,696)	0	0	(8,696)	(9,912)	202,261	17,798	82,472	100,271	3,213	XXX															
J4914X-10-4	NEXON CO LTD TOKYO	B.</																																	



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identifi- cation	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
R4S04H-10-1	MOWI ASA SHS NEW.....	B.	03/06/2020..	VARIOUS.....	55,526.000	1,263,492	.XXX	1,367,974	1,441,974	(11,983)	.0	.0	(11,983)	(62,017)	1,367,974	(18,602)	(85,880)	(104,482)	8,672	.XXX
R21882-10-6	TELENOR ASA.....	B.	12/15/2020..	VARIOUS.....	17,229.000	285,253	.XXX	328,197	308,708	1,757	.0	2,294	(538)	20,027	328,197	(29,281)	(13,663)	(42,944)	25,555	.XXX
E19790-10-9	BANCO SANTANDER S A NEW.....	B.	12/15/2020..	VARIOUS.....	67,874.000	172,378	.XXX	141,105	.0	.0	.0	.0	.0	.0	141,105	12,777	18,497	31,274	327	.XXX
E42807-11-0	RED ELECTRICA CORPORACION SA.....	B.	02/03/2020..	VARIOUS.....	49,556.000	997,341	.XXX	1,027,067	997,089	12,959	.0	.0	12,959	17,019	1,027,067	(35,290)	5,564	(29,726)	12,205	.XXX
W0817X-20-4	ASSA ABLOY A B.....	B.	08/19/2020..	VARIOUS.....	100,216.000	2,304,098	.XXX	2,097,135	2,344,544	(285,243)	.0	.0	(285,243)	37,834	2,097,135	18,180	188,783	206,963	11,535	.XXX
W25918-11-6	EPIROC AKTIEBOLAG.....	B.	07/15/2020..	VARIOUS.....	141,503.000	1,782,135	.XXX	1,485,094	1,728,538	(273,259)	.0	.0	(273,259)	29,815	1,485,094	(24,072)	321,113	297,041	11,018	.XXX
W40063-10-4	HEXAGON AB COMMON STOCK SEK.....	B.	12/15/2020..	VARIOUS.....	2,130.000	162,388	.XXX	140,574	.0	.0	.0	.0	.0	.0	140,574	2,487	19,326	21,813	.0	.XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK.....	B.	12/15/2020..	MORGAN STANLEY & CO INC.....	2,232.000	54,240	.XXX	42,763	.0	.0	.0	.0	.0	.0	42,763	4,408	7,068	11,477	.0	.XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT.....	B.	12/15/2020..	VARIOUS.....	18,298.000	481,453	.XXX	343,130	441,591	(84,848)	.0	.0	(84,848)	(13,614)	343,130	37,622	100,701	138,323	.0	.XXX
H26552-13-5	FLUGHAFEN ZUERICH AG.....	B.	12/15/2020..	MORGAN STANLEY & CO INC.....	33.000	5,783	.XXX	4,408	.0	.0	.0	.0	.0	.0	4,408	255	1,119	1,374	.0	.XXX
H58200-15-0	NOVARTIS AG.....	B.	12/15/2020..	VARIOUS.....	17,551.000	1,538,973	.XXX	1,348,662	1,665,618	(283,306)	.0	.0	(283,306)	(33,650)	1,348,662	124,629	65,683	190,312	51,230	.XXX
G88473-14-8	3I GROUP PLC.....	B.	12/15/2020..	MORGAN STANLEY & CO INC.....	.0	3,341	.XXX	2,792	.0	.0	.0	.0	.0	.0	2,792	121	428	549	.0	.XXX
G10877-12-7	BHP GROUP PLC SHS.....	B.	12/15/2020..	VARIOUS.....	11,569.000	261,870	.XXX	257,094	272,313	(10,509)	.0	.0	(10,509)	(4,710)	257,094	2,044	2,733	4,776	17,265	.XXX
G23296-20-8	COMPASS GROUP PLC.....	B.	11/02/2020..	VARIOUS.....	41,094.000	602,516	.XXX	641,603	1,028,902	(31,203)	.0	302,521	(333,724)	(53,576)	641,603	20,603	(59,690)	(39,087)	14,237	.XXX
G4647J-10-2	HOWDEN JOINERY GROUP PLC.....	B.	07/21/2020..	VARIOUS.....	78,607.000	536,122	.XXX	479,207	700,409	(201,875)	.0	.0	(201,875)	(19,328)	479,207	(3,989)	60,904	56,916	.0	.XXX
G4770L-10-6	INFORMA PLC.....	B.	12/15/2020..	VARIOUS.....	71,300.000	493,730	.XXX	428,972	809,477	(101,887)	.0	265,888	(367,774)	(12,730)	428,972	6,139	58,618	64,757	.0	.XXX
G6457T-10-4	NETWORK INTL HLDGS ORD.....	B.	10/08/2020..	VARIOUS.....	75,536.000	285,494	.XXX	479,998	641,425	(143,572)	.0	.0	(143,572)	(17,856)	479,998	3,511	(198,015)	(194,504)	.0	.XXX
G72899-10-0	PRUDENTIAL PLC.....	B.	12/15/2020..	VARIOUS.....	63,338.000	866,187	.XXX	1,254,564	1,215,813	61,736	.0	.0	61,736	(22,984)	1,254,564	(49,400)	(338,978)	(388,377)	27,288	.XXX
G7493L-10-5	RELX PLC.....	B.	12/15/2020..	VARIOUS.....	22,021.000	494,196	.XXX	465,292	555,879	(82,063)	.0	.0	(82,063)	(8,524)	465,292	4,066	24,838	28,904	29,183	.XXX
G7690A-10-0	ROYAL DUTCH SHELL PLC.....	B.	02/19/2020..	VARIOUS.....	107,233.000	2,843,447	.XXX	3,263,312	3,174,972	211,665	.0	.0	211,665	(123,325)	3,263,312	59,251	(479,116)	(419,865)	21,121	.XXX
G7705H-15-7	RSA INSURANCE GROUP PLC.....	B.	11/18/2020..	VARIOUS.....	140,389.000	1,187,002	.XXX	1,017,675	1,051,905	2,965	.0	.0	2,965	(37,195)	1,017,675	33,787	135,540	169,327	9,128	.XXX
G87621-10-1	TESCO PLC ORD.....	B.	12/15/2020..	VARIOUS.....	137,296.000	401,495	.XXX	413,007	464,165	(25,464)	.0	.0	(25,464)	(25,695)	413,007	21,237	(32,749)	(11,512)	.0	.XXX
G92087-16-5	UNILEVER PLC.....	B.	12/15/2020..	VARIOUS.....	6,730.000	403,903	.XXX	367,769	387,872	(13,365)	.0	.0	(13,365)	(6,738)	367,769	3,042	33,092	36,133	.0	.XXX
G95248-13-7	WEIR GROUP PLC.....	B.	04/01/2020..	VARIOUS.....	36,389.000	312,810	.XXX	704,046	727,675	207	.0	.0	207	(23,835)	704,046	(49,465)	(341,771)	(391,236)	.0	.XXX
K36628-13-7	CARLSBERG AS.....	B.	12/15/2020..	VARIOUS.....	2,131.000	304,823	.XXX	251,800	318,130	(72,913)	.0	.0	(72,913)	6,583	251,800	8,355	44,667	53,023	.0	.XXX
K9773J-12-8	VESTAS WIND SYS AS.....	B.	12/15/2020..	MORGAN STANLEY & CO INC.....	28.000	5,886	.XXX	2,818	.0	.0	.0	.0	.0	.0	2,818	295	2,772	3,068	.0	.XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						44,651,894	XXX	43,418,751	47,538,764	(3,254,272)	0	2,014,988	(5,269,259)	(367,977)	43,418,751	633,564	599,579	1,233,143	514,517	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
000000-00-0	FHLB ACTIVITY STOCK.....		12/16/2020..	CITIGROUP GLOBAL.....	139,261.000	13,926,100	.XXX	13,926,100	3,609,000	.0	.0	.0	.0	.0	13,926,100	.0	.0	.0	540,463	.XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						13,926,100	XXX	13,926,100	3,609,000	0	0	0	0	0	13,926,100	0	0	0	540,463	XXX
Common Stocks - Mutual Funds																				
02368A-20-8	ABF LARGE CAP VAL R5.....		12/29/2020..	VARIOUS.....	2,502,240	145,338	.XXX	67,325	68,511	(1,186)	.0	.0	(1,186)	.0	67,325	.0	78,013	78,013	.1	.XXX
24610B-81-8	DELAWARE GROUP EQUITY FDS V.....		07/07/2020..	FIDELITY INVESTMENTS.....	78,396	3,759	.XXX	4,877	5,081	(204)	.0	.0	(204)	.0	4,877	.0	(1,118)	(1,118)	.0	.XXX
315911-75-0	FID 500 INDEX IPR?.....		12/30/2020..	FIDELITY INVESTMENTS.....	14,987,491	1,583,277	.XXX	1,472,671	1,678,899	(206,228)	.0	.0	(206,228)	.0	1,472,671	.0	110,606	110,606	8,595	.XXX
315911-74-3	FID EXT MKT IDX IPR.....		12/30/2020..	VARIOUS.....	533,266	34,310	.XXX	34,593	34,710	(117)	.0	.0	(117)	.0	34,593	.0	(283)	(283)	337	.XXX
31635T-10-4	FID INFL PR BD IDX.....		12/29/2020..	FIDELITY INVESTMENTS.....	1,631,261	17,941	.XXX	15,725	16,443	(718)	.0	.0	(718)	.0	15,725	.0	2,216	2,216	.114	.XXX
315911-72-7	FID INTL INDEX IPR.....		12/30/2020..	FIDELITY INVESTMENTS.....	3,188,916	130,276	.XXX	132,490	136,996	(4,506)	.0	.0	(4,506)	.0	132,490	.0	(2,214)	(2,214)	.0	.XXX
315911-69-3	FID TOT MKT IDX IPR.....		12/29/2020..	FIDELITY INVESTMENTS.....	294,816	28,814	.XXX	23,845	26,707	(2,863)	.0	.0	(2,863)	.0	23,845	.0	4,969	4,969	70	.XXX
316146-35-6	FID US BOND IDX.....		12/29/2020..	VARIOUS.....	39,999,746	494,622	.XXX	474,998	476,397	(1,399)	.0	.0	(1,399)	.0	474,998	.0	19,623	19,623	17,590	.XXX
315794-72-7	FIDELITY ABERDEEN FREEDOM 2050 K.....		12/30/2020..	CAPITAL GAIN.....	.0.000	280	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	280	280	.0	.XXX
315794-69-3	FIDELITY ABERDEEN STR TR.....		12/29/2020..	CAPITAL GAIN.....	.0.000	6	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	6	6	.0	.XXX
315796-63-1	FIDELITY ABERDEEN STR TR.....		12/29/2020..	CAPITAL GAIN.....	.0.000	5	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	5	5	.0	.XXX
316345-60-2	FIDELITY BALANCED K.....		12/15/2020..	VARIOUS.....	7,495,834	212,801	.XXX	170,052	184,398	(14,345)	.0	.0	(14,345)	.0	170,052	.0	42,749	42,749	5,939	.XXX
316071-70-3	FIDELITY CONTRAFUND INC K.....		12/31/2020..	VARIOUS.....	69,121,626	1,194,200	.XXX	838,799	949,040	(110,241)	.0	.0	(110,241)	.0	838,799	.0	355,401	355,401	.0	.XXX
316128-65-1	FIDELITY EQUITY INCOME K.....		12/10/2020..	VARIOUS.....	128,580	11,176	.XXX	7,257	7,784	(527)	.0	.0	(527)	.0	7,257	.0	3,919	3,919	64	.XXX
315794-82-6	FIDELITY FREEDOM 2005 K.....		12/29/2020..	CAPITAL GAIN.....	.0.000	6,284	.XXX	.0	.0	.0	.0	.0	.0	.0	.0	.0	6,284	6,284	.0	.XXX
315794-81-8	FIDELITY FREEDOM 2010 K.....		12/29/2020..	CAPITAL GAIN.....</																



## E14.25

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

CUSIP Identification	Description	3  F o r e i g n	4  Date Acquired	5  Name of Vendor	6  Disposal Date	7  Name of Purchaser	8  Par Value (Bonds) or Number of Shares (Stocks)	9  Actual Cost	10  Consideration	11  Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17  Foreign Exchange Gain (Loss) on Disposal	18  Realized Gain (Loss) on Disposal	19  Total Gain (Loss) on Disposal	20  Interest and Dividends Received During Year	21  Paid for Accrued Interest and Dividends
											12  Unrealized Valuation Increase/ (Decrease)	13  Current Year's (Amortization)/ Accretion	14  Current Year's Other Than Temporary Impairment Recognized	15  Total Change In B./A. C.V. (12 + 13 - 14)	16  Total Foreign Exchange Change in B./A. C.V.					
Bonds - U.S. Governments																				
36179V-KL-3	GNMA PASS-THRU M SINGLE FAMILY		06/01/2020	MS SECURITIES - FID	06/11/2020	CITIGROUP GBL MKT INC/SAL	499,950	527,252	531,041	527,179	0	(73)	0	(73)	0	0	3,862	3,862	875	875
21H030-66-6	GNMA2 JUMBO TBA 30YR TBA 03.000%		06/11/2020	VARIOUS	06/11/2020	VARIOUS	1,000,000	1,058,398	1,058,398	1,058,398	0	0	0	0	0	0	0	0	1,750	1,750
21H022-68-9	GNMA11 JUMBO TBA 30YR TBA 02.500%		06/02/2020	CREDIT SUISSE	07/21/2020	CREDIT SUISSE FIRST BOS	500,000	522,910	526,445	522,910	0	0	0	0	0	0	3,535	3,535	660	660
21H022-6A-4	GNMA11 JUMBO TBA 30YR TBA 02.500%		10/07/2020	VARIOUS	10/07/2020	VARIOUS	6,500,000	6,834,922	6,824,824	6,834,922	0	0	0	0	0	0	(10,098)	(10,098)	694	694
21H022-6B-2	GNMA11 JUMBO TBA 30YR TBA 02.500%		09/23/2020	VARIOUS	11/02/2020	VARIOUS	3,500,000	3,671,406	3,657,031	3,671,406	0	0	0	0	0	0	(14,375)	(14,375)	625	625
21H020-61-8	TBA GNMA2 SINGLE FAMILY 30YR 2		12/03/2020	WELLS FARGO SECURITIES, LLC	12/15/2020	WELLS FARGO SECURITIES, LLC	500,000	520,469	520,215	520,469	0	0	0	0	0	0	(254)	(254)	556	556
21H022-61-4	TBA GNMA2 SINGLE FAMILY 30YR 2.5		12/01/2020	CREDIT SUISSE FIRST BOS	12/03/2020	WELLS FARGO SECURITIES, LLC	500,000	524,531	525,000	524,531	0	0	0	0	0	0	469	469	694	694
21H022-6C-0	TBA GNMA2 SINGLE FAMILY 30YR 2.5		12/07/2020	VARIOUS	12/07/2020	VARIOUS	6,500,000	6,804,297	6,834,082	6,804,297	0	0	0	0	0	0	29,785	29,785	694	694
912810-SJ-8	UNITED STATES TREAS BDS		01/02/2020	RBC DAIN RAUSCHER	01/06/2020	(SGNY)	290,000	285,423	287,780	285,425	0	1	0	1	0	0	2,355	2,355	2,571	2,500
912810-SK-5	UNITED STATES TREAS BDS		03/26/2020	BANK OF NEW YORK	03/26/2020	BANK OF NEW YORK	90,000	109,870	111,057	109,870	0	0	0	0	0	0	1,187	1,187	799	799
912828-2F-6	UNITED STATES TREAS NTS		08/25/2020	JP MORGAN	11/09/2020	INC.	15,500,000	15,656,211	15,623,516	15,624,006	0	(32,205)	0	(32,205)	0	0	(490)	(490)	121,388	84,818
912828-5M-8	UNITED STATES TREAS NTS		07/07/2020	MS SECURITIES - FID	07/24/2020	GOLDMAN SACHS & CO	525,000	634,799	636,501	634,206	0	(593)	0	(593)	0	0	2,295	2,295	3,255	2,407
912828-R3-6	UNITED STATES TREAS NTS		01/27/2020	CITIGROUP GBL MKT INC/SAL	02/20/2020	GOLDMAN SACHS & CO	4,000,000	4,027,664	4,045,574	4,027,466	0	(198)	0	(198)	0	0	18,108	18,108	16,295	13,214
912828-YA-2	UNITED STATES TREAS NTS		08/11/2020	PIERPOINT SECURITIES LLC	12/03/2020	VARIOUS	30,200,000	31,021,063	30,893,055	30,899,110	0	(121,952)	0	(121,952)	0	0	(6,056)	(6,056)	358,247	222,766
912828-YB-0	UNITED STATES TREAS NTS		01/03/2020	GOLDMAN SACHS & CO	03/31/2020	VARIOUS	10,000,000	9,823,067	10,026,503	9,824,278	0	1,212	0	1,212	0	0	202,225	202,225	74,627	64,029
912828-YS-3	UNITED STATES TREAS NTS		02/03/2020	VARIOUS	02/14/2020	VARIOUS	610,000	614,616	615,119	614,603	0	(13)	0	(13)	0	0	516	516	2,459	2,111
912828-Z9-4	UNITED STATES TREAS NTS		03/02/2020	VARIOUS	03/02/2020	BANK OF NEW YORK	740,000	748,033	766,859	748,048	0	15	0	15	0	0	18,812	18,812	542	285
912828-ZB-9	UNITED STATES TREAS NTS		03/02/2020	DEUTSCHE BANK	03/12/2020	BANK OF NEW YORK	250,000	251,670	252,451	251,669	0	(1)	0	(1)	0	0	782	782	42	23
912828-ZG-8	UNITED STATES TREAS NTS		04/08/2020	JP MORGAN CHASE	06/12/2020	VARIOUS	825,000	827,241	828,027	827,111	0	(131)	0	(131)	0	0	916	916	429	105
912828-ZO-6	UNITED STATES TREAS NTS		05/29/2020	MORGAN STANLEY & CO INC	06/02/2020	DEUTSCHE BANK SECS	1,000,000	997,266	995,664	997,269	0	3	0	3	0	0	(1,604)	(1,604)	323	289
912828-ZT-0	UNITED STATES TREAS NTS		08/04/2020	VARIOUS	08/17/2020	VARIOUS	3,105,000	3,102,918	3,100,546	3,102,940	0	22	0	22	0	0	(2,394)	(2,394)	1,006	715
91282C-AD-3	UNITED STATES TREAS NTS		08/25/2020	JP MORGAN	11/09/2020	JP MORGAN SECS INC-FI	37,500,000	37,177,734	36,755,859	37,187,171	0	9,436	0	9,436	0	0	(431,311)	(431,311)	38,978	9,935
91282C-AE-1	UNITED STATES TREAS NTS		11/03/2020	VARIOUS	11/30/2020	BARCLAYS CAP INC/BARCLAYS CAP	490,000	480,886	480,605	480,958	0	72	0	72	0	0	(353)	(353)	871	614
91282C-AK-7	UNITED STATES TREAS NTS		10/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	10/19/2020	JP MORGAN	400,000	399,625	399,281	399,631	0	6	0	6	0	0	(350)	(350)	48	23
91282C-AN-1	UNITED STATES TREAS NTS		10/07/2020	KEEFE BRUYETTE & WOODS INC	12/03/2020	BNY MELLON CAPITAL MARKETS/BNY	39,800,000	39,778,234	39,779,789	39,779,952	0	1,718	0	1,718	0	0	(163)	(163)	8,884	1,093
0599999 - Bonds - U.S. Governments							164,824,950	166,400,507	166,075,223	166,257,826	0	(142,682)	0	(142,682)	0	0	(182,602)	(182,602)	637,310	412,276
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
646039-YN-1	NEW JERSEY ST		11/19/2020	BANC OF AMERICA SEC LLC	12/03/2020	CITIGROUP GLOBAL MARKETS, INC	95,000	117,306	121,647	117,213	0	(93)	0	(93)	0	0	4,433	4,433	172	0
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							95,000	117,306	121,647	117,213	0	(93)	0	(93)	0	0	4,433	4,433	172	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3137FK-BB-1	FHLMC REMIC SERIES 4852		05/19/2020	NOMURA SECURITIES	12/15/2020	VARIOUS	2,410,361	2,409,608	2,416,113	2,407,888	0	(1,719)	0	(1,719)	0	0	8,225	8,225	6,799	195
3137FU-AH-7	FHLMC REMIC SERIES 5002		06/24/2020	JP MORGAN CHASE	12/25/2020	VARIOUS	2,000,000	2,000,625	2,007,555	2,000,551	0	(74)	0	(74)	0	0	7,004	7,004	4,842	164
3137F6-2P-1	FHLMC REMIC SERIES K-118		10/21/2020	PIERPOINT SECURITIES LLC	12/31/2020	PAID DOWN	0	534,540	542,665	517,988	0	(16,553)	0	(16,553)	0	0	24,677	24,677	14,555	5,482
3132DV-7C-3	FHLMC SUPER 30Y FIXED		09/01/2020	TREAS FIN	09/01/2020	CREDIT SUISSE AG, NEW	250,000	262,500	262,051	262,500	0	0	0	0	0	0	(449)	(449)	226	226
3132AD-6M-5	FHLMC SUPER 0Y FIXED		01/02/2020	WACHOVIA SECURITIES LLC	01/06/2020	MORGAN STANLEY & CO INC	500,001	513,047	515,001	513,011	0	(37)	0	(37)	0	0	1,990	1,990	632	632
3132A5-JL-0	FHLMC SUPER 30Y FIXED		07/29/2020	JP MORGAN	07/31/2020	WELLS FARGO SECURITIES, LLC	653,017	689,410	689,613	689,389	0	(21)	0	(21)	0	0	224	224	2,266	1,633
3132DV-4G-7	FHLMC SUPER 30Y FIXED		01/02/2020	CITIGROUP GBL MKT INC/SAL	01/02/2020	CITIGROUP GBL MKT INC/SAL	249,999	246,259	246,406	246,259	0	0	0	0	0	0	146	146	226	226
3132DV-4V-4	FHLMC SUPER 30Y FIXED		02/10/2020	VARIOUS	06/25/2020	VARIOUS	1,692,211	1,730,163	1,742,059	1,729,634	0	(529)	0	(529)	0	0	12,425	12,425	5,377	1,551
3132DV-5D-3	FHLMC SUPER 30Y FIXED		01/14/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	03/25/2020	VARIOUS	10,000,000	10,182,422	10,440,335	10,180,170	0	(2,252)	0	(2,252)	0	0	260,164	260,164	83,260	12,500
3132DV-6Q-3	FHLMC SUPER 30Y FIXED		08/01/2020	MORGAN STANLEY & CO INC	08/03/2020	CREDIT SUISSE AG, NEW	499,951	513,113	514,793	529,901	0	16,788	0	16,788	0	0	(15,108)	(15,108)	333	333
3132DV-7L-3	FHLMC SUPER 30Y FIXED		11/02/2020	JP MORGAN SECS INC-FI	11/02/2020	YORK BRA	1,000,001	1,047,188	1,046,641	1,047,188	0	0	0	0	0	0	(547)	(547)	764	764
3132DW-AN-3	FHLMC SUPER 30Y FIXED		11/02/2020	MORGAN STANLEY & CO INC	11/05/2020	VARIOUS	999,900	1,031,010	1,033,832	1,051,231	0	20,221	0	20,221	0	0	(17,399)	(17,399)	611	611
3133KY-TE-9	FHLMC UMBS 20Y FIXED		08/01/2020	WELLS	08/03/2020	MORGAN STANLEY & CO INC	500,001	524,298	526,798	548,007	0	23,709	0	23,709	0	0	(21,209)	(21,209)	500	500
31418C-09-8	FNMA PASS-THRU LNG 30 YEAR		08/01/2020	CITIGROUP GBL MKT INC/SAL	08/03/2020	MORGAN STANLEY & CO INC	500,000	526,641	526,797	526,626	0	(15)	0	(15)	0	0	171	171	500	500
01F022-4A-0	FNMA TBA 15YR OCT		10/01/2020	VARIOUS	10/01/2020	VARIOUS	1,000,000	1,043,926	1,043,926	1,043,926	0	0	0	0	0	0	0	0	1,250	1,250
01F030-67-8	FNMA TBA 30YR																			



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	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
01F022-66-7	FNMA TBA 30Yr TBA 02.500% JUN		06/03/2020	VARIOUS	06/03/2020	VARIOUS	34,600,000	35,826,328	35,857,203	35,826,328	.0	.0	.0	.0	.0	.0	30,875	30,875	.0	.0
01F040-6C-6	FNMA TBA 30Yr TBA 04.000% DEC		12/01/2020	VARIOUS	12/01/2020	VARIOUS	13,500,000	14,409,609	14,410,742	14,409,609	.0	.0	.0	.0	.0	.0	1,133	1,133	.0	.0
01F030-6B-9	FNMA TBA 30Yr TBA NOV		11/02/2020	VARIOUS	11/02/2020	VARIOUS	41,500,000	43,529,289	43,465,736	43,529,289	.0	.0	.0	.0	.0	.0	(63,553)	(63,553)	.458	.458
01F040-6B-8	FNMA Tba 30yr Tba Nov		11/09/2020	VARIOUS	11/09/2020	VARIOUS	25,500,000	27,209,727	27,218,139	27,209,727	.0	.0	.0	.0	.0	.0	8,412	8,412	.0	.0
01F040-6A-0	FNMA TBA 30Yr TBA OCT		08/14/2020	NY BRANCH	08/27/2020	BOSTON-NY	8,500,000	9,068,438	9,059,805	9,068,438	.0	.0	.0	.0	.0	.0	(8,633)	(8,633)	.0	.0
3140F9-FY-6	FNMA UMBS INT 15 YEAR		10/01/2020	GOLDMAN SACHS & CO	10/01/2020	JP MORGAN	500,000	521,973	521,953	521,973	.0	.0	.0	.0	.0	.0	(20)	(20)	.625	.625
31418D-HH-8	FNMA UMBS INT 20 YEAR		11/02/2020	BARCLAYS CAP INC/BARCLAYS	11/02/2020	WELLS FARGO SECURITIES	250,000	262,149	261,533	262,149	.0	.0	.0	.0	.0	.0	(615)	(615)	.229	.229
3140JQ-RY-1	FNMA UMBS LNG 30 YEAR		01/07/2020	CAP INC F	11/02/2020	LLC	496,067	511,181	522,357	509,791	.0	(1,390)	.0	(1,390)	.0	.0	12,566	12,566	4,841	627
3140KQ-PT-2	FNMA UMBS LNG 30 YEAR		10/01/2020	CREDIT SUISSE AG, NEW YORK	10/01/2020	JP MORGAN SECS INC-FI	500,000	514,609	515,625	514,609	.0	.0	.0	.0	.0	.0	1,016	1,016	.361	.361
31418C-7K-4	FNMA UMBS LNG 30 YEAR		01/06/2020	BRANCH	10/01/2020	VARIOUS	485,991	500,608	511,303	498,650	.0	(1,958)	.0	(1,958)	.0	.0	12,652	12,652	4,663	.614
31418D-FQ-0	FNMA UMBS LNG 30 YEAR		09/01/2020	MORGAN STANLEY & CO INC.	04/27/2020	BARCLAYS CAP INC/BARCLAYS	250,000	262,891	264,180	262,891	.0	.0	.0	.0	.0	.0	1,289	1,289	.271	.271
31418D-HK-1	FNMA UMBS LNG 30 YEAR		01/02/2020	CREDIT SUISSE FIRST BOS	09/01/2020	CAP	249,693	246,113	260,912	246,618	.0	505	.0	505	.0	.0	14,294	14,294	3,702	.225
31418D-PE-6	FNMA UMBS LNG 30 YEAR		07/01/2020	DAIWA SECURITIES AMERICA INC. (DAIWA)	08/25/2020	VARIOUS	500,001	526,329	525,274	526,329	.0	.0	.0	.0	.0	.0	(1,055)	(1,055)	.542	.542
31418D-RW-4	FNMA UMBS LNG 30 YEAR		09/01/2020	BANC OF AMERICA SEC LLC	07/01/2020	WELLS FARGO SECURITIES, LLC	250,001	258,712	257,906	258,712	.0	.0	.0	.0	.0	.0	(806)	(806)	.181	.181
31418D-VA-7	FNMA UMBS LNG 30 YEAR		12/01/2020	BARCLAYS CAP INC/BARCLAYS	09/01/2020	CREDIT SUISSE AG, NEW YORK BRA	499,951	515,496	517,791	515,483	.0	(13)	.0	(13)	.0	.0	2,308	2,308	.361	.361
70879Q-GA-5	PENNSYLVANIA HSG FIN AGY SINGL		12/01/2020	MORGAN STANLEY & CO INC.	12/03/2020	GOLDMAN SACHS & CO	285,000	302,533	303,186	302,521	.0	(12)	.0	(12)	.0	.0	664	664	1,123	1,055
01F030-6E-0	TBA FED NATL MORT ASSC MBPT 15/		06/03/2020	PERSHING LLC	12/03/2020	DAVENPORT & CO OF VA INC	45,200,000	47,427,402	47,606,912	47,427,402	.0	.0	.0	.0	.0	.0	179,510	179,510	.0	.0
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		12/07/2020	VARIOUS	12/07/2020	VARIOUS	19,200,000	20,079,750	20,066,250	20,079,750	.0	.0	.0	.0	.0	.0	(13,500)	(13,500)	.0	.0
01F030-64-5	TBA FNMA 3.00% 30YRS APR		04/02/2020	VARIOUS	04/02/2020	VARIOUS	35,200,000	36,796,805	36,824,264	36,796,805	.0	.0	.0	.0	.0	.0	27,459	27,459	.0	.0
01F030-65-2	TBA FNMA 3.00% 30YRS MAY		04/03/2020	VARIOUS	04/03/2020	BANK OF NEW YORK	33,900,000	35,491,516	35,535,828	35,491,516	.0	.0	.0	.0	.0	.0	44,313	44,313	.0	.0
01F032-64-1	TBA FNMA 3.50% 30YR APR		04/03/2020	CREDIT SUISSE	04/03/2020	BANK OF NEW YORK	500,000	529,219	528,516	529,219	.0	.0	.0	.0	.0	.0	(703)	(703)	.681	.681
01F030-63-7	TBA FNMA SF 3.00 30 YRS MAR		02/28/2020	VARIOUS	02/28/2020	VARIOUS	2,600,000	2,663,984	2,664,416	2,663,984	.0	.0	.0	.0	.0	.0	432	432	.0	.0
01F030-69-4	TBA FNMA SF 30YRS SEP		09/01/2020	VARIOUS	09/01/2020	VARIOUS	28,500,000	29,858,053	29,980,896	29,858,053	.0	.0	.0	.0	.0	.0	122,844	122,844	.542	.542
01F040-66-9	TBA Fnma Sf 4.00 30 Yrs Jun		06/02/2020	VARIOUS	06/05/2020	VARIOUS	12,000,000	12,775,586	12,769,978	12,775,586	.0	.0	.0	.0	.0	.0	(5,608)	(5,608)	.0	.0
01F040-65-1	TBA FNMA Sf 4.00 30 Yrs May		05/11/2020	CREDIT SUISSE	05/11/2020	CREDIT SUISSE FIRST	3,500,000	3,730,781	3,729,403	3,730,781	.0	.0	.0	.0	.0	.0	(3,281)	(3,281)	.0	.0
01F032-61-7	TBA FNMA SINGLE FAMILY		01/10/2020	VARIOUS	01/10/2020	VARIOUS	1,000,000	1,029,648	1,029,575	1,029,648	.0	.0	.0	.0	.0	.0	(176)	(176)	1,264	1,264
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5		10/02/2020	VARIOUS	10/02/2020	VARIOUS	45,400,000	47,418,902	47,612,545	47,418,902	.0	.0	.0	.0	.0	.0	193,643	193,643	.903	.903
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5		11/02/2020	VARIOUS	11/02/2020	VARIOUS	75,400,000	78,816,703	78,801,914	78,816,703	.0	.0	.0	.0	.0	.0	(14,789)	(14,789)	1,528	1,528
01F022-63-4	TBA FNMA SINGLE FAMILY 30YR 2.5		01/16/2020	3/	01/24/2020	BANC OF AMERICA SEC LLC	19,600,000	19,477,500	19,577,031	19,477,500	.0	.0	.0	.0	.0	.0	99,531	99,531	.0	.0
01F022-64-2	TBA FNMA SINGLE FAMILY 30YR 2.5		01/24/2020	4/	02/24/2020	BANC OF AMERICA SEC LLC	19,600,000	19,563,250	19,787,961	19,563,250	.0	.0	.0	.0	.0	.0	224,711	224,711	.0	.0
01F022-65-9	TBA FNMA SINGLE FAMILY 30YR 2.5		03/25/2020	5/	03/27/2020	VARIOUS	24,600,000	24,953,469	25,498,531	24,953,469	.0	.0	.0	.0	.0	.0	545,063	545,063	.0	.0
01F022-67-5	TBA FNMA SINGLE FAMILY 30YR 2.5		07/06/2020	7/	07/06/2020	VARIOUS	37,400,000	38,770,309	38,742,836	38,770,309	.0	.0	.0	.0	.0	.0	(27,473)	(27,473)	.0	.0
01F022-68-3	TBA FNMA SINGLE FAMILY 30YR 2.5		07/30/2020	8/	07/30/2020	VARIOUS	42,400,000	43,971,578	44,189,664	43,971,578	.0	.0	.0	.0	.0	.0	218,086	218,086	.417	.417
01F022-69-1	TBA FNMA SINGLE FAMILY 30YR 2.5		09/01/2020	9/	09/01/2020	VARIOUS	45,400,000	47,256,445	47,454,988	47,256,445	.0	.0	.0	.0	.0	.0	198,543	198,543	.903	.903
21H022-69-7	TBA GNM2 SINGLE FAMILY 30YR 2.5		07/21/2020	9	09/01/2020	CREDIT SUISSE FIRST BOS	500,000	525,234	526,992	525,234	.0	.0	.0	.0	.0	.0	1,758	1,758	.694	.694
01F020-6A-2	TBA UMBS SINGLE FAMILY 30YR 2		10/02/2020	10/2	10/02/2020	VARIOUS	23,000,000	23,725,322	23,748,398	23,725,322	.0	.0	.0	.0	.0	.0	23,076	23,076	1,444	1,444
01F020-6C-8	TBA UMBS SINGLE FAMILY 30YR 2		12/07/2020	12/2	12/07/2020	VARIOUS	35,800,000	36,926,883	37,088,936	36,926,883	.0	.0	.0	.0	.0	.0	162,053	162,053	1,444	1,444
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5		01/06/2020	1/	01/06/2020	VARIOUS	39,450,000	39,204,469	39,192,838	39,204,469	.0	.0	.0	.0	.0	.0	(11,631)	(11,631)	.226	.226
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5		12/07/2020	12	12/07/2020	VARIOUS	78,600,000	82,244,785	82,377,297	82,244,785	.0	.0	.0	.0	.0	.0	132,512	132,512	.0	.0
01F020-68-7	UMBS TBA 30Yr TBA 02.000% AUG		08/03/2020	VARIOUS	08/03/2020	VARIOUS	21,500,000	22,150,688	22,157,984	22,150,688	.0	.0	.0	.0	.0	.0	7,297	7,297	.667	.667
01F020-61-2	UMBS TBA 30Yr TBA 02.000% JAN		12/04/2020	VARIOUS	12/29/2020	VARIOUS	2,000,000	2,066,523	2,071,748	2,066,523	.0	.0	.0	.0	.0	.0	5,225	5,225	1,444	1,444
01F020-67-9	UMBS TBA 30Yr TBA 02.000% JUL		07/01/2020	VARIOUS	07/01/2020	VARIOUS	6,600,000	6,733,727	6,733,844	6,733,727	.0	.0	.0	.0	.0	.0	117	117	.0	.0
01F020-6B-0	UMBS TBA 30Yr TBA 02.000% NOV		11/05/2020	VARIOUS	11/05/2020	VARIOUS	26,500,000	27,270,859	27,298,135	27,270,859	.0	.0	.0	.0	.0	.0	27,275	27,275	1,222	1,222
01F020-69-5	UMBS TBA 30Yr TBA 02.000% SEP		09/01/2020	VARIOUS	09/01/2020	VARIOUS	26,500,000	27,360,851	27,426,768	27,360,851	.0	.0	.0	.0	.0	.0	65,917	65,917	1,264	1,264
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							1,107,822,143	1,152,033,100	1,154,586,638	1,152,069,751	0	36,651	0	36,651	0	0	2,516,887	2,516,887	157,222	49,842



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

CUSIP Identification	Description	F o r e i g n	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	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
											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 - Industrial and Miscellaneous (Unaffiliated)																					
00775P-AA-5	ADVANTAGE SOLUTIONS FINCO LLC 144A		10/23/2020	BANC OF AMERICA SEC LLC	11/17/2020	BANC OF AMERICA SEC LLC	250,000	250,000	254,219	250,000	.0	.0	.0	.0	.0	.0	.0	4,219	4,219	.903	.0
00842X-AA-7	AFFINITY GAMING 144A		12/15/2020	GOLDMAN SACHS & CO	12/16/2020	STATE STREET GLOBAL MARKETS, LL	27,000	27,000	27,862	27,000	.0	.0	.0	.0	.0	.0	.0	.862	.862	.0	.0
013092-AE-1	ALBERTSONS COS INC / SAFEWAY I 144		01/22/2020	BANC OF AMERICA SEC LLC	02/07/2020	CITIGROUP GBL MKT INC/SAL	62,000	62,000	63,550	62,000	.0	.0	.0	.0	.0	.0	.0	1,550	1,550	.50	.0
013093-AB-5	ALBERTSONS COS LLC/SAFEWAY		01/24/2020	BANC OF AMERICA SEC LLC	09/11/2020	CALLED @ 103.3130000	135,000	141,075	139,473	139,473	.0	(1,602)	.0	(1,602)	.0	.0	.0	(4,473)	(4,473)	11,081	1,068
01879N-AA-3	ALLIANCE RES OP PART LP 144A		02/11/2020	UBS WARBURG LLC	05/29/2020	VARIOUS	100,000	86,500	87,091	88,000	.0	591	.0	591	.0	.0	.0	(24,591)	(24,591)	4,396	2,125
038522-AR-9	ARAMARK SVCS INC 144A		07/15/2020	CREDIT SUISSE	08/12/2020	VARIOUS	450,000	463,500	473,000	463,315	.0	(185)	.0	(185)	.0	.0	.0	9,685	9,685	8,031	6,375
039524-AA-1	ARCHES BUYER INC 144A		11/24/2020	BANC OF AMERICA SEC LLC	11/25/2020	BANC OF AMERICA SEC LLC	88,000	88,000	88,770	88,000	.0	.0	.0	.0	.0	.0	.0	.770	.770	.0	.0
039524-AB-9	ARCHES BUYER INC 144A		11/24/2020	BANC OF AMERICA SEC LLC	11/25/2020	BANC OF AMERICA SEC LLC	59,000	59,000	60,623	59,000	.0	.0	.0	.0	.0	.0	.0	1,623	1,623	.0	.0
03959K-AA-8	ARCHROCK PARTNERS L P/ ARCHRO 144A		10/29/2020	VARIOUS	12/09/2020	GOLDMAN SACHS & CO	57,000	56,364	60,349	56,373	.0	10	.0	10	.0	.0	.0	3,975	3,975	.762	.271
03966V-AA-5	ARCONIC ROLLED PRODUCTS CORP 144A		02/04/2020	VARIOUS	02/05/2020	VARIOUS	197,000	197,000	202,295	197,000	.0	.0	.0	.0	.0	.0	.0	5,295	5,295	.0	.0
043436-AS-3	ASBURY AUTOMOTIVE GROUP 144A		02/05/2020	BANC OF AMERICA SEC LLC	04/28/2020	VARIOUS	195,000	195,000	176,804	195,000	.0	.0	.0	.0	.0	.0	.0	(18,197)	(18,197)	1,393	.0
043436-AT-1	ASBURY AUTOMOTIVE GROUP 144A		02/05/2020	BANC OF AMERICA SEC LLC	04/28/2020	VARIOUS	205,000	205,000	193,574	205,000	.0	.0	.0	.0	.0	.0	.0	(11,426)	(11,426)	1,098	.0
04624V-AB-5	ASSURED PARTNERS INC 144A		12/03/2020	MORGAN STANLEY & CO INC	12/03/2020	MORGAN STANLEY & CO INC	18,000	18,000	18,315	18,000	.0	.0	.0	.0	.0	.0	.0	.315	.315	.0	.0
05352A-AA-8	AVANTOR INC 144A		02/05/2020	VARIOUS	11/06/2020	VARIOUS	430,000	459,581	449,350	448,740	.0	(10,841)	.0	(10,841)	.0	.0	.0	(18,740)	(18,740)	47,658	8,655
05352A-AC-4	AVANTOR INC 144A		02/04/2020	CITIGROUP GBL MKT INC/SAL	07/17/2020	CALLED @ 108.4501800	150,000	166,313	162,675	162,073	.0	(4,240)	.0	(4,240)	.0	.0	.0	(12,073)	(12,073)	23,400	4,688
053499-AL-3	AVAYA INC 144A		09/11/2020	JP MORGAN SECS INC-FI	09/22/2020	VARIOUS	125,000	125,000	125,688	125,000	.0	.0	.0	.0	.0	.0	.0	.688	.688	.0	.0
053773-BC-0	AVIS BUDGET CAR RENT LLC /AVIS 144		03/02/2020	BANK OF NEW YORK	04/29/2020	MARKETAXESS CORP	115,000	115,575	65,550	115,557	.0	(18)	.0	(18)	.0	.0	.0	(50,007)	(50,007)	1,947	.900
05492V-AJ-4	BBCMS MTG TR 2020-C7		06/12/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	12/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	603,000	621,070	631,643	621,182	.0	112	.0	112	.0	.0	.0	10,461	10,461	7,451	.982
05552B-AA-4	BOPE ULYSSES MERGER SUB LLC 144A		12/08/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	12/09/2020	BAIRD (ROBERT W.) & CO	19,000	19,000	19,523	19,000	.0	.0	.0	.0	.0	.0	.0	.523	.523	.0	.0
08162W-BG-0	BENCHMARK MTG TR 2020-B19		09/21/2020	CITIGROUP GBL MKT INC/SAL	12/01/2020	HARRIS NESBITT CORP-BONDS	500,000	514,965	510,410	515,056	.0	.91	.0	.91	.0	.0	.0	(4,646)	(4,646)	3,004	.947
084659-AJ-5	BERKSHIRE HATHAWAY ENERGY CO		03/25/2020	WELLS	10/26/2020	SALOMON SMITH BARNEY INC	900,000	899,856	1,056,870	899,863	.0	.7	.0	.7	.0	.0	.0	157,007	157,007	19,518	.0
05493A-AJ-9	BFLD TRUST 2020-EYP 144A		10/01/2020	MORGAN STANLEY & CO INC	12/01/2020	WELLS FARGO SECURITIES, LLC	500,000	500,000	500,156	500,000	.0	.0	.0	.0	.0	.0	.0	.156	.156	1,779	.0
092174-AA-9	BLACK KNIGHT INFOSERV LLC 144A		08/12/2020	BANC OF AMERICA SEC LLC	08/13/2020	BANC OF AMERICA SEC LLC	99,000	99,000	100,238	99,000	.0	.0	.0	.0	.0	.0	.0	1,238	1,238	.0	.0
09739D-AD-2	BOISE CASCADE CO DEL144A		07/13/2020	WELLS	12/01/2020	MORGAN STANLEY & CO INC	94,000	94,000	102,460	94,000	.0	.0	.0	.0	.0	.0	.0	8,460	8,460	1,604	.0
11134L-AH-2	BROADCOM CORP		03/25/2020	BANK OF NEW YORK	06/09/2020	SEAPORT GROUP SECURITIES, LLC	28,000	25,104	30,333	25,176	.0	.72	.0	.72	.0	.0	.0	5,157	5,157	.440	.217
11135F-AB-7	BROADCOM INC 144A		03/25/2020	BANC OF AMERICA SEC LLC	06/15/2020	MILLENNIUM ADVISORS, LLC	67,000	62,695	75,238	62,776	.0	.81	.0	.81	.0	.0	.0	12,462	12,462	2,139	1,432
11135F-AF-8	BROADCOM INC 144A		04/06/2020	JP MORGAN	06/03/2020	BANC OF AMERICA SEC LLC	84,000	83,992	93,647	83,992	.0	.0	.0	.0	.0	.0	.0	9,656	9,656	.614	.0
11135F-AH-4	BROADCOM INC 144A		04/06/2020	JP MORGAN	06/15/2020	BANC OF AMERICA SEC LLC	135,000	134,399	152,316	134,408	.0	.9	.0	.9	.0	.0	.0	17,908	17,908	1,275	.0
118230-AJ-5	BUCKEYE PARTNERS L P 144A		02/11/2020	CREDIT SUISSE	04/30/2020	VARIOUS	445,000	445,000	406,450	445,000	.0	.0	.0	.0	.0	.0	.0	(38,550)	(38,550)	4,140	.0
12008R-AN-7	BUILDERS FIRSTSOURCE INC 144A		02/06/2020	CREDIT SUISSE	12/01/2020	MORGAN STANLEY & CO INC	43,000	43,000	46,386	43,000	.0	.0	.0	.0	.0	.0	.0	3,386	3,386	1,744	.0
120111-BW-0	BUILDING MATLS CORP AMER 144A		02/10/2020	JP MORGAN SECS INC-FI	06/19/2020	INCPORP	595,000	613,594	612,077	612,325	.0	(1,269)	.0	(1,269)	.0	.0	.0	(248)	(248)	19,278	7,709
120111-BN-8	BUILDING MATLS CORP AMER 144A		02/03/2020	JP MORGAN SECS INC-FI	09/06/2020	CALLED @ 103.6528200	60,000	62,850	62,192	61,965	.0	(885)	.0	(885)	.0	.0	.0	(1,965)	(1,965)	5,402	1,100
05608Q-AA-5	BY CROWN PARENT LLC / BY BD 144A		07/23/2020	GOLDMAN SAACHS & CO	08/31/2020	GOLDMAN SACHS & CO	58,000	58,000	59,305	58,000	.0	.0	.0	.0	.0	.0	.0	1,305	1,305	.219	.0
12467A-AF-5	C&S GROUP ENTERPRISES LLC 144A		12/01/2020	LLC	12/03/2020	CITIGROUP GBL MKT INC/SAL	150,000	150,000	151,250	150,000	.0	.0	.0	.0	.0	.0	.0	1,250	1,250	.31	.0
12685J-AC-9	CABLE ONE INC 144A		10/26/2020	BANC OF AMERICA SEC LLC	10/27/2020	BANC OF AMERICA SEC LLC	29,000	29,000	29,363	29,000	.0	.0	.0	.0	.0	.0	.0	.363	.363	.0	.0
131347-CF-1	CALPINE CORP		05/15/2020	VARIOUS	07/27/2020	CREDIT SUISSE FIRST BOS	4,126,000	4,129,855	4,244,623	4,129,724	.0	(131)	.0	(131)	.0	.0	.0	114,899	114,899	67,878	10,983
131347-CJ-3	CALPINE CORP		05/15/2020	VARIOUS	07/27/2020	CREDIT SUISSE FIRST BOS	750,000	748,125	761,513	748,100	.0	(25)	.0	(25)	.0	.0	.0	13,412	13,412	20,281	10,924
131347-CO-7	CALPINE CORPORATION 144A		07/27/2020	CREDIT SUISSE FIRST BOS	12/01/2020	MORGAN STANLEY & CO INC	63,000	63,000	66,544	63,000	.0	.0	.0	.0	.0	.0	.0	3,544	3,544	.989	.0
144285-AL-7	CARPENTER TECH CORP MTN BE		07/10/2020	BANC OF AMERICA SEC LLC	07/10/2020	BANC OF AMERICA SEC LLC	45,000	45,000	45,788	45,000	.0	.0	.0	.0	.0	.0	.0	.788	.788	.0	.0
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A		04/07/2020	BANK OF NEW YORK	11/06/2020	CALLED @ 102.6880000	81,000	82,823	83,177	82,635	.0	(187)	.0	(187)	.0	.0	.0	(1,635)	(1,635)	6,592	1,911
1248EP-CJ-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		10/07/2020	DEUTSCHE BANK	12/01/2020	MORGAN STANLEY & CO INC	464,000	476,713	490,680	476,528	.0	(184)	.0	(184)	.0	.0	.0	14,152	14,152	14,790	8,687
12510C-AA-9	CD&R SMOKEY BUYER INC 144A	</																			



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

CUSIP Identification	Description	F o r e i g n	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	Change in Book/Adjusted Carrying Value					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
											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.					
16412X-AG-0	CHENIERE CORPUS CHRISTI HLDGS		03/12/2020	BANK OF NEW YORK	05/29/2020	MERRILL LYNCH PROF.	175,000	159,250	189,326	159,613	0	363	0	363	0	0	29,712	29,712	3,787	1,893
164110-AB-7	CHENIERE ENERGY PARTNERS LP		02/28/2020	CITIGROUP GBL MKT INC/SAL	12/01/2020	CLEARING C.	110,000	110,825	112,926	110,595	0	(230)	0	(230)	0	0	2,331	2,331	6,770	2,438
164110-AE-1	CHENIERE ENERGY PARTNERS LP 144A		02/26/2020	JP MORGAN CHASE	06/26/2020	RECEIVED IN EXCHANGE	90,000	91,931	87,525	91,854	0	(77)	0	(77)	0	0	(4,329)	(4,329)	2,239	1,825
165167-DD-6	CHESAPEAKE ENERGY CORP 144A		01/31/2020	MORGAN STANLEY & CO INC.	04/14/2020	BANK OF NEW YORK	160,000	129,200	19,200	27,328	0	799	102,671	(101,872)	0	0	(8,128)	(8,128)	5,980	2,300
125581-GW-2	CIT GROUP INC.		04/29/2020	MARKETAXESS CORP.	07/16/2020	BARCLAYS CAP INC/BARCLAYS CAP	661,000	647,450	697,355	647,971	0	521	0	521	0	0	49,384	49,384	12,628	5,013
17320D-AN-8	CITIGRP COML MTG TR 2013-GCJ11		04/29/2020	DEUTSCHE BANK	12/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	500,000	516,016	524,688	512,799	0	(3,217)	0	(3,217)	0	0	11,889	11,889	10,076	0
181396-AE-2	CLARK EQUIP CO 144A		05/21/2020	JP MORGAN SECS INC-FI	05/22/2020	JP MORGAN SECS INC-FI	56,000	56,000	57,120	56,000	0	0	0	0	0	0	1,120	1,120	0	0
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS 144A		06/09/2020	MARKETAXESS CORP	10/27/2020	GOLDMAN SACHS & CO	125,000	129,219	124,375	128,862	0	(356)	0	(356)	0	0	(4,487)	(4,487)	4,520	2,064
12653C-AJ-7	CNX RES CORP 144A		11/24/2020	BANC OF AMERICA SEC LLC	11/24/2020	BANC OF AMERICA SEC LLC	29,000	29,000	29,290	29,000	0	0	0	0	0	0	290	290	0	0
20338Q-AA-1	COMMSCOPE FIN LLC 144A		06/05/2020	MARKETAXESS CORP.	10/08/2020	VARIOUS	150,000	162,938	157,963	161,670	0	(1,267)	0	(1,267)	0	0	(3,708)	(3,708)	7,534	3,369
20337Y-AA-5	COMMSCOPE HLDG CO INC 144A		06/05/2020	MARKETAXESS CORP.	08/21/2020	VARIOUS	150,000	153,938	153,750	153,735	0	(202)	0	(202)	0	0	15	15	5,854	4,350
20337Z-AM-9	COMMSCOPE INC 144A		06/18/2020	VARIOUS	07/02/2020	CALLED @ 101.8330000	875,000	856,500	891,039	856,670	0	170	0	170	0	0	18,330	18,330	18,311	829
20337Z-AV-9	COMMSCOPE INC 144A		06/22/2020	JP MORGAN CHASE	10/06/2020	RBC DAIN RAUSCHER	290,000	290,000	298,700	290,000	0	0	0	0	0	0	8,700	8,700	5,567	0
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC 144A		06/08/2020	VARIOUS	10/06/2020	JP MORGAN SECS INC-FI	525,000	502,313	500,063	503,738	0	1,426	0	1,426	0	0	(3,676)	(3,676)	19,777	8,243
20854P-AL-3	CONSOL ENERGY INC.		05/14/2020	MARKETAXESS CORP.	09/14/2020	VARIOUS	500,000	491,875	500,424	492,776	0	901	0	901	0	0	7,648	7,648	9,032	2,693
20903X-AF-0	CONSOLIDATED COMMUNICATIONS 144A		09/18/2020	JP MORGAN SECS INC-FI	09/18/2020	JP MORGAN SECS INC-FI	28,000	28,000	28,490	28,000	0	0	0	0	0	0	490	490	0	0
212015-AL-5	CONTINENTAL RESOURCES INC.		04/03/2020	BANK OF NEW YORK	05/05/2020	CITIGROUP GBL MKT INC/SAL	46,000	29,210	40,595	29,565	0	355	0	355	0	0	11,030	11,030	1,162	989
22282E-AJ-1	COVANTA HLDG CORP.		08/11/2020	JP MORGAN SECS INC-FI	11/24/2020	WELLS FARGO SECURITIES, LLC	40,000	40,000	42,850	40,000	0	0	0	0	0	0	2,850	2,850	511	0
12597Y-AA-7	CP ATLAS BUYER INC. 144A		11/20/2020	RBC DAIN RAUSCHER	11/20/2020	RBC DAIN RAUSCHER	21,000	21,000	21,735	21,000	0	0	0	0	0	0	735	735	0	0
126307-AJ-5	CSC HLDGS INC 144A		03/17/2020	BANK OF NEW YORK	07/15/2020	CALLED @ 103.8750000	100,000	100,250	103,875	100,228	0	(22)	0	(22)	0	0	(228)	(228)	7,750	1,378
126395-AG-7	CSMC 2020-FACT 2020-FACT B FL0144A		10/23/2020	CREDIT SUISSE	12/01/2020	CREDIT SUISSE FIRST BOS.	750,000	750,000	751,055	750,000	0	0	0	0	0	0	1,055	1,055	1,609	0
126650-CW-8	CVS HEALTH CORP.		04/02/2020	WELLS	12/22/2020	TENDERED BACK TO COMPANY	100,000	105,663	114,594	105,129	0	(534)	0	(534)	0	0	9,464	9,464	2,059	125
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC.		03/23/2020	BANK OF NEW YORK	07/15/2020	CALLED @ 101.7080000	22,000	19,663	22,376	19,807	0	144	0	144	0	0	2,193	2,193	940	219
24703D-BA-8	DELL INTL LLC/EMC CORP 144A		04/01/2020	VARIOUS	05/29/2020	MORGAN STANLEY & CO INC.	372,000	341,338	403,650	341,756	0	417	0	417	0	0	61,894	61,894	13,199	9,662
24703D-BC-4	DELL INTL LLC/EMC CORP 144A		04/03/2020	JP MORGAN	05/19/2020	RBC DAIN RAUSCHER	245,000	244,417	268,488	244,425	0	8	0	8	0	0	24,063	24,063	1,744	0
24703D-BD-2	DELL INTL LLC/EMC CORP 144A		04/06/2020	VARIOUS	06/11/2020	VARIOUS	555,000	554,168	618,462	554,176	0	8	0	8	0	0	64,286	64,286	4,585	0
247361-ZX-9	DELTA AIR LINES INC DEL 144A		04/27/2020	JP MORGAN CHASE	04/27/2020	BANK OF NEW YORK	81,000	81,000	81,608	81,000	0	0	0	0	0	0	608	608	0	0
25272K-AR-4	DIAMOND 1 FIN CORP 144A		03/11/2020	VARIOUS	04/28/2020	MARKETAXESS CORP.	650,000	893,545	812,416	892,822	0	(723)	0	(723)	0	0	(80,407)	(80,407)	15,830	6,794
25272K-AW-3	DIAMOND 1 FIN CORP 144A		04/13/2020	BANK OF NEW YORK	05/04/2020	RBC DAIN RAUSCHER	135,000	140,400	140,395	140,395	0	(298)	0	(298)	0	0	5	5	3,767	3,206
25277L-AA-4	DIAMOND SPORTS GROUP LLC 144A		04/17/2020	BANK OF NEW YORK	11/24/2020	CITIGROUP GBL MKT INC/SAL	418,000	311,203	316,783	297,838	0	7,964	21,329	(13,365)	0	0	18,945	18,945	17,600	3,372
253657-AA-8	DIEBOLD INC 144A		07/09/2020	JP MORGAN	07/15/2020	JP MORGAN SECS INC-FI	55,000	54,467	56,925	54,468	0	1	0	1	0	0	2,457	2,457	0	0
28035Q-AA-0	EDGEWELL PERS CARE CO 144A		05/19/2020	BANC OF AMERICA SEC LLC	05/20/2020	BANC OF AMERICA SEC LLC	156,000	156,000	158,730	156,000	0	0	0	0	0	0	2,730	2,730	0	0
28470R-AC-6	ELDORADO RESORTS INC.		04/27/2020	(CRSUSA)	07/25/2020	CALLED @ 103.5000000	75,000	72,563	77,625	72,725	0	163	0	163	0	0	2,275	2,275	5,163	1,283
28470R-AF-9	ELDORADO RESORTS INC.		03/10/2020	BANK OF NEW YORK	07/25/2020	VARIOUS	300,000	309,750	313,500	308,632	0	(1,118)	0	(1,118)	0	0	(8,632)	(8,632)	28,200	8,050
28470R-AG-7	ELDORADO RESORTS INC.		03/12/2020	BANK OF NYC/NSIMBS	07/26/2020	CALLED @ 108.8955200	50,000	50,438	54,448	50,406	0	(32)	0	(32)	0	0	(406)	(406)	5,536	8
29078E-AA-3	EMBARQ CORP.		06/11/2020	STIFEL NICOLAUS & CO INC.	11/17/2020	BANC OF AMERICA SEC LLC	250,000	275,313	296,250	274,928	0	(385)	0	(385)	0	0	21,322	21,322	9,328	777
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC 144A		08/04/2020	WELLS	08/05/2020	WELLS FARGO SECURITIES, LLC	69,000	69,000	70,811	69,000	0	0	0	0	0	0	1,811	1,811	0	0
29261A-AE-0	ENCOMPASS HEALTH CORP.		09/30/2020	BNY/SUNTRUST CAPITAL	12/01/2020	MORGAN STANLEY & CO INC.	28,000	28,000	29,960	28,000	0	0	0	0	0	0	1,960	1,960	209	0
29444U-AR-7	EQUINIX INC.		03/24/2020	BANK OF NEW YORK	07/14/2020	MORGAN STANLEY & CO INC.	264,000	241,560	288,420	242,313	0	753	0	753	0	0	46,107	46,107	9,499	5,164
30166N-AB-2	EXETER AUTO REC TR 2020-3		09/16/2020	INC/SALOMON	12/08/2020	DEUTSCHE BANK SECS	2,400,000	2,399,902	2,400,750	2,399,922	0	20	0	20	0	0	828	828	2,361	0
30212P-AU-9	EXPEDIA GROUP INC 144A		04/23/2020	JP MORGAN CHASE	04/28/2020	BANK OF NEW YORK	69,000	69,000	70,294	69,000	0	0	0	0	0	0	1,294	1,294	0	0
33793Z-AH-0	FIRSTENERGY CORP.		03/23/2020	BANK OF NEW YORK	09/03/2020	BANK OF NY/MIZUHO SECS	425,000	409,917	471,244	410,701	0	784								



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	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
382550-BE-0	GOODYEAR TIRE & RUBR CO		03/05/2020	BANK OF NEW YORK	04/28/2020	BANK OF NEW YORK	115,000	116,438	106,342	116,135	0	(303)	0	(303)	0	0	(9,793)	(9,793)	2,701	1,866
384701-AA-6	GRAHAM PACKAGING CO INC 144A		07/28/2020	CREDIT SUISSE FIRST BOS	07/30/2020	CREDIT SUISSE FIRST BOS	15,000	15,000	15,488	15,000	0	0	0	0	0	0	488	488	0	0
398433-AH-5	GRIFFON CORP		05/14/2020	JEFFERIES & COMPANY	07/08/2020	CALLED @ 100.0000000	100,000	97,000	100,000	97,236	0	236	0	236	0	0	2,764	2,764	1,852	1,123
398433-AP-7	GRIFFON CORP		02/04/2020	BANC OF AMERICA SEC LLC	04/01/2020	BANK OF NEW YORK	450,000	450,000	418,035	450,000	0	0	0	0	0	0	(31,965)	(31,965)	3,133	0
36258R-BE-2	GS MORTGAGE SEC TR 2020-GC47		05/07/2020	GOLDMAN SAACHS & CO	12/01/2020	CAP	231,000	237,929	246,845	237,696	0	(233)	0	(233)	0	0	9,149	9,149	3,716	351
404030-AH-1	H & E EQUIPMENT SERVICES INC		07/01/2020	MARKETAXESS CORP	12/14/2020	VARIOUS	655,000	648,711	683,656	649,025	0	314	0	314	0	0	34,631	34,631	28,963	10,920
404119-BW-8	HCA INC		03/26/2020	BANK OF NEW YORK	06/30/2020	MARKETAXESS CORP	150,000	156,750	171,248	156,580	0	(170)	0	(170)	0	0	14,668	14,668	3,696	1,444
421924-BT-7	HEALTHSOUTH CORP		01/09/2020	CREDIT SUISSE FIRST BOS	06/23/2020	MARKETAXESS CORP	430,000	452,038	441,343	445,612	0	(6,426)	0	(6,426)	0	0	(4,268)	(4,268)	19,231	8,104
423074-AS-2	HEINZ H J CO 144A		03/26/2020	BANK OF NEW YORK	06/04/2020	CALLED @ 102.4380000	260,000	260,650	266,339	260,610	0	(40)	0	(40)	0	0	(610)	(610)	10,177	1,584
432833-AH-4	HILTON DOMESTIC OPER CO INC 144A		04/16/2020	BANC OF AMERICA SEC LLC	07/22/2020	STIFEL NICOLAUS & CO INC	170,000	170,000	181,050	170,000	0	0	0	0	0	0	11,050	11,050	2,525	0
436440-AM-3	HOLOGIC INC		03/24/2020	BANK OF NEW YORK	04/29/2020	MARKETAXESS CORP	330,000	301,950	337,013	302,223	0	273	0	273	0	0	34,790	34,790	3,816	2,332
40438P-AB-8	HPEFS EQUIPMENT TR 144A		06/23/2020	BANC OF AMERICA SEC LLC	12/08/2020	BANK OF NY/TORONTO	2,200,000	2,199,827	2,204,297	2,199,844	0	17	0	17	0	0	4,453	4,453	6,356	0
458665-AS-5	INTERFACE INC 144A		11/12/2020	BANC OF AMERICA SEC LLC	11/16/2020	BANC OF AMERICA SEC LLC	125,000	125,000	128,656	125,000	0	0	0	0	0	0	3,656	3,656	4	0
46266T-AA-6	IQVIA INC 144A		03/26/2020	BANK OF NEW YORK	07/21/2020	BANC OF AMERICA SEC LLC	120,000	119,700	127,200	119,711	0	11	0	11	0	0	7,489	7,489	4,133	2,250
44988M-AC-9	IRB HLDG CORP 144A		05/18/2020	BARCLAYS CAP INC/BARCLAYS	05/28/2020	VARIOUS	120,000	120,000	124,019	120,000	0	0	0	0	0	0	4,019	4,019	151	0
46284P-AP-9	IRON MTN INC DEL		04/09/2020	BANK OF NEW YORK	05/22/2020	BANC OF AMERICA SEC LLC	240,000	242,400	240,120	242,342	0	(58)	0	(58)	0	0	(2,222)	(2,222)	3,910	2,262
46284V-AN-1	IRON MTN INC DEL 144A		08/10/2020	CAP INC FI	12/01/2020	MORGAN STANLEY & CO INC	83,000	83,000	85,075	83,000	0	0	0	0	0	0	2,075	2,075	1,089	0
46284V-AE-1	IRON MTN INC NEW 144A		03/25/2020	BANK OF NEW YORK	04/28/2020	BANK OF NEW YORK	35,000	31,238	34,154	31,270	0	32	0	32	0	0	2,885	2,885	230	61
47010L-AA-0	JAGUAR HLDG CO II / PPD 144A		05/21/2020	BARCLAYS CAP INC/BARCLAYS	05/22/2020	BARCLAYS CAP INC/BARCLAYS	30,000	30,000	30,675	30,000	0	0	0	0	0	0	675	675	0	0
47010L-AB-8	JAGUAR HLDG CO II / PPD 144A		05/21/2020	BARCLAYS CAP INC/BARCLAYS	05/22/2020	BARCLAYS CAP INC/BARCLAYS	23,000	23,000	23,518	23,000	0	0	0	0	0	0	518	518	0	0
47010D-AA-8	JAGUAR HLDG CO II /JAGUAR MER		01/24/2020	JP MORGAN SECS INC-FI	04/30/2020	BANK OF NEW YORK	500,000	517,500	510,010	511,879	0	(5,621)	0	(5,621)	0	0	(1,869)	(1,869)	24,172	15,672
466112-AP-4	JBS USA LLC / JBS USA FINANCE		07/31/2020	VARIOUS	09/16/2020	VARIOUS	1,200,000	1,224,044	1,225,080	1,220,897	0	(3,147)	0	(3,147)	0	0	(3,159)	(3,159)	39,251	16,858
46645F-AL-4	JP MORGAN CHASE CMBS 144A		05/18/2020	FIXED INCOME	09/05/2020	PRINCIPAL RECEIPT	500,000	490,625	500,000	500,000	0	9,375	0	9,375	0	0	0	0	6,186	956
46652B-AA-7	JP MRGN CHASE COM TR 2020-NNN		02/11/2020	JP MORGAN SECS INC-FI	11/16/2020	PRINCIPAL RECEIPT	1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	0	0	0	12,193	0
48238T-AA-7	KAR AUCTION SVCS INC 144A		02/06/2020	JP MORGAN SECS INC-FI	04/28/2020	MARKETAXESS CORP	115,000	119,329	95,450	119,041	0	(288)	0	(288)	0	0	(23,591)	(23,591)	2,439	1,080
50077L-AU-0	KRAFT HEINZ FOODS CO 144A		03/11/2020	BANK OF NEW YORK	06/15/2020	WELLS FARGO SECURITIES, LLC	195,000	199,163	200,614	199,069	0	(94)	0	(94)	0	0	1,545	1,545	5,322	3,405
505742-AM-8	LADDER CAPITAL FIN HLDGS/CORP		02/27/2020	JP MORGAN SECS INC-FI	03/19/2020	BANK OF NEW YORK	470,000	467,900	413,738	467,916	0	16	0	16	0	0	(54,178)	(54,178)	2,865	264
513075-BQ-3	LAMAR MEDIA CORP 144A		01/23/2020	DEUTSCHE BANK SECS	02/05/2020	DEUTSCHE BANK SECS	24,000	24,000	24,180	24,000	0	0	0	0	0	0	180	180	3	0
513075-BS-9	LAMAR MEDIA CORP 144A		01/23/2020	DEUTSCHE BANK SECS	02/05/2020	DEUTSCHE BANK SECS	24,000	24,000	24,210	24,000	0	0	0	0	0	0	210	210	3	0
513272-AC-8	LAMB WESTON HLDGS INC 144A		05/07/2020	GOLDMAN SACHS & CO	05/26/2020	RBC DAIN RAUSCHER	50,000	50,000	52,688	50,000	0	0	0	0	0	0	2,688	2,688	108	0
527298-BG-6	LEVEL 3 FING INC		05/08/2020	JP MORGAN SECS INC-FI	09/11/2020	CALLED @ 100.0000000	200,000	200,625	200,000	200,000	0	(625)	0	(625)	0	0	0	0	7,044	4,594
538034-AN-9	LIVE NATION ENTERTAINMENT 144A		02/28/2020	BANC OF AMERICA SEC LLC	04/29/2020	BANK OF NEW YORK	65,000	66,950	57,213	66,876	0	(74)	0	(74)	0	0	(9,663)	(9,663)	2,295	1,706
538034-AV-1	LIVE NATION ENTERTAINMENT INC		05/13/2020	JP MORGAN SECS INC-FI	05/15/2020	JP MORGAN SECS INC-FI	300,000	300,000	305,250	300,000	0	0	0	0	0	0	5,250	5,250	0	0
541056-AA-5	LOGAN MERGER SUB INC 144A		08/14/2020	BARCLAYS CAP INC/BARCLAYS	11/25/2020	CAP	71,000	71,000	73,574	71,000	0	0	0	0	0	0	2,574	2,574	976	0
55305B-AS-0	M/I HOMES INC		01/07/2020	CITIGROUP GBL MKT INC/SAL	01/08/2020	CITIGROUP GBL MKT INC/SAL	103,000	103,000	104,030	103,000	0	0	0	0	0	0	1,030	1,030	0	0
571903-BD-4	MARRIOTT INTL INC NEW		04/14/2020	BANC OF AMERICA SEC LLC	05/20/2020	BANC OF AMERICA SEC LLC	213,000	212,991	224,183	212,992	0	0	0	0	0	0	11,191	11,191	1,225	0
571903-BE-2	MARRIOTT INTL INC NEW		05/28/2020	GOLDMAN SAACHS & CO	06/01/2020	GOLDMAN SACHS & CO	65,000	64,596	66,625	64,597	0	0	0	0	0	0	2,028	2,028	17	0
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC		03/02/2020	BANK OF NEW YORK	06/02/2020	CANTOR FITZGERALD/MBS	165,000	177,994	167,888	176,781	0	(1,212)	0	(1,212)	0	0	(8,894)	(8,894)	7,716	5,035
552848-AG-8	MGIC INVT CORP WIS		08/06/2020	GOLDMAN SAACHS & CO	08/07/2020	JP MORGAN SECS INC-FI	28,000	28,595	28,595	28,595	0	0	0	0	0	0	595	595	0	0
552953-CC-3	MGM RESORTS INTERNATIONAL		05/26/2020	VARIOUS	10/09/2020	BANC OF AMERICA SEC LLC	656,000	696,100	692,900	687,521	0	(8,579)	0	(8,579)	0	0	5,379	5,379	35,031	12,573
552953-CC-4	MGM RESORTS INTERNATIONAL		04/23/2020	JP MORGAN CHASE	12/01/2020	MORGAN STANLEY & CO INC	95,000	95,000	102,244	95,000	0	0	0	0	0	0	7,244	7,244	3,723	0
594087-AV-0	MICHAELS STORES INC 144A		09/17/2020	JP MORGAN SECS INC-FI	10/08/2020	CAP	14,000	14,000	14,035	14,000	0	0	0	0	0	0	35	35	22	0
595017-AS-3	MICROCHIP TECHNOLOGY INC. 144A		05/26/2020	JP MORGAN SECS INC-FI	09/01/2020	JP MORGAN SECS INC-FI	76,000	76,000	79,040	76,000	0	0	0	0	0	0	3,040	3,040	834	0
60855R-AJ-9	MOLINA HEALTHCARE INC 144A		05/28/2020	MARKETS	06/04/2020	MARKETS	75,000	75,000	76,781	75,000	0	0	0	0	0	0	1,781	1,781	55	0
61965R-AB-1	MOSS CREEK RES HLDGS INC 144A		03/05/2020	VARIOUS	05/07/2020	LLC	287,000	240,853	139,252	93,911	0	1,314	148,256	(146,941)	0	0	45,341	45,341	14,733	5,840
55354G-AB-6	MSCI INC 144A		02/03/2020	BANC OF AMERICA SEC LLC	04/28/2020	BANK OF NEW YORK	60,000	62,850	62,056	62,355	0	(495)	0	(495)	0	0	(298)	(298)	2,444	1,629
55354G-AK-6	MSCI INC 144A		02/19/2020	MORGAN STANLEY & CO INC	05/06/2020	MARKETAXESS CORP	340,000	340,000	345,780	340,000	0	0	0	0	0	0	5,780	5,780	2,191	0
63938C-AK-4	NAVIENT CORPORATION		01/23/2020	RBC DAIN RAUSCHER	05/18/2020	VARIOUS	740,000	740,000	664,019	740,000	0	0	0	0	0	0	(75,981)	(75,981)	5,526	0
64072T-AA-3	NEPTUNE FINCO CORP 144A		05/05/2020	VARIOUS	08/18/2020	CALLED @ 107.0530900	800,000	868,250	868,425	852,282	0	(15,968)	0	(15,968)	0	0	(52,282)	(52,282)	107,900	26,583
644274-AE-2	NEW ENTERPRISE STONE & LIME CO		03/03/2020	BANC OF AMERICA SEC LLC	05/26/2020	VARIOUS	300,000	313,275	297,750	309,713	0	(3,562)	0	(3,562)	0	0	(11,963)	(11,963)	19,997	12,994



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
651229-BB-1.	NEWELL BRANDS INC.		05/20/2020.	JP MORGAN SECS INC-FI.	12/18/2020.	VARIOUS.	74,000	73,630	81,236	73,667	.0	.37	.0	.37	.0	.0	7,569	7,569	2,029	.0
65336Y-AN-3.	NEXSTAR BROADCASTING INC 144A.		09/15/2020.	BANC OF AMERICA SEC LLC.	11/23/2020.	BARCLAYS CAP INC/BARCLAYS CAP.	67,000	67,000	69,010	67,000	.0	.0	.0	.0	.0	.0	2,010	2,010	530	.0
65409Q-BD-3.	NIELSEN FIN LLC/ NIELSEN FIN 144A.		09/10/2020.	JP MORGAN SECS INC-FI.	09/15/2020.	JP MORGAN SECS INC-FI.	250,000	250,000	255,313	250,000	.0	.0	.0	.0	.0	.0	5,313	5,313	.0	.0
629209-AA-5.	NMI HLDGS INC 144A.		06/05/2020.	JP MORGAN.	06/11/2020.	BAIRD (ROBERT W.) & CO. INCORP.	36,000	36,000	37,485	36,000	.0	.0	.0	.0	.0	.0	1,485	1,485	.0	.0
670001-AE-6.	NOVELIS CORP 144A.		01/13/2020.	CITIGROUP GBL MKT INC/SAL.	03/02/2020.	VARIOUS.	410,000	410,000	403,558	410,000	.0	.0	.0	.0	.0	.0	(6,443)	(6,443)	2,524	.0
670666-AJ-3.	NVIDIA CORP.		03/26/2020.	BANK OF NEW YORK.	03/26/2020.	BANK OF NEW YORK.	15,000	14,956	15,580	.0	.0	.0	.0	.0	.0	.0	624	624	.0	.0
674599-CC-7.	OCCIDENTAL PETE CORP.		06/11/2020.	VARIOUS.	12/22/2020.	TENDERED BACK TO COMPANY.	1,250,000	1,167,750	1,271,875	1,193,765	.0	26,015	.0	26,015	.0	.0	78,110	78,110	33,312	11,471
674599-CJ-2.	OCCIDENTAL PETE CORP.		04/14/2020.	CAP INC FI.	04/29/2020.	WELLS.	38,000	23,370	22,646	23,377	.0	.7	.0	.7	.0	.0	(731)	(731)	74	.5
674599-CN-3.	OCCIDENTAL PETE CORP.		04/14/2020.	JP MORGAN.	04/30/2020.	MARKETAXESS CORP.	126,000	77,018	76,545	77,041	.0	.23	.0	.23	.0	.0	(496)	(496)	720	456
674599-CP-8.	OCCIDENTAL PETE CORP.		06/12/2020.	VARIOUS.	12/22/2020.	TENDERED BACK TO COMPANY.	1,325,000	1,207,188	1,339,283	1,234,111	.0	26,924	.0	26,924	.0	.0	105,171	105,171	29,559	10,551
674599-CU-7.	OCCIDENTAL PETE CORP.		05/26/2020.	CAP INC FI.	08/27/2020.	TENDERED BACK TO COMPANY.	125,000	119,688	125,505	120,740	.0	1,053	.0	1,053	.0	.0	4,765	4,765	1,732	948
674599-DC-6.	OCCIDENTAL PETE CORP.		04/03/2020.	BANK OF NEW YORK.	05/08/2020.	CITIGROUP GBL MKT INC/SAL.	657,000	355,978	546,131	358,807	.0	2,830	.0	2,830	.0	.0	187,324	187,324	5,773	1,835
674599-EC-5.	OCCIDENTAL PETE CORP.		08/12/2020.	JP MORGAN SECS INC-FI.	08/12/2020.	JP MORGAN SECS INC-FI.	71,000	71,000	71,000	71,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
674599-ED-3.	OCCIDENTAL PETE CORP.		10/28/2020.	VARIOUS.	12/01/2020.	MORGAN STANLEY & CO INC.	177,000	169,395	186,735	169,442	.0	.47	.0	.47	.0	.0	17,293	17,293	3,160	919
680665-AM-8.	OLIN CORP 144A.		05/14/2020.	BANC OF AMERICA SEC LLC.	11/04/2020.	MORGAN STANLEY & CO INC.	275,000	273,625	332,750	273,727	.0	102	.0	102	.0	.0	59,023	59,023	12,119	.0
683720-AA-4.	OPEN TEXT HLDGS INC 144A.		02/05/2020.	CAP INC FI.	05/06/2020.	VARIOUS.	868,000	868,950	862,210	868,925	.0	(25)	.0	(25)	.0	.0	(6,715)	(6,715)	7,517	.0
68389X-BU-8.	ORACLE CORP.		03/30/2020.	BANK OF NEW YORK.	10/14/2020.	JP MORGAN.	1,700,000	1,696,345	1,869,677	1,696,601	.0	256	.0	256	.0	.0	173,076	173,076	25,783	.0
68389X-BX-2.	ORACLE CORP.		03/30/2020.	BANK OF NEW YORK.	07/01/2020.	BANC OF AMERICA SEC LLC.	80,000	79,723	91,020	.0	.1	.0	.0	.1	.0	.0	11,296	11,296	760	.0
68389X-BY-0.	ORACLE CORP.		03/30/2020.	BANK OF NEW YORK.	07/01/2020.	BANC OF AMERICA SEC LLC.	80,000	79,692	93,948	.0	.1	.0	.0	.1	.0	.0	14,255	14,255	813	.0
68752D-AC-2.	ORTHO CLINICAL DIAGNOSTICS 144A.		05/28/2020.	JP MORGAN SECS INC. .	07/27/2020.	JP MORGAN SECS INC. .	65,000	65,000	69,225	65,000	.0	.0	.0	.0	.0	.0	4,225	4,225	639	.0
68752D-AA-6.	ORTHO CLINICAL DIAGNOSTICS INC 144.		01/16/2020.	JP MORGAN SECS INC-FI.	02/05/2020.	JP MORGAN SECS INC-FI.	52,000	52,000	53,560	52,000	.0	.0	.0	.0	.0	.0	1,560	1,560	105	.0
69007T-AD-6.	OUTFRONT MEDIA CAP / OUTFRONT 144A.		05/13/2020.	DEUTSCHE BANK SECS.	09/01/2020.	GOLDMAN SACHS & CO.	200,000	200,000	209,000	200,000	.0	.0	.0	.0	.0	.0	9,000	9,000	3,750	.0
71953L-AA-9.	PICASSO FINANCE SUB INC 144A.		06/01/2020.	JP MORGAN.	08/11/2020.	JP MORGAN SECS INC-FI.	75,000	75,000	79,778	75,000	.0	.0	.0	.0	.0	.0	4,778	4,778	728	.0
721283-AA-7.	PIKE CORP 144A.		08/19/2020.	MS SECURITIES - FID.	08/20/2020.	MORGAN STANLEY & CO INC.	29,000	29,000	29,036	29,000	.0	.0	.0	.0	.0	.0	36	36	.0	.0
73900L-AA-9.	POWDR CORPORATION 144A.		07/20/2020.	JEFFRIES.	07/30/2020.	JEFFRIES & COMPANY.	58,000	58,000	59,595	58,000	.0	.0	.0	.0	.0	.0	1,595	1,595	87	.0
693522-AG-9.	PO CORP 144A.		04/06/2020.	BANK OF NEW YORK.	07/22/2020.	VARIOUS.	250,000	254,063	254,220	253,008	.0	(1,054)	.0	(1,054)	.0	.0	(3,008)	(3,008)	15,798	6,703
74101X-AF-7.	PRESIDIO HLDGS INC.		04/03/2020.	VARIOUS.	12/01/2020.	CITIGROUP GBL MKT INC/SAL.	585,000	554,963	637,577	556,895	.0	1,733	.0	1,733	.0	.0	80,881	80,881	39,912	4,802
74101X-AE-0.	PRESIDIO HLDGS INC 144A.		01/15/2020.	CITIGROUP GBL MKT INC/SAL.	12/01/2020.	VARIOUS.	235,000	235,000	248,725	235,000	.0	.0	.0	.0	.0	.0	13,725	13,725	8,844	.0
69370C-AB-6.	PTC INC 144A.		01/30/2020.	JP MORGAN SECS INC-FI.	05/18/2020.	VARIOUS.	303,000	303,000	299,287	303,000	.0	.0	.0	.0	.0	.0	(3,713)	(3,713)	2,295	.0
69370C-AC-4.	PTC INC 144A.		01/30/2020.	JP MORGAN SECS INC-FI.	04/29/2020.	VARIOUS.	210,000	210,000	206,992	210,000	.0	.0	.0	.0	.0	.0	(3,008)	(3,008)	1,367	.0
745867-AX-9.	PULTE GROUP INC.		03/24/2020.	VARIOUS.	03/30/2020.	VARIOUS.	200,000	178,500	196,494	178,535	.0	.35	.0	.35	.0	.0	17,958	17,958	2,105	1,972
74733V-AD-2.	QEP RES INC.		04/02/2020.	BANK OF NEW YORK.	05/05/2020.	MARKETAXESS CORP.	48,000	18,480	22,140	18,673	.0	193	.0	193	.0	.0	3,467	3,467	495	263
747262-AG-9.	QVC Inc.		04/01/2020.	BANK OF NEW YORK.	05/18/2020.	GOLDMAN SACHS & CO.	315,000	299,250	302,432	299,881	.0	631	.0	631	.0	.0	2,550	2,550	2,488	689
747262-AY-9.	QVC INC.		04/01/2020.	VARIOUS.	05/18/2020.	VARIOUS.	726,000	717,283	668,253	717,334	.0	.52	.0	.52	.0	.0	(49,081)	(49,081)	9,231	852
75041V-AA-2.	RADIOLOGY PARTNERS INC 144A.		01/24/2020.	CAP INC FI.	01/24/2020.	VARIOUS.	480,000	480,000	487,681	480,000	.0	.0	.0	.0	.0	.0	7,681	7,681	.0	.0
75281A-AB-7.	RANGE RES CORP.		05/14/2020.	MARKETAXESS CORP.	09/02/2020.	VARIOUS.	500,000	430,625	501,125	436,420	.0	5,795	.0	5,795	.0	.0	64,705	64,705	15,269	4,375
75281A-AS-8.	RANGE RESOURCES CORP.		10/14/2020.	CAP INC FI.	10/29/2020.	VARIOUS.	50,000	46,500	47,094	46,528	.0	.28	.0	.28	.0	.0	566	566	1,131	1,022
75419T-AA-1.	RATTLER MIDSTREAM LP 144A.		07/09/2020.	GOLDMAN SACHS & CO.	07/10/2020.	HARRIS NESBITT CORP.-BONDS.	43,000	43,000	43,591	43,000	.0	.0	.0	.0	.0	.0	591	591	.0	.0
75915Q-AC-2.	REGIONALCARE HOSP PARTNERS 144A.		02/05/2020.	CAP INC FI.	02/24/2020.	TENDERED BACK TO COMPANY.	485,000	510,463	510,463	509,265	.0	(1,198)	.0	(1,198)	.0	.0	1,198	1,198	12,559	10,670
749571-AF-2.	RHP HOTEL PPTY / RHP FINANCE.		05/27/2020.	DEUTSCHE BANK SECS.	11/16/2020.	DEUTSCHE BANK SECS.	75,000	63,188	74,063	63,761	.0	574	.0	574	.0	.0	10,301	10,301	2,108	435
78573N-AC-6.	SABRE GLBL INC 144A.		04/13/2020.	VARIOUS.	04/29/2020.	VARIOUS.	127,000	127,000	133,055	127,000	.0	.0	.0	.0	.0	.0	6,055	6,055	432	.0
78573N-AF-9.	SCIENCE APPLICATNS INTL CP NEW 144.		08/20/2020.	BANC OF AMERICA SEC LLC.	10/26/2020.	SALOMON SMITH BARNEY/SALO.	200,000	200,000	207,500	200,000	.0	.0	.0	.0	.0	.0	7,500	7,500	2,499	.0
808625-AA-5.	SCIENTIFIC GAMES INTL INC.		03/04/2020.	VARIOUS.	08/31/2020.	VARIOUS.	218,000	218,000	215,642	218,000	.0	.0	.0	.0	.0	.0	(2,358)	(2,358)	2,098	.0
80874Y-AD-3.	SHIFT4 PMTS LLC / SHIFT4 PMTS 144A.		03/02/2020.	GOLDMAN SACHS & CO.	07/17/2020.	VARIOUS.	70,000	70,088	70,000	59,110	.0	3,243	.0	(10,978)	.0	.0	10,890	10,890	3,117	1,404
82453A-AA-5.	SILGAN HOLDINGS INC.		10/15/2020.	INC/SALOMON.	11/25/2020.	CITIGROUP GBL MKT INC/SAL.	37,000	37,000	38,295	37,000	.0	.0	.0	.0	.0	.0	1,295	1,295	147	.0
827048-AM-9.	SIRIUS XM RADIO INC 144A.		02/19/2020.	BANC OF AMERICA SEC LLC.	11/23/2020.	JP MORGAN SECS INC-FI.	39,000	38,805	40,365	38,821	.0	.16	.0	.16	.0	.0	1,544	1,544	1,667	465
82967N-AL-2.	SIRIUS XM RADIO INC 144A.		04/09/2020.	BANK OF NEW YORK.	07/09/2020.	CALLED @ 100.7710000.	237,000	236,408	238,827	236,452	.0	.45	.0	.45	.0	.0	548	548	8,952	4,537
82967N-BE-7.	SIRIUS XM RADIO INC 144A.		02/03/2020.	JP MORGAN SECS INC-FI.	09/28/2020.	CAP INC/BARCLAYS	50,000	52,063	51,650	51,660	.0	(402)	.0	(402)	.0	.0	(10)	(10)	1,638	128
83001A-AB-8.	SIX FLAGS ENTMT CORP 144A.		02/11/2020.	WACHOVIA SECURITIES LLC.	04/16/2020.	BANK OF NEW YORK.	435,000	448,484	384,000	386,354	.0	(423)	.0	(61,707)	.0	.0	(2,354)	(2,354)	4,417	719
83001W-AC-8.	SIX FLAGS THEME PKS INC 144A.		04/15/2020.	WELLS.	05/18/2020.	LLC.	271,000	271,000	281,934	271,000	.0	.0	.0	.0	.0	.0	10,934	10,934	1,407	.0
78442F-EQ-7.	SLM CORP.		03/27/2020.	BANK OF NEW YORK.	05/18/2020.	BANC OF AMERICA SEC LLC.	135,000	120,150	124,666	120,799	.0	649	.0	649	.0	.0	3,867	3,867	2,372	1,361
78442F-AZ-1.	SLM Corp Mtn Book Entry.		02/04/2020.	BARCLAYS CAP INC/BARCLAYS CAP INC FI.	05/06/2020.	JP MORGAN SECS INC-FI.	170,000	156,825	123,267	156,982	.0	157	.0	157	.0	.0	(33,715)	(33,715)	2,577	133



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

CUSIP Identification	Description	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	Change in Book/Adjusted Carrying Value					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
										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.					
78454L-AN-0	SM ENERGY CO.	04/15/2020	MORGAN STANLEY & CO INC.	05/06/2020	JEFFERTIES & COMPANY	117,000	36,855	29,835	37,080	0	225	0	225	0	(7,245)	(7,245)	1,163	.702	
83422A-AA-1	SOLERA LLC / SOLERA FIN INC 144A	04/06/2020	VARIOUS	04/30/2020	MARKETAXESS CORP.	325,000	323,150	323,375	322,514	0	(636)	0	(636)	0	.861	.861	5,972	2,069	
84749A-AA-5	SPECIALTY BLDG PRODS HLDGS 144A	09/15/2020	BANC OF AMERICA SEC LLC	09/16/2020	BANC OF AMERICA SEC LLC	13,000	13,000	13,325	13,000	0	0	0	0	0	.325	.325	0	0	
84762L-AN-5	SPECTRUM BRANDS INC 144A	06/26/2020	RBC DAIN RAUSCHER	07/07/2020	RBC DAIN RAUSCHER	65,000	65,000	65,650	65,000	0	0	0	0	0	.650	.650	.89	0	
85205T-AK-6	SPIRIT AEROSYSTEMS INC.	01/15/2020	RBC DAIN RAUSCHER	06/05/2020	CITIGROUP GBL MKT INC/SAL	242,000	246,235	224,358	246,065	0	(170)	0	(170)	0	(21,707)	(21,707)	5,380	.990	
85205T-AL-4	SPIRIT AEROSYSTEMS INC 144A	04/14/2020	GOLDMAN SACHS & CO	05/05/2020	JEFFERTIES & COMPANY	475,000	475,000	462,650	475,000	0	0	0	0	0	(12,350)	(12,350)	1,979	0	
852060-AT-9	SPRINT CAP CORP.	02/07/2020	JP MORGAN SECS INC-FI	07/22/2020	CAP	250,000	282,344	378,750	281,550	0	(794)	0	(794)	0	97,200	97,200	18,776	8,750	
85207U-AE-5	SPRINT CORP.	05/05/2020	VARIOUS	09/30/2020	VARIOUS	646,000	664,320	676,653	659,110	0	(5,210)	0	(5,210)	0	17,542	17,542	25,263	5,560	
85775D-AA-3	STATION PLACE SECURITIZATION TRUST	03/11/2020	BANK OF NEW YORK	08/19/2020	JEFFERTIES & COMPANY	170,000	170,000	170,000	170,000	0	0	0	0	0	0	0	1,059	0	
86614R-AG-2	SUMMIT MATERIALS LLC	05/04/2020	MARKETAXESS CORP.	08/11/2020	VARIOUS	200,000	196,250	200,000	196,537	0	287	0	287	0	3,463	3,463	7,010	3,777	
86614R-AN-7	SUMMIT MATERIALS LLC 144A	07/27/2020	BANC OF AMERICA SEC LLC	07/28/2020	MARKETS,LL	29,000	29,000	29,789	29,000	0	0	0	0	0	.789	.789	0	0	
87166B-AA-0	SYNEOS HEALTH INC 144A	11/18/2020	JP MORGAN SECS INC-FI	11/18/2020	JP MORGAN SECS INC-FI	73,000	73,000	73,913	73,000	0	0	0	0	0	.913	.913	0	0	
87264A-AJ-4	T MOBILE USA INC.	04/01/2020	BANK OF NEW YORK	07/04/2020	CALLED @ 102.1670000	191,000	194,194	195,139	193,830	0	(364)	0	(364)	0	(2,830)	(2,830)	9,967	2,690	
87264A-AN-5	T MOBILE USA INC.	01/24/2020	VARIOUS	07/10/2020	MARKETAXESS CORP.	710,000	736,400	729,880	734,263	0	(2,137)	0	(2,137)	0	(4,383)	(4,383)	44,333	17,936	
87264A-BE-4	T MOBILE USA INC 144A	04/02/2020	DEUTSCHE BANK	06/15/2020	CREDIT SUISSE FIRST BOS	665,000	660,199	727,550	660,278	0	.79	0	.79	0	67,272	67,272	4,867	0	
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP/ 144A	04/29/2020	MARKETAXESS CORP.	12/22/2020	VARIOUS	175,000	135,406	179,568	141,609	0	6,202	0	6,202	0	37,959	37,959	6,027	.693	
87724R-AC-6	TAYLOR MORRISON CMNTYS INC 144A	05/18/2020	VARIOUS	09/01/2020	VARIOUS	1,065,000	1,037,600	1,102,077	1,038,670	0	1,070	0	1,070	0	26,330	26,330	65,650	13,167	
87724R-AE-2	TAYLOR MORRISON CMNTYS INC 144A	02/06/2020	RECEIVED IN EXCHANGE	09/14/2020	VARIOUS	428,000	439,770	441,015	437,324	0	(2,446)	0	(2,446)	0	(5,299)	(5,299)	20,626	0	
87901J-AE-5	TEGNA INC 144A	01/07/2020	CITIGROUP GBL MKT INC/SAL	01/21/2020	VARIOUS	520,000	520,000	531,659	520,000	0	0	0	0	0	11,659	11,659	.670	0	
879369-AG-1	TELEFLEX INCORPORATED 144A	05/21/2020	BANC OF AMERICA SEC LLC	06/25/2020	VARIOUS	209,000	209,000	213,583	209,000	0	0	0	0	0	4,583	4,583	.340	0	
88033G-CY-4	TENET HEALTHCARE CORP 144A	03/02/2020	BANK OF NEW YORK	06/16/2020	CREDIT SUISSE FIRST BOS	175,000	179,375	179,156	179,082	0	(293)	0	(293)	0	.74	.74	3,958	1,493	
88033G-DE-7	TENET HEALTHCARE CORP 144A	04/02/2020	BANK OF NEW YORK	12/10/2020	BANC OF AMERICA SEC LLC	235,000	235,000	256,738	235,000	0	0	0	0	0	21,738	21,738	12,093	0	
880349-AR-6	TENNECO INC.	01/09/2020	CAP INC FI	03/30/2020	RAYMOND JAMES & ASSOC INC.	34,000	30,005	21,165	30,113	0	108	0	108	0	(8,948)	(8,948)	1,209	.841	
880349-AS-4	TENNECO INC 144A	11/13/2020	BANC OF AMERICA SEC LLC	11/13/2020	BANC OF AMERICA SEC LLC	14,000	14,000	14,665	14,000	0	.0	0	.0	0	.665	.665	0	0	
872540-AU-3	TJX COS INC NEW	03/30/2020	BANK OF NEW YORK	12/04/2020	TENDERED BACK TO COMPANY	5,000	4,971	7,010	4,971	0	.0	0	.0	0	2,039	2,039	.152	0	
88947E-AU-4	TOLL BROS FIN CORP.	01/15/2020	WACHOVIA SECURITIES LLC	02/26/2020	VARIOUS	174,000	174,000	178,350	174,000	0	.0	0	.0	0	4,350	4,350	3,049	2,296	
89055F-AA-1	TOPBUILD CORP 144A	05/05/2020	MARKETAXESS CORP.	06/19/2020	MARKETAXESS CORP.	250,000	248,125	260,313	248,157	0	.32	0	.32	0	12,156	12,156	2,031	234	
89237J-AA-4	TOYOTA AUTO LN EX NT TR 2020 144A	06/09/2020	VARIOUS	08/27/2020	LLC	200,000	201,135	205,898	201,093	0	(42)	0	(42)	0	4,806	4,806	.623	.11	
89236Y-AB-0	TPC GROUP INC 144A	06/18/2020	JEFFERTIES & COMPANY	10/02/2020	VARIOUS	350,000	323,313	297,500	324,712	0	1,399	0	1,399	0	(27,212)	(27,212)	24,555	14,394	
893647-BE-6	TRANSDIGM INC 144A	02/26/2020	VARIOUS	04/27/2020	MARKETAXESS CORP.	390,000	421,031	380,972	419,087	0	(1,944)	0	(1,944)	0	(38,116)	(38,116)	15,167	9,833	
893647-BJ-5	TRANSDIGM INC 144A	03/13/2020	BANK OF NEW YORK	04/30/2020	MARKETAXESS CORP.	109,000	98,475	92,105	98,612	0	137	0	137	0	(6,507)	(6,507)	2,848	2,065	
89469A-AD-6	TREEHOUSE FOODS INC.	08/25/2020	JP MORGAN SECS INC-FI	09/25/2020	VARIOUS	146,000	146,000	147,831	146,000	0	.0	0	.0	0	1,831	1,831	.111	0	
896945-AA-0	TRIPADVISOR INC 144A	07/07/2020	JP MORGAN	07/15/2020	JP MORGAN SECS INC-FI	98,000	98,000	100,671	98,000	0	.0	0	.0	0	2,671	2,671	.94	0	
896818-AP-6	TRIUMPH GROUP INC NEW	03/05/2020	BANK OF NEW YORK	05/19/2020	MARKETAXESS CORP.	75,000	74,438	40,086	54,709	0	340	20,068	(19,728)	0	(14,623)	(14,623)	1,550	.387	
90353T-AG-5	UBER TECHNOLOGIES INC 144A	09/14/2020	MORGAN STANLEY & CO INC.	12/01/2020	MORGAN STANLEY & CO INC.	27,000	27,000	28,823	27,000	0	.0	0	.0	0	1,823	1,823	.361	0	
909214-BV-9	UNISYS CORP 144A	10/22/2020	JP MORGAN SECS INC-FI	10/23/2020	JP MORGAN	50,000	50,000	51,250	50,000	0	.0	0	.0	0	1,250	1,250	.0	0	
911365-BD-5	UNITED RENTALS NORTH AMER INC.	05/06/2020	IMPERIAL CAPITAL LLC	06/03/2020	INC.	300,000	303,750	309,000	303,668	0	(82)	0	(82)	0	5,332	5,332	6,417	5,179	
911365-BE-3	UNITED RENTALS NORTH AMER INC.	01/10/2020	WACHOVIA SECURITIES LLC	09/16/2020	VARIOUS	405,000	435,375	427,856	429,008	0	(6,367)	0	(6,367)	0	(1,152)	(1,152)	21,730	7,865	
911365-BH-6	UNITED RENTALS NORTH AMER INC.	02/18/2020	VARIOUS	10/15/2020	CALLED @ 102.3130000	215,000	221,163	219,973	219,532	0	(1,630)	0	(1,630)	0	(4,532)	(4,532)	14,917	3,115	
911365-BK-9	UNITED RENTALS NORTH AMER INC.	04/29/2020	VARIOUS	08/10/2020	CALLED @ 111.0884400	1,503,000	1,551,894	1,669,659	1,549,254	0	(2,641)	0	(2,641)	0	(46,254)	(46,254)	230,432	36,599	
91879Q-AL-3	VAIL RESORTS INC 144A	04/29/2020	BANC OF AMERICA SEC LLC	04/30/2020	BANK OF NEW YORK	24,000	24,000	24,720	24,000	0	.0	0	.0	0	.720	.720	0	0	
92047W-AD-3	VALVOLINE INC 144A	02/10/2020	MORGAN STANLEY & CO INC.	06/23/2020	VARIOUS	273,000	273,000	276,533	273,000	0	.0	0	.0	0	3,533	3,533	2,772	.0	
92552V-AK-6	VIASAT INC 144A	04/01/2020	VARIOUS	04/15/2020	BANK OF NEW YORK	625,000	633,675	606,063	632,609	0	(1,066)	0	(1,066)	0	(26,546)	(26,546)	18,172	12,633	
93369K-AA-3	WAND MERGER CORP 144A	05/11/2020	VARIOUS	08/13/2020	VARIOUS	1,800,000	1,738,250	1,873,134	1,742,886	0	4,636	0	4,636	0	57,114	57,114	157,634	45,771	
93369K-AB-1	WAND MERGER CORP 144A	07/28/2020	CREDIT SUISSE	12/11/2020	CALLED @ 109.5967833	300,000	325,500	328,790	321,043	0	(4,457)	0	(4,457)						



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
CUSIP Identification	Description	F o r e i g n	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
361680-AK-0	GFL ENVIRONMENTAL INC 144A	C	08/17/2020	BARCLAYS CAP INC/BARCLAYS	08/18/2020	BARCLAYS CAP INC/BARCLAYS	80,000	80,000	80,200	80,000	0	0	0	0	0	0	200	200	0	0
44485H-AA-2	GFL ENVIRONMENTAL INC 144A	C	03/16/2020	BANK OF NEW YORK	05/06/2020	MARKETAXESS CORP	130,000	126,100	137,345	126,169	0	69	0	69	0	0	11,176	11,176	3,969	2,705
59151K-AM-0	METHANEX CORP	C	09/17/2020	JP MORGAN SECS INC-FI	10/09/2020	CITIGROUP GBL MKT INC/SAL	42,000	42,000	42,788	42,000	0	0	0	0	0	0	788	788	132	0
66977W-AR-0	NOVA CHEMICALS CORP 144A	C	06/25/2020	JP MORGAN	12/07/2020	GOLDMAN SACHS & CO	250,000	223,125	265,938	224,498	0	1,373	0	1,373	0	0	41,440	41,440	6,854	1,021
683715-AB-2	OPEN TEXT CORP 144A	C	03/10/2020	BANK OF NEW YORK	05/01/2020	MARKETAXESS CORP	300,000	312,375	311,700	311,972	0	(403)	0	(403)	0	0	(272)	(272)	7,540	4,945
683715-AC-0	OPEN TEXT CORP 144A	C	02/03/2020	BARCLAYS CAP INC/BARCLAYS	05/06/2020	VARIOUS	330,000	330,000	326,708	330,000	0	0	0	0	0	0	(3,293)	(3,293)	2,209	0
91911K-AJ-1	VALEANT PHARMACEUTICALS INTL 144A	C	04/08/2020	BANK OF NEW YORK	06/10/2020	CALLED @ 101.6250000	235,000	238,763	238,819	238,085	0	(678)	0	(678)	0	0	(3,085)	(3,085)	7,425	1,156
91911K-AK-8	VALEANT PHARMACEUTICALS INTL 144A	C	03/27/2020	BANK OF NEW YORK	06/09/2020	UBS WARBURG LLC	360,000	365,783	373,500	365,229	0	(553)	0	(553)	0	0	8,271	8,271	6,020	1,120
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	C	02/03/2020	JP MORGAN SECS INC-FI	07/20/2020	BANC OF AMERICA SEC LLC	130,000	135,200	134,550	134,194	0	(1,006)	0	(1,006)	0	0	356	356	5,184	1,867
30251G-BA-4	144A	C	03/17/2020	FMG RESOURCES AUGUST 2006 PTY	04/27/2020	MARKETAXESS CORP	130,000	114,175	128,050	114,357	0	182	0	182	0	0	13,693	13,693	715	65
22530E-AA-0	CREDICORP LTD 144A	C	06/10/2020	VARIOUS	06/29/2020	VARIOUS	964,000	964,656	961,815	964,647	0	(9)	0	(9)	0	0	(2,832)	(2,832)	825	0
629571-AB-6	NABORS INDS LTD 144A	C	01/07/2020	CITIGROUP GBL MKT INC/SAL	05/04/2020	JEFFERIES & COMPANY	120,000	120,000	49,764	38,656	0	256	81,600	(81,344)	0	0	11,108	11,108	2,900	0
92676X-AD-9	VIKING CRUISES LTD 144A	C	01/17/2020	WACHOVIA SECURITIES LLC	09/01/2020	WELLS FARGO SECURITIES, LLC	80,000	85,600	59,200	47,854	0	806	38,552	(37,746)	0	0	11,346	11,346	4,543	1,658
92676X-AE-7	VIKING CRUISES LTD 144A	C	05/12/2020	BANC OF AMERICA SEC LLC	09/10/2020	VARIOUS	225,000	218,250	258,125	218,393	0	143	0	143	0	0	39,732	39,732	4,505	0
07132A-CC-5	BATT CLO VIII 2020-8R2 LTD 144A	C	02/06/2020	BANC OF AMERICA SEC LLC	03/03/2020	BANK OF NEW YORK	2,000,000	2,000,000	1,982,700	2,000,000	0	0	0	0	0	0	(17,300)	(17,300)	3,215	0
81180W-AL-5	SEAGATE HDD CAYMAN	C	04/23/2020	BANK OF NEW YORK	06/18/2020	RECEIVED IN EXCHANGE	258,000	262,320	279,244	262,183	0	(137)	0	(137)	0	0	17,062	17,062	5,685	3,794
81180W-AY-7	SEAGATE HDD CAYMAN 144A	C	06/03/2020	MS SECURITIES - FID	12/01/2020	MORGAN STANLEY & CO INC	21,000	20,970	23,704	20,972	0	1	0	1	0	0	2,732	2,732	416	0
81180W-AZ-4	SEAGATE HDD CAYMAN 144A	C	06/18/2020	RECEIVED IN EXCHANGE	12/01/2020	VARIOUS	327,839	323,620	365,444	323,797	0	177	0	177	0	0	41,646	41,646	6,131	0
84859B-AA-9	SPIRIT IP CAYMAN LTD / SP 144A	C	09/02/2020	BARCLAYS CAP INC/BARCLAYS	09/17/2020	MORGAN STANLEY & CO INC	28,000	27,713	29,470	27,715	0	2	0	2	0	0	1,755	1,755	25	0
292460-AD-7	EMPRESA DE TRANSPORTE DE 144A	C	05/07/2020	VARIOUS	08/14/2020	CREDIT SUISSE FIRST	950,000	963,061	1,059,821	962,754	0	(307)	0	(307)	0	0	97,067	97,067	9,728	156
40053X-AA-7	GRUPO ENERGIA BOGOTA 144A	C	05/20/2020	VARIOUS	08/10/2020	JP MORGAN	1,897,000	1,923,969	2,099,031	1,923,455	0	(514)	0	(514)	0	0	175,576	175,576	22,349	575
88165F-AF-9	TEVA PHARMACEUTICAL FIN CO B.V.	C	03/20/2020	JP MORGAN	04/28/2020	BANK OF NEW YORK	155,000	141,438	150,587	142,261	0	824	0	824	0	0	8,326	8,326	2,672	2,106
02156L-AA-9	ALTICE FRANCE S A 144A	C	03/05/2020	BANK OF NEW YORK	05/18/2020	MARKETAXESS CORP	890,000	985,548	963,425	980,701	0	(4,847)	0	(4,847)	0	0	(17,276)	(17,276)	21,895	6,894
060335-AA-4	BANIJAY ENTMT S A S 144A	C	02/04/2020	DEUTSCHE BANK	02/05/2020	JEFFERIES & COMPANY	200,000	202,750	200,000	200,000	0	0	0	0	0	0	2,750	2,750	0	0
251525-AX-9	DEUTSCHE BANK A G	C	02/11/2020	DEUTSCHE BANK	12/01/2020	MORGAN STANLEY & CO INC	200,000	200,056	199,250	200,049	0	(7)	0	(7)	0	0	(799)	(799)	9,626	0
69370R-AJ-6	PT PERTAMINA PERSERO	D	09/23/2020	VARIOUS	10/27/2020	VARIOUS	2,496,000	2,399,320	2,518,029	2,399,511	0	191	0	191	0	0	118,518	118,518	44,329	23,353
00774M-AN-5	AERCAP IRELAND CAPITAL LIMITED	C	06/03/2020	CITIGROUP GLOBAL	12/01/2020	MORGAN STANLEY & CO INC	150,000	148,385	173,813	148,517	0	132	0	132	0	0	25,296	25,296	4,740	0
02154C-AF-0	ALTICE FINANCING S.A. 144A	C	01/08/2020	JP MORGAN SECS INC-FI	01/08/2020	JP MORGAN CHASE	360,000	360,000	362,454	360,000	0	0	0	0	0	0	2,454	2,454	0	0
45824T-BA-2	INTELSAT JACKSON HDGS LTD 144A	C	02/04/2020	VARIOUS	02/06/2020	VARIOUS	425,000	378,644	358,625	378,890	0	246	0	246	0	0	(20,265)	(20,265)	11,540	9,968
87927V-AV-0	TELECOM ITALIA CAP SR GLBL NT 38	D	02/27/2020	BARCLAYS CAP INC/BARCLAYS	04/28/2020	SUMRIDGE PARTNERS LLC	68,000	88,570	78,390	88,453	0	(117)	0	(117)	0	0	(10,063)	(10,063)	2,129	1,283
02156T-AA-2	YPSO FINANCE BIS S.A. SR 144A NT	C	01/23/2020	CAP INC FI	05/05/2020	MARKETAXESS CORP	420,000	420,000	384,140	420,000	0	0	0	0	0	0	(35,860)	(35,860)	6,370	0
18452M-AB-2	CLEAR CHANNEL INTL B V 144A	C	07/21/2020	DEUTSCHE BANK SECS	10/27/2020	GOLDMAN SACHS & CO	200,000	200,000	206,000	200,000	0	0	0	0	0	0	6,000	6,000	3,128	0
210383-AF-2	CONSTELLUM NV 144A	C	02/13/2020	JEFFERIES & COMPANY	03/24/2020	BANK OF NEW YORK	280,000	290,850	228,200	288,990	0	(1,860)	0	(1,860)	0	0	(60,790)	(60,790)	10,563	8,605
85572N-AA-6	144A	C	03/25/2020	BANK OF NEW YORK	04/15/2020	BANK OF NEW YORK	85,000	75,756	88,800	75,816	0	60	0	60	0	0	12,983	12,983	1,521	1,190
88167A-AC-5	TEVA PHARMACEUTICAL FIN NETH	D	04/08/2020	BANK OF NEW YORK	05/07/2020	MILLER TABAK ROBERTS SEC	230,000	218,788	225,400	219,463	0	676	0	676	0	0	5,937	5,937	1,546	1,153
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD 144A	C	05/13/2020	MORGAN STANLEY & CO INC	11/20/2020	VARIOUS	100,000	98,000	111,813	98,285	0	285	0	285	0	0	13,528	13,528	5,422	0
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD 144A	C	05/13/2020	MORGAN STANLEY & CO INC	08/26/2020	VARIOUS	150,000	145,500	164,500	145,611	0	111	0	111	0	0	18,889	18,889	2,707	0
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD 144A	C	06/04/2020	JP MORGAN SECS INC-FI	11/05/2020	VARIOUS	60,000	60,000	63,250	60,000	0	0	0	0	0	0	3,250	3,250	2,237	0
05971U-2C-0	BANCO DE CREDITO DEL PERU 144A	C	07/01/2020	CITIGROUP GLOBAL	07/02/2020	GOLDMAN SACHS & CO	520,000	516,121	515,450	516,122	0	1	0	1	0	0	(672)	(672)	271	0
143658-BC-5	CARNIVAL CORP 144A	C	04/01/2020	VARIOUS	08/14/2020	VARIOUS	395,000	392,300	400,696	392,214	0	(86)	0	(86)	0	0	8,482	8,482	2,076	0
143658-BL-5	CARNIVAL CORP MTN BE 144A	C	11/20/2020	JP MORGAN SECS INC-FI	11/24/2020	VARIOUS	100,000	100,000	104,219	100,000	0	0	0	0	0	0	4,219	4,219	11	0
P7808B-AB-3	PETROLEOS DEL PERU - PETROPERU	C	03/10/2020	VARIOUS	06/09/2020	VARIOUS	825,000	973,088	976,335	972,393	0	(695)	0	(695)	0	0	3,942	3,942	22,124	10,699
225401-AR-9	CREDIT SUISSE INTERNATIONAL 144A	C	08/04/2020	CREDIT SUISSE	12/01/2020	MORGAN STANLEY & CO INC	200,000	200,000	212,500	200,000	0	0	0	0	0	0	12,500	12,500	3,267	0
6942																				



## E15.8

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare Services, Inc.

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS.....	..@		..11/18/2020	KEEFE BRUYETTE & WOODS INC.	..11/04/2021	..709,299	.....0	.....0	.....0	.....0	.....710,000	.....709,299	.....88	.....0	..0.000	.....0.101	.....N/A	.....0	.....0
UNITED STATES TREAS BILLS.....	..@		..11/25/2020	CITIGROUP GBL MKT INC/SAL	..03/09/2021	2,599,339	.....0	.....0	.....0	.....0	2,600,000	2,599,339	235	.....0	..0.000	.....0.088	.....N/A	.....0	.....0
0199999 - Bonds - U.S. Governments - Issuer Obligations						3,308,638	0	0	0	0	3,310,000	3,308,638	323	0	XXX	XXX	XXX	0	0
0599999 - Bonds - Subtotals - U.S. Governments						3,308,638	0	0	0	0	3,310,000	3,308,638	323	0	XXX	XXX	XXX	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
FORD MOTOR CREDIT CO LLC.....			..03/31/2020	BANK OF NEW YORK	..03/18/2021	..470,429	.....0	.....11,975	.....0	.....0	.....474,000	.....458,455	.....4,524	.....0	..3.336	.....7.029	.....MS	.....7,906	.....615
HIGHMARK INC 144A.....			..11/09/2020	JP MORGAN SECS INC-FI	..05/15/2021	..5,589,276	.....0	.....(34,584)	.....0	.....0	.....5,500,000	.....5,623,860	.....33,382	.....0	..4.750	.....0.383	.....MN	.....130,625	.....128,448
MACYS RETAIL HLDGS INC.....			..03/31/2020	MORGAN STANLEY & CO INC	..01/15/2021	..161,108	.....0	.....30,301	.....0	.....0	.....163,000	.....130,808	.....2,593	.....0	..3.450	.....36.520	.....JJ	.....2,812	.....1,203
MARRIOTT INTL INC NEW.....			..05/12/2020	WELLS FARGO SECURITIES, LLC	..03/01/2021	..199,291	.....0	.....2,631	.....0	.....0	.....200,000	.....196,660	.....1,917	.....0	..2.875	.....5.083	.....MS	.....2,875	.....1,166
OCCIDENTAL PETE CORP.....			..03/30/2020	BANK OF NEW YORK	..03/15/2021	..160,947	.....0	.....19,206	.....0	.....0	.....167,000	.....141,741	.....2,385	.....0	..4.850	.....24.687	.....MS	.....4,050	.....360
WELLS FARGO STAGECOACH SWEEP REPO.....	..RA		..12/31/2020	WELLS FARGO	..03/31/2021	..3,015,699	.....0	.....0	.....0	.....0	.....3,015,699	.....3,015,699	.....0	.....0	.....0.000	.....0.000	.....MON	.....26	.....0
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,596,752	0	29,529	0	0	9,519,699	9,567,223	44,801	0	XXX	XXX	XXX	148,294	131,792
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
NASSAU 2017-1R LTD 144A.....		..C	..02/12/2020	THE BANK OF NEW YORK WELTON/NATIXIS	..10/15/2021	2,100,000	0	0	0	0	2,100,000	2,100,000	4,935	0	1.387	1.414	JAJO	26,895	0
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,100,000	0	0	0	0	2,100,000	2,100,000	4,935	0	XXX	XXX	XXX	26,895	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						11,696,752	0	29,529	0	0	11,619,699	11,667,223	49,736	0	XXX	XXX	XXX	175,190	131,792
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						12,905,390	0	29,529	0	0	12,829,699	12,875,861	45,124	0	XXX	XXX	XXX	148,294	131,792
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						2,100,000	0	0	0	0	2,100,000	2,100,000	4,935	0	XXX	XXX	XXX	26,895	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						15,005,390	0	29,529	0	0	14,929,699	14,975,861	50,059	0	XXX	XXX	XXX	175,190	131,792
9199999 Totals						15,005,390	0	29,529	0	0	XXX	14,975,861	50,059	0	XXX	XXX	XXX	175,190	131,792

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$ 8,424,337 .....	1B \$ 0 .....	1C \$ 0 .....	1D \$ 0 .....	1E \$ 0 .....	1F \$ 0 .....	1G \$ 5,589,276 .....
2A \$ 0 .....	2B \$ 0 .....	2C \$ 199,291 .....				
3A \$ 470,429 .....	3B \$ 160,947 .....	3C \$ 0 .....				
4A \$ 161,108 .....	4B \$ 0 .....	4C \$ 0 .....				
5A \$ 0 .....	5B \$ 0 .....	5C \$ 0 .....				
6 \$ 0 .....						



Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE







## E28

## E28

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SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama .....	AL		.0	.0	.0	.0
2. Alaska .....	AK		.0	.0	.0	.0
3. Arizona .....	AZ		.0	.0	.0	.0
4. Arkansas .....	AR		.0	.0	.0	.0
5. California .....	CA		.0	.0	.0	.0
6. Colorado .....	CO		.0	.0	.0	.0
7. Connecticut .....	CT		.0	.0	.0	.0
8. Delaware .....	DE		.0	.0	.0	.0
9. District of Columbia .....	DC		.0	.0	.0	.0
10. Florida .....	FL		.0	.0	.0	.0
11. Georgia .....	GA		.0	.0	.0	.0
12. Hawaii .....	HI		.0	.0	.0	.0
13. Idaho .....	ID		.0	.0	.0	.0
14. Illinois .....	IL		.0	.0	.0	.0
15. Indiana .....	IN		.0	.0	.0	.0
16. Iowa .....	IA		.0	.0	.0	.0
17. Kansas .....	KS		.0	.0	.0	.0
18. Kentucky .....	KY		.0	.0	.0	.0
19. Louisiana .....	LA		.0	.0	.0	.0
20. Maine .....	ME		.0	.0	.0	.0
21. Maryland .....	MD		.0	.0	.0	.0
22. Massachusetts .....	MA		.0	.0	.0	.0
23. Michigan .....	MI		.0	.0	.0	.0
24. Minnesota .....	MN		.0	.0	.0	.0
25. Mississippi .....	MS		.0	.0	.0	.0
26. Missouri .....	MO		.0	.0	.0	.0
27. Montana .....	MT		.0	.0	.0	.0
28. Nebraska .....	NE		.0	.0	.0	.0
29. Nevada .....	NV		.0	.0	.0	.0
30. New Hampshire .....	NH		.0	.0	.0	.0
31. New Jersey .....	NJ		.0	.0	.0	.0
32. New Mexico .....	NM		.0	.0	.0	.0
33. New York .....	NY		.0	.0	.0	.0
34. North Carolina .....	NC		.0	.0	.0	.0
35. North Dakota .....	ND		.0	.0	.0	.0
36. Ohio .....	OH		.0	.0	.0	.0
37. Oklahoma .....	OK		.0	.0	.0	.0
38. Oregon .....	OR		.0	.0	.0	.0
39. Pennsylvania .....	PA		.0	.0	.0	.0
40. Rhode Island .....	RI		.0	.0	.0	.0
41. South Carolina .....	SC		.0	.0	.0	.0
42. South Dakota .....	SD		.0	.0	.0	.0
43. Tennessee .....	TN		.0	.0	.0	.0
44. Texas .....	TX		.0	.0	.0	.0
45. Utah .....	UT		.0	.0	.0	.0
46. Vermont .....	VT		.0	.0	.0	.0
47. Virginia .....	VA		.0	.0	.0	.0
48. Washington .....	WA		.0	.0	.0	.0
49. West Virginia .....	WV		.0	.0	.0	.0
50. Wisconsin .....	WI		.0	.0	.0	.0
51. Wyoming .....	WY		.0	.0	.0	.0
52. American Samoa .....	AS		.0	.0	.0	.0
53. Guam .....	GU		.0	.0	.0	.0
54. Puerto Rico .....	PR		.0	.0	.0	.0
55. US Virgin Islands .....	VI		.0	.0	.0	.0
56. Northern Mariana Islands .....	MP		.0	.0	.0	.0
57. Canada .....	CAN		.0	.0	.0	.0
58. Aggregate Alien and Other .....	OT		.0	.0	.0	.0
59. Total	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	.0	.0	.0	.0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0