



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

Horizon Healthcare of New Jersey, Inc.

(Name)

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

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

Country of Domicile United States

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

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

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

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5607 (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 #	Chair & CEO	Linda Anne Willett	Secretary
Douglas Richard Simpson	CFO & Treasurer	Mark Leon Barnard	President

OTHER OFFICERS

Donald Liss M.D.	Chief Medical Officer	Christopher Michael Lepre	Executive Vice President

DIRECTORS OR TRUSTEES

Mark Leon Barnard	Gary Dean St. Hilaire #	Allen James Karp	Christopher Michael Lepre
Douglas Richard Simpson	Kathleen Ann Swain	Donald Liss M.D.	Suzanne Kunis #

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
Secretary

Douglas Richard Simpson
CFO & Treasurer

Subscribed and sworn to before me this
day of ,

a. Is this an original filing? Yes [X] No []
b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	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	425,043,260	23.316	425,043,260	0	425,043,260	23.316
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	60,000	0.003	60,000	0	60,000	0.003
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	510,283,942	27.992	510,283,942	0	510,283,942	27.992
1.06 Industrial and miscellaneous	335,869,839	18.424	335,869,839	0	335,869,839	18.424
1.07 Hybrid securities	1,071,508	0.059	1,071,508	0	1,071,508	0.059
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	1,272,328,548	69.795	1,272,328,548	0	1,272,328,548	69.795
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	736,640	0.040	736,640	0	736,640	0.040
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	736,640	0.040	736,640	0	736,640	0.040
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	49,045,205	2.690	49,045,205	0	49,045,205	2.690
3.02 Industrial and miscellaneous Other (Unaffiliated)	437,700	0.024	437,700	0	437,700	0.024
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	6,042,359	0.331	6,042,359	0	6,042,359	0.331
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	55,525,263	3.046	55,525,263	0	55,525,263	3.046
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)	6,034,871	0.331	6,034,871	0	6,034,871	0.331
6.02 Cash equivalents (Schedule E, Part 2)	430,579,121	23.620	430,579,121	0	430,579,121	23.620
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	436,613,993	23.951	436,613,993	0	436,613,993	23.951
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	57,748,242	3.168	57,748,242	0	57,748,242	3.168
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,822,952,686	100.000	1,822,952,686	0	1,822,952,686	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		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	0	
5.2	Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,282,522,809
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,189,335,546
3.	Accrual of discount		1,433,303
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(25,769)	
4.2	Part 2, Section 1, Column 15	1,998	
4.3	Part 2, Section 2, Column 13	6,097,914	
4.4	Part 4, Column 11	(411,216)	5,662,928
5.	Total gain (loss) on disposals, Part 4, Column 19		4,030,861
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,148,600,599
7.	Deduct amortization of premium		5,645,229
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	33,623	
8.3	Part 2, Section 2, Column 16	1,062,883	
8.4	Part 4, Column 15	(17,964)	1,078,542
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	644,995	
9.2	Part 2, Section 1, Column 17	0	
9.3	Part 2, Section 2, Column 14	681,495	
9.4	Part 4, Column 13	298,620	1,625,110
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		397,401
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,328,590,452
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,328,590,452

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year					
Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (including all obligations guaranteed by governments)	1. United States	425,043,260	443,911,470	425,752,166	420,503,813
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	425,043,260	443,911,470	425,752,166	420,503,813
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	60,000	65,669	60,000	60,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	510,283,942	535,845,231	513,240,832	498,944,476
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	265,442,341	287,065,258	265,483,528	265,007,390
	9. Canada	2,485,237	2,751,640	2,468,643	2,501,000
	10. Other Countries	69,013,769	71,098,372	68,969,898	69,152,464
	11. Totals	336,941,347	360,915,271	336,922,069	336,660,855
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,272,328,548	1,340,737,641	1,275,975,067	1,256,169,144
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	331,390	331,390	315,000	
	15. Canada	0	0	0	
	16. Other Countries	405,250	405,250	376,236	
	17. Totals	736,640	736,640	691,236	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	736,640	736,640	691,236	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	34,393,473	34,393,473	26,763,641	
	21. Canada	791,325	791,325	605,893	
	22. Other Countries	20,340,465	20,340,465	16,336,333	
	23. Totals	55,525,263	55,525,263	43,705,867	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	55,525,263	55,525,263	43,705,867	
	26. Total Stocks	56,261,903	56,261,903	44,397,103	
	27. Total Bonds and Stocks	1,328,590,452	1,396,999,544	1,320,372,170	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	351,311,566	238,611,097	59,537,945	12,684,159	12,889,291	XXX	675,034,058	44.3	469,644,900	38.0	675,034,058	.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	351,311,566	238,611,097	59,537,945	12,684,159	12,889,291	XXX	675,034,058	44.3	469,644,900	38.0	675,034,058	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	60,000	0	0	XXX	60,000	0.0	0	0.0	60,000	.0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.7 Totals	0	0	60,000	0	0	XXX	60,000	0.0	0	0.0	60,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	77,875,562	292,461,656	74,124,744	16,377,658	49,444,321	XXX	510,283,942	33.5	461,271,132	37.3	510,283,942	.0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
5.7 Totals	77,875,562	292,461,656	74,124,744	16,377,658	49,444,321	XXX	510,283,942	33.5	461,271,132	37.3	510,283,942	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	18,217,406	90,228,458	66,839,045	11,428,803	5,951,271	XXX	192,664,983	12.7	185,131,205	15.0	97,633,198	95,031,785
6.2 NAIC 2	4,876,948	62,366,504	61,142,228	5,890,170	2,724,521	XXX	137,000,371	9.0	117,261,165	9.5	109,362,281	27,638,090
6.3 NAIC 3	222,470	4,029,004	1,395,424	508,802	34,885	XXX	6,190,585	0.4	2,101,588	0.2	4,767,080	1,423,505
6.4 NAIC 4	0	13,899	0	0	0	XXX	13,899	0.0	0	0.0	13,899	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	23,316,824	156,637,866	129,376,697	17,827,775	8,710,677	XXX	335,869,839	22.1	304,493,958	24.6	211,776,459	124,093,380
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	449,985	621,523	0	0	XXX	1,071,508	0.1	1,073,075	0.1	1,071,508	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	449,985	621,523	0	0	XXX	1,071,508	0.1	1,073,075	0.1	1,071,508	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	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 447,404,535	621,301,211	200,561,734	40,490,620	68,284,883	.0	1,378,042,983	90.5	XXX	XXX	1,283,011,198	95,031,785
11.2 NAIC 2	(d) 4,876,948	62,816,489	61,763,750	5,890,170	2,724,521	.0	138,071,879	9.1	XXX	XXX	110,433,789	27,638,090
11.3 NAIC 3	(d) 222,470	4,029,004	1,395,424	508,802	34,885	.0	6,190,585	0.4	XXX	XXX	4,767,080	1,423,505
11.4 NAIC 4	(d) 0	13,899	0	0	0	.0	13,899	0.0	XXX	XXX	13,899	0
11.5 NAIC 5	(d) 0	0	0	0	0	.0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.0	XXX	XXX	0	0
11.7 Totals	452,503,953	688,160,605	263,720,908	46,889,592	71,044,289	.0	(b) 1,522,319,347	100.0	XXX	XXX	1,398,225,967	124,093,380
11.8 Line 11.7 as a % of Col. 7	29.7	45.2	17.3	3.1	4.7	0.0	100.0	XXX	XXX	XXX	91.8	8.2
12. Total Bonds Prior Year												
12.1 NAIC 1	142,025,751	506,248,530	397,647,344	56,311,055	13,814,557	.0	XXX	XXX	1,116,047,237	90.3	1,033,750,332	82,296,905
12.2 NAIC 2	7,903,320	64,771,124	39,539,033	4,716,559	1,404,205	.0	XXX	XXX	118,334,240	9.6	95,640,285	22,693,955
12.3 NAIC 3	751,525	206,566	1,063,621	0	79,875	.0	XXX	XXX	2,101,588	0.2	947,384	1,154,204
12.4 NAIC 4	0	0	0	0	0	.0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	.0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	150,680,597	571,226,220	438,249,998	61,027,613	15,298,637	.0	XXX	XXX	(b) 1,236,483,064	100.0	1,130,338,001	106,145,064
12.8 Line 12.7 as a % of Col. 9	12.2	46.2	35.4	4.9	1.2	0.0	XXX	XXX	100.0	XXX	91.4	8.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	435,506,594	571,341,585	171,959,392	36,871,403	67,332,224	.0	1,283,011,198	84.3	1,033,750,332	83.6	1,283,011,198	XXX
13.2 NAIC 2	3,387,653	49,048,906	50,054,392	5,780,388	2,162,450	.0	110,433,789	7.3	95,640,285	7.7	110,433,789	XXX
13.3 NAIC 3	222,470	3,655,483	345,440	508,802	34,885	.0	4,767,080	0.3	947,384	0.1	4,767,080	XXX
13.4 NAIC 4	0	13,899	0	0	0	.0	13,899	0.0	0	0.0	13,899	XXX
13.5 NAIC 5	0	0	0	0	0	.0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	439,116,717	624,059,874	222,359,225	43,160,593	69,529,558	.0	1,398,225,967	91.8	1,130,338,001	91.4	1,398,225,967	XXX
13.8 Line 13.7 as a % of Col. 7	31.4	44.6	15.9	3.1	5.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	28.8	41.0	14.6	2.8	4.6	0.0	91.8	XXX	XXX	XXX	91.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	11,897,940	49,959,626	28,602,342	3,619,217	952,659	.0	95,031,785	6.2	82,296,905	6.7	XXX	95,031,785
14.2 NAIC 2	1,489,295	13,767,583	11,709,358	109,782	562,071	.0	27,638,090	1.8	22,693,955	1.8	XXX	27,638,090
14.3 NAIC 3	0	373,521	1,049,984	0	0	.0	1,423,505	0.1	1,154,204	0.1	XXX	1,423,505
14.4 NAIC 4	0	0	0	0	0	.0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	.0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	13,387,236	64,100,731	41,361,683	3,729,000	1,514,731	.0	124,093,380	8.2	106,145,064	8.6	XXX	124,093,380
14.8 Line 14.7 as a % of Col. 7	10.8	51.7	33.3	3.0	1.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.9	4.2	2.7	0.2	0.1	0.0	8.2	XXX	XXX	XXX	XXX	8.2

(a) Includes \$ 121,686,843 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1\$ 249,990,799 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0 .

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	339,904,503	208,822,182	41,622,577	0	0	XXX	590,349,261	38.8	384,474,599	31.1	590,349,261	0
1.02 Residential Mortgage-Backed Securities	11,407,064	29,788,915	17,915,368	12,684,159	12,889,291	XXX	84,684,797	5.6	85,170,301	6.9	84,684,797	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	351,311,566	238,611,097	59,537,945	12,684,159	12,889,291	XXX	675,034,058	44.3	469,644,900	38.0	675,034,058	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	60,000	0	0	XXX	60,000	0.0	0	0.0	60,000	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	60,000	0	0	XXX	60,000	0.0	0	0.0	60,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	23,902,821	179,732,848	26,453,840	2,340,976	1,612,175	XXX	234,042,660	15.4	240,930,097	19.5	234,042,660	0
5.02 Residential Mortgage-Backed Securities	53,800,413	112,154,933	47,412,209	13,837,595	47,832,146	XXX	275,037,297	18.1	220,341,035	17.8	275,037,297	0
5.03 Commercial Mortgage-Backed Securities	172,328	573,875	258,695	199,086	0	XXX	1,203,985	0.1	0	0.0	1,203,985	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	77,875,562	292,461,656	74,124,744	16,377,658	49,444,321	XXX	510,283,942	33.5	461,271,132	37.3	510,283,942	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	5,337,379	83,181,002	92,169,569	7,831,107	5,026,276	XXX	193,545,333	12.7	187,746,300	15.2	156,922,377	36,622,956
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	770,440	0.1	0	0
6.03 Commercial Mortgage-Backed Securities	5,312,437	27,377,904	10,747,355	6,707,179	3,385,363	XXX	53,530,238	3.5	43,798,330	3.5	50,748,020	2,782,218
6.04 Other Loan-Backed and Structured Securities	12,667,008	46,078,961	26,459,772	3,289,489	299,038	XXX	88,794,268	5.8	72,178,888	5.8	4,106,062	84,688,206
6.05 Totals	23,316,824	156,637,866	129,376,697	17,827,775	8,710,677	XXX	335,869,839	22.1	304,493,958	24.6	211,776,459	124,093,380
7. Hybrid Securities												
7.01 Issuer Obligations	0	449,985	621,523	0	0	XXX	1,071,508	0.1	1,073,075	0.1	1,071,508	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	449,985	621,523	0	0	XXX	1,071,508	0.1	1,073,075	0.1	1,071,508	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 of New Jersey, Inc.

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year 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	.0	.0	.0	.0	.0	.0	.0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	.0	0	.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	.0	0	.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued .....	.0	.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	.0
10.02 Bank Loans – Acquired	0	0	0	0	0	XXX	0	.0	0	.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	.0	0	.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	369,144,703	472,186,017	160,927,508	10,172,083	6,638,451	XXX	1,019,068,762	66.9	XXX	XXX	982,445,807	36,622,956
11.02 Residential Mortgage-Backed Securities	65,207,477	141,943,848	65,327,577	26,521,754	60,721,437	XXX	359,722,094	23.6	XXX	XXX	359,722,094	.0
11.03 Commercial Mortgage-Backed Securities	5,484,765	27,951,779	11,006,051	6,906,265	3,385,363	XXX	54,734,222	3.6	XXX	XXX	51,952,004	2,782,218
11.04 Other Loan-Backed and Structured Securities	12,667,008	46,078,961	26,459,772	3,289,489	299,038	XXX	88,794,268	5.8	XXX	XXX	4,106,062	84,688,206
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	XXX	XXX	.0	.0
11.06 Affiliated Bank Loans .....	.0	.0	.0	.0	.0	XXX	.0	.0	XXX	XXX	.0	.0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	.0	XXX	XXX	0	0
11.08 Totals	452,503,953	688,160,605	263,720,908	46,889,592	71,044,289	.0	1,522,319,347	100.0	XXX	XXX	1,398,225,967	124,093,380
11.09 Lines 11.08 as a % Col. 7	29.7	45.2	17.3	3.1	4.7	0.0	100.0	XXX	XXX	XXX	91.8	8.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	92,585,049	386,970,404	322,067,542	8,483,520	4,117,556	XXX	XXX	XXX	814,224,071	65.9	776,913,055	37,311,015
12.02 Residential Mortgage-Backed Securities	46,609,835	125,863,230	80,683,037	45,063,777	8,061,897	XXX	XXX	XXX	306,281,776	24.8	305,511,336	770,440
12.03 Commercial Mortgage-Backed Securities	2,986,930	27,857,197	11,924,461	3,922,602	2,107,141	XXX	XXX	XXX	43,798,330	3.5	41,929,180	1,869,150
12.04 Other Loan-Backed and Structured Securities	8,498,784	35,535,390	23,574,957	3,557,715	1,012,044	XXX	XXX	XXX	72,178,888	5.8	5,984,430	66,194,459
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	XXX	XXX	.0	.0	.0	.0
12.06 Affiliated Bank Loans .....	.0	.0	.0	.0	.0	XXX	XXX	XXX	.0	.0	.0	.0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	.0	0	0
12.08 Totals	150,680,597	571,226,220	438,249,998	61,027,613	15,298,637	.0	XXX	XXX	1,236,483,064	100.0	1,130,338,001	106,145,064
12.09 Line 12.08 as a % of Col. 9	12.2	46.2	35.4	4.9	1.2	0.0	XXX	XXX	100.0	XXX	91.4	8.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	367,525,415	452,688,703	146,746,629	10,062,301	5,422,758	XXX	982,445,807	64.5	776,913,055	62.8	982,445,807	XXX
13.02 Residential Mortgage-Backed Securities	65,207,477	141,943,848	65,327,577	26,521,754	60,721,437	XXX	359,722,094	23.6	305,511,336	24.7	359,722,094	XXX
13.03 Commercial Mortgage-Backed Securities	5,289,219	27,159,009	9,619,424	6,498,990	3,385,363	XXX	51,952,004	3.4	41,929,180	3.4	51,952,004	XXX
13.04 Other Loan-Backed and Structured Securities	1,094,605	2,268,314	665,595	77,547	.0	XXX	4,106,062	.0	5,984,430	.0	4,106,062	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	.0	XXX
13.06 Affiliated Bank Loans .....	.0	.0	.0	.0	.0	XXX	.0	.0	.0	.0	.0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	.0	0	.0	0	XXX
13.08 Totals	439,116,717	624,059,874	222,359,225	43,160,593	69,529,558	.0	1,398,225,967	91.8	1,130,338,001	91.4	1,398,225,967	XXX
13.09 Line 13.08 as a % of Col. 7	31.4	44.6	15.9	3.1	5.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	28.8	41.0	14.6	2.8	4.6	0.0	91.8	XXX	XXX	XXX	91.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,619,288	19,497,314	14,180,879	109,782	1,215,693	XXX	36,622,956	2.4	37,311,015	3.0	XXX	36,622,956
14.02 Residential Mortgage-Backed Securities .....	.0	.0	.0	.0	.0	XXX	.0	.0	770,440	.0	XXX	.0
14.03 Commercial Mortgage-Backed Securities	195,546	792,770	1,386,627	407,275	.0	XXX	2,782,218	.0	1,869,150	.0	XXX	2,782,218
14.04 Other Loan-Backed and Structured Securities	11,572,402	43,810,647	25,794,177	3,211,942	299,038	XXX	84,688,206	5.6	66,194,459	5.4	XXX	84,688,206
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	.0	XXX	.0
14.06 Affiliated Bank Loans .....	.0	.0	.0	.0	.0	XXX	.0	.0	.0	.0	XXX	.0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	.0	0	.0	XXX	0
14.08 Totals	13,387,236	64,100,731	41,361,683	3,729,000	1,514,731	.0	124,093,380	8.2	106,145,064	8.6	XXX	124,093,380
14.09 Line 14.08 as a % of Col. 7	10.8	51.7	33.3	3.0	1.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.9	4.2	2.7	0.2	0.1	0.0	8.2	XXX	XXX	XXX	XXX	8.2

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	0	0	0	0	0
2. Cost of short-term investments acquired	4,999,081	4,999,081	0	0	0
3. Accrual of discount	919	919	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	5,000,000	5,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)				
	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	52,198,876	3,491,882	48,706,994	0
2. Cost of cash equivalents acquired.....	2,342,902,734	518,423,257	1,824,479,478	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	551	341	210	0
6. Deduct consideration received on disposals.....	1,964,523,040	271,924,681	1,692,598,359	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).....	430,579,122	249,990,799	180,588,323	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	430,579,122	249,990,799	180,588,323	0

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

Schedule A - Part 1
NONE

Schedule A - Part 2
NONE

Schedule A - Part 3
NONE

Schedule B - Part 1
NONE

Schedule B - Part 2
NONE

Schedule B - Part 3
NONE

Schedule BA - Part 1
NONE

Schedule BA - Part 2
NONE

Schedule BA - Part 3
NONE

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO 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
Bonds - U.S. Governments - Issuer Obligations																					
912828-2A-7.	UNITED STATES TREAS NTS				1 A	13,960,625	105.8870	14,824,138	14,000,000	13,977,108	0	3,870	0	0	1.500	1.536	FA	79,321	210,000	08/18/2016	08/15/2026
912828-5K-2.	UNITED STATES TREAS NTS				1 A	4,280,719	107.6520	4,521,397	4,200,000	4,248,516	0	(16,378)	0	0	2.875	2.465	AO	20,681	120,750	01/04/2019	10/31/2023
912828-6T-2.	UNITED STATES TREAS NTS				1 A	5,584,482	113.0160	5,933,319	5,250,000	5,540,216	0	(32,077)	0	0	2.375	1.672	MN	16,189	124,688	08/13/2019	05/15/2029
912828-D5-6.	UNITED STATES TREAS NTS				1 A	17,971,875	107.7770	19,399,914	18,000,000	17,989,020	0	2,868	0	0	2.375	2.407	FA	161,474	427,500	08/19/2014	08/15/2024
912828-F9-6.	UNITED STATES TREAS NTS				1 A	5,341,406	101.5510	5,382,192	5,300,000	5,317,008	0	(20,233)	0	0	2.000	1.615	AO	18,155	106,000	10/17/2019	10/31/2021
912828-G5-3.	UNITED STATES TREAS NTS				1 A	15,089,063	101.6060	15,240,825	15,000,000	15,018,524	0	(19,979)	0	0	1.875	1.746	MN	24,725	281,250	05/22/2017	11/30/2021
912828-J2-7.	UNITED STATES TREAS NTS				1 A	13,996,517	107.0660	14,387,583	13,438,000	13,717,870	0	(65,365)	0	0	2.000	1.483	FA	101,515	268,760	08/18/2016	02/15/2025
912828-K7-4.	UNITED STATES TREAS NTS				1 A	5,862,188	107.7110	6,462,654	6,000,000	5,931,927	0	13,818	0	0	2.000	2.273	FA	45,326	120,000	09/15/2015	08/15/2025
912828-M5-6.	UNITED STATES TREAS NTS				1 A	64,556,094	109.2030	68,797,953	63,000,000	63,811,521	0	(158,286)	0	0	2.250	1.983	MN	184,040	1,417,500	02/16/2016	11/15/2025
912828-Q3-7.	UNITED STATES TREAS NTS				1 A	14,784,375	100.2640	15,039,660	15,000,000	14,985,901	0	57,044	0	0	1.250	1.643	MS	47,905	187,500	05/22/2017	03/31/2021
912828-R3-6.	UNITED STATES TREAS NTS				1 A	14,840,625	106.4770	15,971,490	15,000,000	14,910,937	0	15,698	0	0	1.625	1.749	MN	31,647	243,750	05/17/2016	05/15/2026
912828-RR-3.	UNITED STATES TREAS NTS				1 A	5,050,000	101.6330	5,009,794	5,000,000	5,009,794	0	(11,074)	0	0	2.000	1.780	MN	12,983	100,000	04/12/2017	11/15/2021
912828-T6-7.	UNITED STATES TREAS NTS				1 A	46,599,766	100.9300	47,436,959	47,000,000	46,833,105	0	198,396	0	0	1.250	1.690	AO	100,622	587,500	10/28/2019	10/31/2021
912828-TY-6.	UNITED STATES TREAS NTS				1 A	4,945,313	102.7850	5,139,260	5,000,000	4,988,920	0	5,781	0	0	1.625	1.754	MN	10,549	81,250	12/26/2012	11/15/2022
912828-U8-1.	UNITED STATES TREAS NTS				1 A	2,759,266	101.8670	2,791,161	2,740,000	2,749,372	0	(9,244)	0	0	2.000	1.660	JD	151	54,800	12/06/2019	12/31/2021
912828-VS-6.	UNITED STATES TREAS NTS				1 A	28,487,969	106.1480	30,783,036	29,000,000	28,852,205	0	53,664	0	0	2.500	2.721	FA	273,845	725,000	08/13/2013	08/15/2023
912828-X4-7.	UNITED STATES TREAS NTS				1 A	35,501,492	102.3280	35,405,523	34,600,000	35,156,969	0	(344,523)	0	0	1.875	0.657	AO	111,112	648,750	03/04/2020	04/30/2022
912828-XB-1.	UNITED STATES TREAS NTS				1 A	32,253,750	107.9300	34,537,504	32,000,000	32,131,803	0	(28,941)	0	0	2.125	2.038	MN	88,287	680,000	05/17/2016	05/15/2025
912828-YF-1.	UNITED STATES TREAS NTS				1 A	998,281	102.3360	1,023,359	1,000,000	999,002	0	575	0	0	1.500	1.566	MS	4,475	15,000	09/30/2019	09/15/2022
91282C-AE-1.	UNITED STATES TREAS NTS				1 A	676,946	97.5000	667,875	685,000	677,134	0	188	0	0	0.625	0.750	FA	1,617	0	10/05/2020	08/15/2030
91282C-AP-6.	UNITED STATES TREAS NTS				1 A	749,386	99.9300	751,471	752,000	749,515	0	129	0	0	0.125	0.244	AO	201	0	11/09/2020	10/15/2023
91282C-AV-3.	UNITED STATES TREAS NTS				1 A	911,282	99.6720	911,998	915,000	911,303	0	22	0	0	0.875	0.920	MN	1,039	0	12/15/2020	11/15/2030
91282C-AY-7.	UNITED STATES TREAS NTS				1 A	5,605,664	99.9840	5,624,123	5,625,000	5,605,879	0	215	0	0	0.625	0.677	MN	3,091	0	12/03/2020	11/30/2027
91282C-AZ-4.	UNITED STATES TREAS NTS				1 A	244,914	100.1410	245,344	245,000	244,915	0	1	0	0	0.375	0.383	MN	81	0	12/08/2020	11/30/2025
0199999 - Bonds - U.S. Governments - Issuer Obligations						341,051,995	XXX	356,360,378	338,750,000	340,358,463	0	(353,831)	0	0	XXX	XXX	XXX	1,339,033	6,399,998	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36241K-YY-8.	GNMA PASS-THRU M PLATINUM 30YR			4.	1 A	24,361	114.0130	27,338	23,978	24,292	0	(11)	0	0	5.000	4.579	MON	100	1,199	02/04/2009	12/20/2038
36179M-K7-4.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	76,663	108.9220	76,917	70,617	76,023	0	(106)	0	0	3.500	1.990	MON	206	2,472	11/13/2012	08/20/2042
36179M-X3-9.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	764,358	107.1730	832,795	777,054	764,496	0	231	0	0	3.000	3.315	MON	1,943	23,312	10/11/2018	01/20/2043
36179N-BA-5.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	1,352,099	106.8270	1,398,878	1,309,474	1,351,048	0	(985)	0	0	3.000	2.478	MON	3,274	39,284	11/15/2019	04/20/2043
36179N-LD-8.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	543,544	108.9140	585,955	537,996	543,211	0	(105)	0	0	3.500	3.325	MON	1,569	18,830	10/11/2018	08/20/2043
36179N-Q4-3.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	561,831	108.9000	615,538	565,232	561,904	0	36	0	0	3.500	3.642	MON	1,649	19,783	10/11/2018	10/20/2043
36179N-Q5-0.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	284,818	110.5120	303,472	274,606	284,628	0	(105)	0	0	4.000	2.952	MON	915	10,984	04/03/2019	10/20/2043
36179R-4E-6.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	2,935,904	107.9610	3,033,141	2,809,477	2,934,154	0	(1,716)	0	0	3.500	2.660	MON	8,194	98,332	11/05/2019	03/20/2046
36179R-BX-6.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	160,984	107.3730	167,793	156,271	160,774	0	(67)	0	0	3.500	2.946	MON	456	5,469	12/16/2016	04/20/2045
36179R-F8-7.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	77,357	107.0700	82,388	76,948	77,325	0	(9)	0	0	3.000	2.935	MON	192	2,308	02/01/2017	06/20/2045
36179R-LQ-0.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	311,032	109.5740	335,528	306,211	310,971	0	(40)	0	0	4.000	3.559	MON	1,021	12,248	10/11/2018	08/20/2045
36179R-Q2-8.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	1,887,991	108.8130	1,960,061	1,801,303	1,886,756	0	(1,206)	0	0	3.500	2.600	MON	5,254	63,046	11/05/2019	10/20/2045
36179R-VC-0.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	284,566	109.4740	295,417	269,850	284,802	0	(120)	0	0	4.000	2.467	MON	900	10,794	03/07/2019	12/20/2045
36179S-2P-1.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	2,577,804	107.2770	2,659,027	2,478,657	2,576,356	0	(1,218)	0	0	3.500	2.764	MON	7,229	86,753	09/09/2019	04/20/2047
36179S-5K-9.	GNMA PASS-THRU M SINGLE FAMILY			4.	1 A	1,316,316	106.5430	1,356,192	1,272,908	1,315,816	0	(501)	0	0	3.000	2.491	MON	3,182	31,823	02/12/2020	05/20/2047

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179S-B7-1.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	810,217	106.5540	824,076	773,388	809,871	0	(587)	0	0	3.000	1.435	MON	1,933	23,202	10/01/2019	05/20/2046
36179S-EH-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	496,744	108.8030	517,973	476,065	496,453	0	(275)	0	0	3.500	2.694	MON	1,389	16,662	11/05/2019	06/20/2046
36179S-GL-5.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	700,726	107.9930	727,148	673,330	700,239	0	(355)	0	0	3.500	2.749	MON	1,964	23,567	11/05/2019	07/20/2046
36179S-JR-9.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	285,181	106.5930	288,574	270,725	285,158	0	(23)	0	0	2.500	1.805	MON	564	1,128	10/14/2020	08/20/2046
36179S-JS-7.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,714,942	106.5650	1,763,387	1,654,747	1,716,562	0	2,278	0	0	3.000	2.431	MON	4,137	39,230	02/19/2020	08/20/2046
36179S-LR-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	620,597	106.5700	686,109	643,810	621,182	0	254	0	0	3.000	4.038	MON	1,610	19,314	10/11/2018	09/20/2046
36179S-LS-4.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,184,622	107.7860	1,283,904	1,191,160	1,185,272	0	41	0	0	3.500	3.622	MON	3,474	41,691	04/30/2019	09/20/2046
36179S-LT-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	291,875	109.3490	314,410	287,528	291,820	0	(34)	0	0	4.000	3.579	MON	958	11,501	10/11/2018	09/20/2046
36179S-NU-7.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	724,084	106.5720	777,020	729,101	724,393	0	94	0	0	3.000	3.139	MON	1,823	20,380	02/11/2020	10/20/2046
36179S-NV-5.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,120,484	107.8360	1,197,154	1,110,163	1,120,261	0	(144)	0	0	3.500	3.339	MON	3,238	38,856	01/16/2019	10/20/2046
36179S-NX-1.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	221,469	111.3990	237,385	213,095	221,340	0	(93)	0	0	4.500	3.384	MON	799	9,589	10/11/2018	10/20/2046
36179S-QV-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,571,163	106.5710	1,643,722	1,542,369	1,570,687	0	(445)	0	0	3.000	2.727	MON	3,856	44,309	01/08/2020	11/20/2046
36179S-QX-8.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	614,454	109.1520	653,712	598,900	614,300	0	(118)	0	0	4.000	3.282	MON	1,996	23,956	10/11/2018	11/20/2046
36179S-QY-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	182,020	111.3830	191,263	171,717	181,849	0	(99)	0	0	4.500	2.825	MON	644	7,727	07/24/2017	11/20/2046
36179S-SN-8.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	472,283	106.4750	511,358	480,258	473,040	0	290	0	0	2.500	2.768	MON	1,001	8,224	10/14/2020	12/20/2046
36179S-SP-3.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	484,018	106.5720	522,358	490,145	484,153	0	82	0	0	3.000	3.216	MON	1,225	14,704	01/16/2019	12/20/2046
36179S-SQ-1.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,351,621	107.2370	1,437,861	1,340,820	1,351,499	0	(163)	0	0	3.500	3.371	MON	3,911	46,929	04/30/2019	12/20/2046
36179S-UX-3.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	733,974	110.2890	756,978	686,357	734,002	0	(382)	0	0	4.500	2.580	MON	2,574	30,886	11/15/2019	01/20/2047
36179S-WY-9.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	238,654	108.3690	253,701	234,108	238,681	0	(33)	0	0	4.000	3.458	MON	780	9,364	10/11/2018	02/20/2047
36179S-YR-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	3,266,639	106.5510	3,383,698	3,175,649	3,264,906	0	(1,546)	0	0	3.000	2.576	MON	7,939	95,269	11/05/2019	03/20/2047
36179T-4N-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	580,226	106.9270	594,859	556,321	581,469	0	1,244	0	0	3.500	2.670	MON	1,623	14,603	02/19/2020	07/20/2048
36179T-7K-5.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	2,295,070	107.6530	2,369,640	2,201,176	2,294,675	0	(570)	0	0	4.000	2.835	MON	7,337	88,047	11/05/2019	08/20/2048
36179T-7L-3.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,101,849	108.3710	1,144,380	1,055,984	1,103,534	0	(279)	0	0	4.500	3.261	MON	3,960	47,519	11/14/2019	08/20/2048
36179T-AK-1.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	760,763	106.9630	800,145	748,059	762,607	0	(181)	0	0	3.500	3.141	MON	2,182	26,182	04/30/2019	06/20/2047
36179T-CY-9.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	3,122,962	107.6980	3,210,136	2,980,681	3,122,813	0	(954)	0	0	4.000	2.689	MON	9,936	119,227	11/05/2019	07/20/2047
36179T-E3-5.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	220,589	108.8570	233,557	214,555	221,273	0	(33)	0	0	4.500	3.209	MON	805	9,655	10/25/2018	08/20/2047
36179T-G5-8.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,971,240	107.7940	2,053,745	1,905,250	1,974,793	0	(530)	0	0	4.000	2.988	MON	6,351	76,210	05/17/2019	09/20/2047
36179T-LS-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	2,105,730	107.1050	2,181,642	2,036,922	2,106,651	0	(823)	0	0	3.500	2.868	MON	5,941	71,292	11/15/2019	11/20/2047

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179T-NR-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	2,459,104	106.9810	2,529,978	2,364,879	2,457,934	0	(1,027)	0	0	3.500	2.181	MON	6,898	82,771	11/05/2019	12/20/2047
36179T-QN-8.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	976,143	105.9960	1,006,826	949,873	975,696	0	(419)	0	0	3.000	2.596	MON	2,375	28,496	11/05/2019	01/20/2048
36179T-QP-3.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	832,645	107.5350	862,825	802,368	832,547	0	(251)	0	0	3.500	1.990	MON	2,340	28,083	08/22/2019	01/20/2048
36179T-XW-0.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	363,758	108.2230	380,226	351,337	363,674	0	(75)	0	0	4.500	3.525	MON	1,318	15,810	01/16/2019	05/20/2048
36179T-Z3-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	219,860	104.9350	223,889	213,360	219,789	0	(71)	0	0	3.000	2.552	MON	533	5,867	01/15/2020	06/20/2048
36179U-EA-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	725,746	108.2250	747,868	691,032	725,611	0	(201)	0	0	4.500	3.127	MON	2,591	31,096	11/05/2019	10/20/2048
36179U-EB-4.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	270,605	109.3560	281,370	257,298	271,565	0	(81)	0	0	5.000	3.472	MON	1,072	12,865	07/31/2019	10/20/2048
36179U-GA-4.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	772,541	105.5280	791,505	750,039	772,150	0	(367)	0	0	3.000	2.558	MON	1,875	22,501	11/05/2019	11/20/2048
36179U-GB-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,405,971	106.2040	1,439,013	1,354,949	1,405,421	0	(555)	0	0	3.500	2.818	MON	3,952	47,423	11/05/2019	11/20/2048
36179U-H2-1.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,420,769	105.2910	1,449,952	1,377,090	1,419,915	0	(711)	0	0	3.000	2.535	MON	3,443	41,313	09/06/2019	12/20/2048
36179U-KW-1.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	244,423	107.0500	253,150	236,479	244,986	0	(100)	0	0	3.500	2.833	MON	690	8,277	11/27/2019	01/20/2049
36179U-ST-0.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,541,949	106.0290	1,551,289	1,463,080	1,541,811	0	(137)	0	0	3.500	2.554	MON	4,267	21,337	07/16/2020	05/20/2049
36179U-UK-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,787,915	107.3650	1,796,634	1,673,392	1,787,874	0	(41)	0	0	4.000	2.206	MON	5,578	16,734	09/14/2020	06/20/2049
36179U-ZS-4.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	682,104	104.6060	693,897	663,344	681,775	0	(289)	0	0	3.000	2.593	MON	1,658	19,900	08/27/2019	09/20/2049
36179V-BF-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,988,387	104.6100	1,993,151	1,905,311	1,988,219	0	(168)	0	0	3.000	2.394	MON	4,763	8,129	10/21/2020	12/20/2049
36179V-BG-4.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	953,349	105.9980	954,917	900,880	953,102	0	(247)	0	0	3.500	2.487	MON	2,628	10,510	08/01/2020	12/20/2049
36179V-DN-7.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	1,632,744	104.9000	1,639,734	1,563,135	1,632,581	0	(163)	0	0	3.000	2.381	MON	3,908	7,816	10/06/2020	01/20/2050
36179V-FP-0.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	413,114	104.6100	412,991	394,793	413,050	0	(64)	0	0	3.000	2.463	MON	0	0	12/18/2020	02/20/2050
36179V-KL-3.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	3,128,163	104.5840	3,137,368	2,999,850	3,127,984	0	(179)	0	0	3.000	2.507	MON	7,500	0	12/01/2020	04/20/2050
36179V-ZQ-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	2,603,125	104.6470	2,616,179	2,500,000	2,603,062	0	(63)	0	0	2.000	1.534	MON	4,167	0	12/04/2020	12/20/2050
36202E-6D-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	113,083	111.2890	121,740	109,391	112,913	0	(62)	0	0	4.500	3.519	MON	410	4,923	10/11/2018	06/20/2039
36202F-2M-7.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	307,049	108.8970	322,546	296,194	306,317	0	(145)	0	0	4.000	3.010	MON	987	11,848	10/11/2018	01/20/2042
36202F-3M-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	97,554	108.8980	97,954	89,950	96,636	0	(138)	0	0	3.500	2.012	MON	262	3,148	08/01/2012	02/20/2042
36202F-4Q-6.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	279,725	108.7360	281,307	258,705	277,286	0	(381)	0	0	3.500	2.062	MON	755	9,055	09/04/2012	03/20/2042
36202F-B3-9.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	88,301	111.3670	94,223	84,606	88,177	0	(60)	0	0	4.500	3.220	MON	317	3,807	10/11/2018	10/20/2039
36202F-BH-8.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	56,842	111.3900	61,664	55,359	56,723	0	(25)	0	0	4.500	3.767	MON	208	2,491	02/22/2016	09/20/2039
36202F-JP-2.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	168,200	110.6360	182,518	164,971	168,091	0	(51)	0	0	4.000	3.427	MON	550	6,598	10/11/2018	08/20/2040
36202F-KN-5.	GNMA PASS-THRU M SINGLE FAMILY.....			4	1 A	380,397	111.4330	406,395	364,699	379,902	0	(278)	0	0	4.500	3.487	MON	1,368	16,411	10/11/2018	09/20/2040

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	219,402	114.2320	236,878	207,365	219,030	0	(220)	0	0	5.000	3.315	MON	864	10,368	10/11/2018	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	932,787	110.6060	965,349	872,784	932,293	0	(947)	0	0	4.000	2.026	MON	2,909	34,911	11/15/2019	11/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	7,663	112.8760	8,416	7,456	7,644	0	(3)	0	0	4.500	3.745	MON	28	336	02/03/2011	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	1,333,826	110.3640	1,435,924	1,301,075	1,332,039	0	(511)	0	0	4.000	3.295	MON	4,337	52,043	10/11/2018	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	311,492	112.8760	337,189	298,727	311,095	0	(192)	0	0	4.500	3.267	MON	1,120	13,443	10/11/2018	01/20/2041
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-SE-7	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	260,486	111.4080	278,309	249,811	260,191	0	(149)	0	0	4.500	3.267	MON	937	11,241	10/11/2018	04/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	43,119	111.4040	43,756	39,277	42,940	0	(54)	0	0	4.500	1.857	MON	147	1,767	10/13/2016	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY			4	1 A	64,317	111.4090	65,270	58,586	64,045	0	(86)	0	0	4.500	1.864	MON	220	2,636	10/13/2016	09/20/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	689,915	109.0460	747,750	685,719	689,496	0	(98)	0	0	3.500	3.415	MON	2,000	24,000	10/11/2018	01/15/2042
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	88,580	105.3260	87,423	83,003	87,823	0	(117)	0	0	3.000	2.043	MON	208	2,490	12/03/2012	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	795,620	105.2500	850,855	808,411	795,359	0	252	0	0	3.000	3.322	MON	2,021	24,252	10/11/2018	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	10,296	115.9060	11,991	10,345	10,301	0	1	0	0	5.500	0.000	MON	47	569	09/20/2004	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	11,988	114.0630	13,721	12,030	11,991	0	1	0	0	5.500	0.000	MON	55	662	09/20/2004	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	24,294	120.2800	28,765	23,915	24,177	0	(16)	0	0	6.000	0.000	MON	120	1,435	08/18/2003	07/15/2032
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	15,510	110.7990	17,268	15,585	15,520	0	2	0	0	5.500	0.000	MON	71	857	09/20/2004	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	649	114.0810	746	654	650	0	0	0	0	5.500	0.000	MON	3	36	08/18/2003	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	18,907	115.9450	21,981	18,958	18,909	0	0	0	0	5.500	0.000	MON	87	1,043	09/20/2004	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	17,296	111.1500	19,377	17,433	17,322	0	4	0	0	5.500	0.000	MON	80	959	08/18/2003	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	45,752	115.8660	53,152	45,873	45,757	0	1	0	0	5.500	0.000	MON	210	2,523	09/20/2004	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	16,874	112.4150	19,029	16,928	16,878	0	1	0	0	5.500	0.000	MON	78	931	09/20/2004	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	20,091	112.6290	22,698	20,153	20,096	0	1	0	0	5.500	0.000	MON	92	1,108	09/20/2004	02/15/2034
36296T-QB-2	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	100,564	120.9500	110,301	91,195	100,058	0	(231)	0	0	6.000	3.256	MON	456	5,472	10/11/2018	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY			4	1 A	808,603	119.8080	936,500	781,666	806,112	0	(868)	0	0	4.500	4.049	MON	2,931	35,175	10/11/2018	10/15/2039
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2				1 A	3,115,781	104.4060	3,132,189	3,000,000	3,115,781	0	0	0	0	0.000	(0.130)	N/A	0	0	12/15/2020	02/15/2050
21H022-62-2	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2				1 A	7,344,531	105.6560	7,395,941	7,000,000	7,344,531	0	0	0	0	0.000	(0.165)	N/A	0	0	12/15/2020	02/15/2050
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						84,700,171	XXX	87,551,093	81,753,813	84,684,797	0	(18,985)	0	0	XXX	XXX	XXX	205,788	2,105,205	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						425,752,166	XXX	443,911,470	420,503,813	425,043,260	0	(372,816)	0	0	XXX	XXX	XXX	1,544,821	8,505,203	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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
20772K-KC-2.	CONNECTICUT ST.				1.E FE	60,000	109.4480	65,669	60,000	60,000	0	0	0	0	2.677	2.695	JJ	892	0	05/29/2020	07/01/2030
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						60,000	XXX	65,669	60,000	60,000	0	0	0	0	XXX	XXX	XXX	892	0	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						60,000	XXX	65,669	60,000	60,000	0	0	0	0	XXX	XXX	XXX	892	0	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																					
ALABAMA ECONOMIC SETTLEMENT																					
01026C-AD-3.	REV.			1.	1.G FE	20,000	118.9960	23,799	20,000	20,000	0	0	0	0	4.263	4.308	MS	251	853	12/02/2016	09/15/2032
072024-ND-0.	BAY AREA TOLL AUTH CALIF TOLL			4.	1.C FE	402,337	172.2570	551,222	320,000	398,664	0	(1,696)	0	0	6.263	4.741	AO	5,010	20,042	10/11/2018	04/01/2049
072024-WS-7.	BAY AREA TOLL AUTH CALIF TOLL				1.C FE	355,000	107.8420	382,839	355,000	355,000	0	0	0	0	2.574	2.591	AO	2,284	9,265	09/20/2019	04/01/2031
CHICAGO ILL O HARE INTL ARPT																					
167593-AN-2.	R.			4.	1.F FE	65,000	150.6340	97,912	65,000	65,000	0	0	0	0	6.395	6.497	JJ	2,078	4,157	04/15/2010	01/01/2040
CHICAGO ILL TRAN AUTH SALES &																					
167725-AC-4.	REV.			4.	1.C FE	530,370	144.5960	650,682	450,000	522,761	0	(4,453)	0	0	6.899	5.280	JD	2,587	31,046	10/11/2018	12/01/2040
3133XM-FY-2.	FEDERAL HOME LN BKS				1.A	17,303,986	109.0500	15,376,022	14,100,000	14,752,192	0	(360,115)	0	0	5.375	2.669	MS	191,574	757,875	09/27/2013	09/30/2022
3134GV-UJ-5.	FEDERAL HOME LN MTG CORP.				1.A	6,120,000	100.0120	6,120,711	6,120,000	6,120,000	0	0	0	0	0.420	0.421	FMAN	3,213	12,923	05/13/2020	02/16/2023
3134GV-YR-3.	FEDERAL HOME LN MTG CORP.				1.A	3,115,377	100.0120	3,116,368	3,116,000	3,115,526	0	149	0	0	0.340	0.348	MN	1,177	5,297	05/26/2020	11/21/2022
3137EA-DB-2.	FEDERAL HOME LN MTG CORP.				1.A	15,766,580	102.3120	15,858,360	15,500,000	15,531,288	0	(29,665)	0	0	2.375	2.189	JJ	171,792	368,125	06/12/2012	01/13/2022
3130A1-XJ-2.	FEDERAL HOME LOAN BANKS				1.A	8,057,680	109.1570	8,732,568	8,000,000	8,022,093	0	(6,013)	0	0	2.875	2.810	JD	10,861	230,000	08/19/2014	06/14/2024
3130A2-UW-4.	FEDERAL HOME LOAN BANKS				1.A	9,678,600	109.6680	10,418,490	9,500,000	9,573,025	0	(18,539)	0	0	2.875	2.673	MS	81,938	273,125	12/01/2014	09/13/2024
3130A3-GE-8.	FEDERAL HOME LOAN BANKS				1.A	17,599,225	109.5250	19,166,834	17,500,000	17,542,262	0	(10,011)	0	0	2.750	2.703	JD	24,063	481,250	12/01/2014	12/13/2024
3130A4-CH-3.	FEDERAL HOME LOAN BANKS				1.A	19,704,400	108.2700	21,653,940	20,000,000	19,866,690	0	29,682	0	0	2.375	2.559	MS	141,181	475,000	03/11/2015	03/14/2025
3130A5-DA-4.	FEDERAL HOME LOAN BANKS				1.A	24,110,247	109.8560	26,914,671	24,500,000	24,312,990	0	38,890	0	0	2.625	2.829	JD	32,156	643,125	06/12/2015	06/13/2025
3130A5-R3-5.	FEDERAL HOME LOAN BANKS				1.A	22,291,720	111.0620	24,433,574	22,000,000	22,141,817	0	(29,588)	0	0	2.875	2.739	JD	31,625	632,500	08/18/2015	06/13/2025
3130A6-EU-7.	FEDERAL HOME LOAN BANKS				1.A	4,024,640	110.9200	4,436,786	4,000,000	4,012,549	0	(2,490)	0	0	2.750	2.696	MS	36,361	110,000	11/16/2015	09/02/2025
313373-2Y-7.	FEDERAL HOME LOAN BANKS				1.A	1,675,928	100.6620	1,711,253	1,700,000	1,699,428	0	2,821	0	0	3.625	3.833	MS	18,659	61,625	03/24/2011	03/12/2021
313376-C9-4.	FEDERAL HOME LOAN BANKS				1.A	15,041,850	102.3430	15,351,450	15,000,000	15,004,394	0	(4,549)	0	0	2.625	2.610	JD	22,969	393,750	11/17/2011	12/10/2021
313379-Q6-9.	FEDERAL HOME LOAN BANKS				1.A	8,982,900	102.8860	9,259,760	9,000,000	8,997,302	0	1,823	0	0	2.125	2.158	JD	11,156	191,250	06/12/2012	06/10/2022
313383-WD-9.	FEDERAL HOME LOAN BANKS				1.A	6,051,180	105.0300	6,301,784	6,000,000	6,010,741	0	(6,105)	0	0	3.125	3.038	MS	58,333	187,500	09/27/2013	09/09/2022
313383-Y6-2.	FEDERAL HOME LOAN BANKS				1.A	10,160,900	109.0210	10,902,123	10,000,000	10,047,875	0	(16,927)	0	0	3.570	3.409	FA	119,992	357,000	08/27/2013	08/28/2023
3135G0-S6-4.	FEDERAL NATL MTG ASSN				1.A	9,986,600	100.2390	10,023,880	10,000,000	9,988,661	0	2,061	0	0	0.250	0.295	JJ	11,875	0	07/15/2020	07/10/2023
3135G0-Q2-2.	FEDERAL NATL MTG ASSN				1.A	25,583,870	108.1250	28,112,502	26,000,000	25,749,542	0	40,774	0	0	1.875	2.065	MS	131,354	487,500	10/20/2016	09/24/2026
3135G0-ZR-7.	FEDERAL NATL MTG ASSN				1.A	5,583,985	108.7620	5,981,922	5,500,000	5,537,293	0	(9,570)	0	0	2.625	2.446	MS	46,120	144,375	11/16/2015	09/06/2024
3136G4-ZS-5.	FEDERAL NATL MTG ASSN				1.A	1,079,000	99.9600	1,078,563	1,079,000	1,079,000	0	0	0	0	0.400	0.400	JJ	1,930	0	07/15/2020	07/20/2023
544525-NZ-7.	LOS ANGELES CALIF DEPT WTR			4.	1.C FE	298,593	142.1690	355,423	250,000	293,969	0	(2,134)	0	0	6.008	4.407	JJ	7,510	15,020	10/11/2018	07/01/2039
NEW JERSEY ST TPK AUTH TPK																					
646139-W3-5.	REV.			4.	1.F FE	727,365	167.7000	863,655	515,000	711,407	0	(7,364)	0	0	7.414	4.345	JJ	19,091	38,182	10/11/2018	01/01/2040
NEW JERSEY ST TPK AUTH TPK																					
646139-X8-3.	REV.			4.	1.F FE	576,537	163.2900	751,134	460,000	567,739	0	(4,060)	0	0	7.102	5.255	JJ	16,335	32,669	10/11/2018	01/01/2041
NEW YORK N Y CITY																					
64971M-ZG-0.	TRANSITIONAL			4.	1.A FE	605,657	130.3290	703,777	540,000	595,238	0	(4,866)	0	0	5.767	4.477	FA	12,976	31,142	10/11/2018	08/01/2036
677632-PA-3.	OHIO ST UNIV GEN RCPTS			1.	1.C FE	486,548	145.3980	676,101	465,000	486,513	0	(16)	0	0	4.800	4.637	JD	1,860	22,320	10/11/2018	06/01/2111
OHIO ST WTR DEV AUTH WTR																					
67766W-QG-0.	POLLU			4.	1.A FE	212,484	122.3450	250,807	205,000	210,965	0	(700)	0	0	4.879	4.460	JD	833	10,002	10/11/2018	12/01/2034
OREGON ST DEPT TRANSN HWY																					
68607D-NL-5.	USER			4.	1.B FE	166,400	145.0830	217,625	150,000	164,429	0	(833)	0	0	5.834	4.923	MN	1,118	8,751	10/11/2018	11/15/2034
709223-A2-7.	PENNSYLVANIA ST TPK COMMN TPK			4.	1.E FE	90,000	151.5360	136,382	90,000	90,000	0	0	0	0	5.511	5.587	JD	413	4,960	08/31/2010	12/01/2045
REGIONAL TRANSN DIST COLO																					
759136-QP-2.	SALE REV.			4.	1.C FE	295,829	166.3010	407,437	245,000	293,891	0	(895)	0	0	5.844	4.664	MN	2,386	14,318	10/11/2018	11/01/2050
UNIV CALIF REGTS MED CTR																					
913366-KB-5.	POOLE				1.D FE	38,409	106.1290	53,065	50,000	38,557	0	148	0	0	3.006	4.450	MN	192	1,044	03/19/2020	05/15/2050
UNIVERSITY MASS BLDG AUTH																					
914440-SU-7.	PROJ.				1.C FE	43,900	106.3190	53,160	50,000	43,978	0	78	0	0	3.544	4.306	MN	295	1,368	03/19/2020	11/01/2050
914437-UT-3.	UNIVERSITY MASS BLDG AUTH REV.				1.C FE	44,784	107.0000	53,500	50,000	44,881	0	97	0	0	3.504	4.231	MN	292	1,353	03/19/2020	11/01/2044

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
915217-WX-7	UNIVERSITY VA UNIV REV.			1,2	1.A FE	35,000		133,2820	46,649	35,000	35,000	0	0	0	4.179	4.223	MS	488	1,463	09/21/2017	09/01/2117
2599999 -	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					236,912,881	XXX	251,226,729	232,930,000	234,042,660	0	(404,066)	0	0	XXX	XXX	XXX	1,224,329	6,060,173	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128MJ-YR-5	FHLMC GIANT MBS GOLD COMB 30		4		1.A	406,115		106,4230	434,987	408,734	406,136	0	25	0	2.500	2.683	MON	852	10,218	12/11/2019	08/01/2046
3128MJ-YW-4	FHLMC GIANT MBS GOLD COMB 30		4		1.A	349,611		106,4280	373,484	350,927	349,620	0	11	0	2.500	2.607	MON	731	8,773	11/15/2019	09/01/2046
3128MJ-ZB-9	FHLMC GIANT MBS GOLD COMB 30		4		1.A	1,554,032		105,3860	1,601,445	1,519,604	1,553,694	0	(309)	0	3.000	2.259	MON	3,799	45,588	11/05/2019	12/01/2046
3128MJ-ZG-8	FHLMC GIANT MBS GOLD COMB 30		4		1.A	956,966		106,6850	958,770	898,692	956,116	0	(850)	0	3.500	1.437	MON	2,621	18,348	04/16/2020	01/01/2047
3128MJ-Y5-3	FHLMC GIANT MBS GOLD COMB 30		4		1.A	458,038		106,8650	464,034	434,223	457,990	0	(48)	0	2.500	1.052	MON	905	1,809	10/01/2020	11/01/2046
31335B-2M-7	FHLMC GIANT MBS GOLD COMB 30		4		1.A	2,109,045		105,0910	2,103,683	2,001,763	2,108,297	0	(749)	0	3.000	2.266	MON	5,004	0	11/17/2020	04/01/2047
3132WK-6Q-6	FHLMC MBS GOLD PC 30YR		4		1.A	833,937		106,8440	804,444	752,915	833,995	0	59	0	3.500	(0.236)	MON	2,196	15,372	05/05/2020	02/01/2047
31307F-FM-8	FHLMC MBS GOLD 15 YR		4		1.A	2,224,695		108,9870	2,290,758	2,101,867	2,217,162	0	(7,533)	0	3.500	1.530	MON	6,130	49,044	04/16/2020	11/01/2028
3132KF-B6-8	FHLMC MBS GOLD C1 15YR		4		1.A	460,445		106,4960	478,470	449,283	459,562	0	(841)	0	3.000	2.347	MON	1,123	13,478	11/13/2019	09/01/2030
312946-K6-2	FHLMC MBS GOLD COMB 30		4		1.A	1,339,135		116,3050	1,442,109	1,239,940	1,339,196	0	60	0	5.000	2.778	MON	5,166	46,498	03/25/2020	03/01/2041
3132WG-YK-7	FHLMC MBS GOLD PC 30YR		4		1.A	954,767		105,1490	985,150	936,907	956,630	0	(183)	0	3.000	2.303	MON	2,342	28,107	10/29/2019	10/01/2046
31306Y-3N-9	FHLMC PC GOLD 15 YR		4		1.A	75,789		105,0480	76,633	72,951	74,345	0	(208)	0	2.500	1.795	MON	152	1,824	03/04/2013	01/01/2028
31307E-ZF-4	FHLMC PC GOLD 15 YR		4		1.A	741,407		107,2250	795,128	741,549	739,851	0	72	0	3.000	3.087	MON	1,854	22,246	10/11/2018	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR		4		1.A	551,370		106,3250	594,513	559,146	552,654	0	603	0	3.000	3.397	MON	1,398	16,774	10/11/2018	12/01/2028
31292L-YA-7	FHLMC PC GOLD CASH 30		4		1.A	389,777		107,1490	436,285	407,178	390,411	0	227	0	3.000	4.270	MON	1,018	12,215	10/11/2018	11/01/2042
3132L7-S6-7	FHLMC PC GOLD C1 30YR		4		1.A	551,684		110,2050	587,015	532,657	551,683	0	(188)	0	4.000	2.863	MON	1,776	21,306	10/11/2018	01/01/2044
3128MD-SG-4	FHLMC PC GOLD COMB 15		4		1.A	264,072		107,3710	273,372	254,604	260,733	0	(599)	0	3.000	2.243	MON	637	7,638	09/02/2014	08/01/2029
3128MD-6C-2	FHLMC PC GOLD COMB 15		4		1.A	178,958		107,2580	190,399	177,516	178,699	0	(113)	0	3.500	3.275	MON	518	6,213	08/07/2018	08/01/2029
3128ME-3X-7	FHLMC PC GOLD COMB 15		4		1.A	211,027		107,0580	224,964	210,133	210,887	0	(69)	0	3.500	3.396	MON	613	7,355	10/11/2018	09/01/2031
3128ME-RR-4	FHLMC PC GOLD COMB 15		4		1.A	313,967		106,9480	341,381	319,204	314,650	0	331	0	3.000	3.402	MON	798	9,576	10/11/2018	12/01/2030
3128MF-NW-4	FHLMC PC GOLD COMB 15		4		1.A	532,091		107,1240	568,110	530,330	531,851	0	(114)	0	3.500	3.434	MON	1,547	18,562	10/11/2018	02/01/2033
3128MM-TJ-2	FHLMC PC GOLD COMB 15		4		1.A	154,222		105,2070	159,805	151,896	153,773	0	(165)	0	3.000	2.640	MON	380	4,557	01/12/2018	05/01/2030
3128MM-VM-2	FHLMC PC GOLD COMB 15		4		1.A	801,445		104,5600	827,905	791,795	800,729	0	(702)	0	2.500	2.224	MON	1,650	19,795	11/20/2019	11/01/2031
3128K8-F5-0	FHLMC PC GOLD COMB 30		4		1.A	12,745		116,3400	14,541	12,499	12,706	0	(6)	0	5.000	4.558	MON	52	625	03/11/2009	10/01/2035
3128LX-AU-4	FHLMC PC GOLD COMB 30		4		1.A	16,729		116,2920	19,074	16,402	16,666	0	(10)	0	4.500	4.048	MON	62	820	02/25/2009	06/01/2035
3128M4-RW-5	FHLMC PC GOLD COMB 30		4		1.A	5,202		117,5940	6,204	5,276	5,210	0	1	0	5.500	5.982	MON	24	290	05/10/2007	05/01/2037
3128M6-VH-8	FHLMC PC GOLD COMB 30		4		1.A	8,030		116,2620	9,167	7,885	8,012	0	(3)	0	5.000	4.557	MON	33	394	01/06/2009	09/01/2038
3128MJ-2H-2	FHLMC PC GOLD COMB 30		4		1.A	935,238		107,3320	974,351	907,791	935,027	0	(142)	0	4.000	2.843	MON	3,026	36,312	04/16/2019	08/01/2047
3128MJ-3A-6	FHLMC PC GOLD COMB 30		4		1.A	733,646		106,0190	778,409	734,219	735,728	0	(13)	0	3.500	3.424	MON	2,141	25,698	01/16/2019	12/01/2047
3128MJ-O9-4	FHLMC PC GOLD COMB 30		4		1.A	769,674		107,5540	822,480	764,714	768,728	0	(82)	0	3.500	3.380	MON	2,230	26,765	10/11/2018	03/01/2042
3128MJ-V2-3	FHLMC PC GOLD COMB 30		4		1.A	576,842		107,1010	619,627	578,544	576,780	0	5	0	3.500	3.632	MON	1,687	20,249	10/11/2018	03/01/2045
3128MJ-XF-2	FHLMC PC GOLD COMB 30		4		1.A	378,314		108,4850	407,374	375,513	378,250	0	(24)	0	4.000	3.786	MON	1,252	15,021	10/11/2018	11/01/2045
3128MJ-XK-1	FHLMC PC GOLD COMB 30		4		1.A	1,175,487		107,0090	1,282,372	1,198,378	1,175,960	0	150	0	3.500	4.169	MON	3,495	41,943	10/11/2018	12/01/2045
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		4		1.A	421,209		105,7320	430,943	407,581	422,058	0	848	0	3.000	1.842	MON	1,019	9,171	02/20/2020	10/01/2046
3128MJ-Z9-4	FHLMC PC GOLD COMB 30		4		1.A	975,062		107,5290	1,002,342	932,156	975,012	0	(8)	0	4.000	2.274	MON	3,107	30,829	04/08/2020	06/01/2047
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		4		1.A	897,776		105,5390	971,642	920,648	900,579	0	153	0	3.000	3.760	MON	2,302	27,619	01/16/2019	01/01/2047
312938-VC-4	FHLMC PC GOLD COMB 30		4		1.A	105,873		111,1400	113,277	101,923	105,696	0	(72)	0	4.500	3.461	MON	382	4,587	10/11/2018	01/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30		4		1.A	397,689		111,1380	423,808	381,336	396,762	0	(276)	0	4.500	3.354	MON	1,430	17,160	10/11/2018	07/01/2040
312942-SZ-9	FHLMC PC GOLD COMB 30		4		1.A	416,251		110,2420	459,302	416,632	416,460	0	(9)	0	4.000	4.046	MON	1,389	16,665	10/11/2018	09/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30		4		1.A	563,857		109,2120	601,798	551,037	562,810	0	(212)	0	4.000	3.380	MON	1,837	22,041	10/11/2018	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30		4		1.A	610,124		109,0420	654,711	600,419	609,541	0	(160)	0	4.000	3.565	MON	1,450	24,017	10/11/2018	12/01/2040
312946-MC-7	FHLMC PC GOLD COMB 30		4		1.A	458,228		110,9450	499,754	450,451	457,447	0	(115)	0	4.500	4.076	MON	1,689	20,270	03/29/2011	03/01/2041
312946-ZJ-8	FHLMC PC GOLD COMB 30		4		1.A	720,167		111,9260	775,520	692,885	719,139	0	(420)	0	4.500	3.433	MON	2,598	31,180	10/11/2018	07/01/2041
31296L-CF-6	FHLMC PC GOLD COMB 30		4		1.A	192,763		115,8300	210,765	181,961	191,871	0	(402)	0	5.000	3.357	MON	758	9,098	10/11/2018	08/01/2033
31296U-SS-1	FHLMC PC GOLD COMB 30		4		1.A	21,023		116,3310	25,439	21,867	21,166	0	21	0	5.000	0.000	MON	91	1,093	08/10/2004	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30		4		1.A	53,147		111,8510	61,468	54,956	53,402	0	37	0	5.500	0.000	MON	252	3,023	09/13/2004	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30		4		1.A	107,276		111,6980	110,911	99,295	106,707	0	(262)	0	5.500	3.151	MON	455	5,461	10/11/2018	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30		4		1.A	637,541		117,3470	698,518	595,259	634,838	0	(1,239)	0	5.500	2.894	MON	2,728	32,739	10/11/2018	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30		4		1.A	100,499		116,3350	110,535	95,014	100,127	0	(172)	0	5.000	3.465	MON	396	4,751	10/11/2018	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30		4		1.A	274,278		113,7610	296,218	260,386	273,488	0	(405)	0	5.500	2.371	MON	1,193	14,321	10/11/2018	05/01/2035

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest						Dates	
		3	4 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	
31335B-06-6..	FHLMC PC GOLD COMB 30			4.	1.A	1,219,732	108.4920	1,347,095	1,241,655	1,223,358	0	167	0	0	3.000	3.590	MON	3,104	37,250	01/22/2019	08/01/2043	
3132GK-MU-7..	FHLMC PC GOLD PC 30YR			4.	1.A	177,597	110.2440	183,168	166,148	176,563	0	(163)	0	0	4.000	2.295	MON	554	6,646	05/01/2015	11/01/2041	
3132HM-KF-7..	FHLMC PC GOLD PC 30YR			4.	1.A	147,148	108.9010	152,615	140,141	146,245	0	(99)	0	0	3.000	1.784	MON	350	4,204	11/27/2012	09/01/2042	
3132HP-G7-3..	FHLMC PC GOLD PC 30YR			4.	1.A	135,208	106.3450	137,124	128,942	134,425	0	(87)	0	0	3.000	1.816	MON	322	3,868	11/29/2012	11/01/2042	
3132JB-04-8..	FHLMC PC GOLD PC 30YR			4.	1.A	484,473	108.7040	524,659	482,648	484,057	0	(27)	0	0	3.500	3.441	MON	1,408	16,893	10/11/2018	07/01/2043	
31320T-W8-5..	FHLMC PC GOLD PC 30YR			4.	1.A	207,749	109.1520	225,083	206,210	207,713	0	(13)	0	0	4.000	3.786	MON	687	8,248	10/11/2018	10/01/2045	
3132WK-B4-9..	FHLMC PC GOLD PC 30YR			4.	1.A	295,382	109.2630	320,452	293,286	295,336	0	(17)	0	0	4.000	3.789	MON	978	11,731	10/11/2018	08/01/2046	
3137AW-2P-9..	FHLMC REMIC SERIES 4134			4.	1.A	99,559	102.2790	99,309	97,097	98,847	0	(607)	0	0	3.500	1.335	MON	283	3,398	08/20/2019	04/15/2038	
3137BX-CX-8..	FHLMC REMIC SERIES 4673			4.	1.A	170,863	100.8170	168,916	167,548	169,915	0	(820)	0	0	3.500	1.618	MON	489	5,864	08/20/2019	05/15/2042	
3137BX-6U-1..	FHLMC REMIC SERIES 4679			4.	1.A	228,022	100.6950	225,206	223,652	226,709	0	(1,140)	0	0	3.500	1.513	MON	652	7,828	08/20/2019	07/15/2042	
3137FN-QZ-6..	FHLMC REMIC SERIES 4916			4.	1.A	1,468,005	105.5270	1,497,265	1,418,844	1,458,057	0	(7,614)	0	0	3.000	2.128	MON	3,547	42,565	08/22/2019	09/25/2049	
3137BJ-P6-4..	FHLMC REMIC SERIES K-046			4.	1.A	261,914	110.6050	276,512	250,000	258,777	0	(2,139)	0	0	3.205	2.278	MON	668	8,013	07/10/2019	03/25/2025	
3137BT-UN-9..	FHLMC REMIC SERIES K-061			4.	1.A	2,214,296	114.3680	2,365,831	2,068,605	2,191,087	0	(20,314)	0	0	3.439	2.347	MON	5,928	71,139	11/08/2019	11/25/2026	
3137F1-G5-1..	FHLMC REMIC SERIES K-065			4.	1.A	199,535	114.4710	210,274	183,692	197,937	0	(1,598)	0	0	3.326	2.008	MON	509	4,073	04/03/2020	05/25/2027	
3137FL-MW-1..	FHLMC REMIC SERIES K-090			4.	1.A	1,338,913	117.5350	1,527,955	1,300,000	1,328,569	0	(5,595)	0	0	3.492	2.833	MON	3,783	45,396	04/02/2019	03/25/2029	
3137F8-2T-9..	FHLMC REMIC SERIES K-122		4,6	1.A	686,384	7.4480	685,172	0	0	679,464	0	(6,920)	0	0	0.883	(16.547)	MON	6,773	0	12/09/2020	11/25/2030	
3137BX-HC-9..	FHLMC REMIC SERIES K-1503			4.	1.A	1,050,625	115.5020	1,155,021	1,000,000	1,046,128	0	(4,497)	0	0	3.117	2.573	MON	2,598	28,573	01/09/2020	10/25/2031	
3137FD-ET-5..	FHLMC REMIC SERIES K-1504			4.	1.A	1,433,504	119.0990	1,548,292	1,300,000	1,422,919	0	(9,665)	0	0	3.459	2.513	MON	3,747	44,967	11/25/2019	11/25/2032	
3137FG-6S-9..	FHLMC REMIC SERIES K-1505			4.	1.A	109,125	121.0830	121,083	100,000	108,182	0	(797)	0	0	3.750	1.997	MON	313	3,750	11/12/2019	11/25/2032	
3137FL-2M-5..	FHLMC REMIC SERIES K-1510			4.	1.A	1,386,563	123.7960	1,485,548	1,200,000	1,371,004	0	(15,558)	0	0	3.794	1.071	MON	3,794	37,940	02/04/2020	01/25/2034	
35563P-KG-3..	FHLMC SCRTT SERIES 2019-2			4.	1.A	613,018	108.9560	652,561	598,920	602,870	0	(202)	0	0	3.500	3.449	MON	1,747	20,962	05/28/2019	08/26/2058	
35563P-LH-0..	FHLMC SCRTT SERIES 2019-3			4.	1.A	183,182	108.8220	192,859	177,223	182,834	0	(262)	0	0	3.500	3.160	MON	517	6,203	08/27/2019	10/25/2058	
35563P-ML-0..	FHLMC SCRTT SERIES 2019-4			4.	1.A	338,028	106.6500	352,774	330,779	337,592	0	(367)	0	0	3.000	2.785	MON	827	9,923	11/06/2019	02/25/2059	
3132A8-S4-2..	FHLMC SUPER 15Y FIXED			4.	1.A	561,779	105.7120	566,264	535,665	560,695	0	(1,084)	0	0	2.500	0.927	MON	1,116	3,348	08/28/2020	11/01/2028	
3132A9-SJ-7..	FHLMC SUPER 15Y FIXED			4.	1.A	369,295	104.5240	381,296	364,792	368,964	0	(350)	0	0	2.500	2.201	MON	760	9,120	11/27/2019	09/01/2031	
3132A9-U6-2..	FHLMC SUPER 15Y FIXED			4.	1.A	231,361	106.1380	237,044	223,335	231,482	0	(397)	0	0	3.500	2.517	MON	651	7,817	11/15/2019	07/01/2033	
3132A5-FW-0..	FHLMC SUPER 30Y FIXED			4.	1.A	816,361	106.4160	877,379	824,477	816,440	0	73	0	0	2.500	2.758	MON	1,718	20,612	11/07/2019	10/01/2046	
3132A5-GM-1..	FHLMC SUPER 30Y FIXED			4.	1.A	904,315	106.5760	931,754	874,262	904,132	0	(188)	0	0	3.500	2.200	MON	2,550	30,599	11/05/2019	02/01/2047	
3132A5-H7-3..	FHLMC SUPER 30Y FIXED			4.	1.A	1,121,004	104.7620	1,155,073	1,102,570	1,120,877	0	(125)	0	0	3.000	2.348	MON	2,756	33,077	11/05/2019	02/01/2048	
3132AC-YG-9..	FHLMC SUPER 30Y FIXED			4.	1.A	995,444	105.5820	1,026,936	972,648	998,004	0	(121)	0	0	3.500	2.418	MON	2,837	34,043	07/26/2019	10/01/2048	
3132AD-TZ-1..	FHLMC SUPER 30Y FIXED			4.	1.A	661,967	108.4730	691,061	637,081	661,932	0	(187)	0	0	3.000	1.539	MON	1,593	19,112	08/28/2019	11/01/2046	
3132DM-A6-2..	FHLMC SUPER 30Y FIXED			4.	1.A	382,743	108.7330	399,112	367,057	382,563	0	(121)	0	0	3.000	1.377	MON	918	11,012	09/03/2019	12/01/2047	
3132DM-A8-8..	FHLMC SUPER 30Y FIXED			4.	1.A	57,155	108.4670	59,601	54,948	57,143	0	(24)	0	0	3.000	1.428	MON	137	1,648	08/29/2019	08/01/2046	
3132DV-3Z-6..	FHLMC SUPER 30Y FIXED			4.	1.A	22,108	104.8050	22,172	21,156	22,108	0	0	0	0	3.000	1.335	MON	53	53	11/02/2020	10/01/2049	
3132DV-5X-9..	FHLMC SUPER 30Y FIXED			4.	1.A	5,493,154	104.9520	5,480,830	5,222,250	5,492,777	0	(377)	0	0	3.000	0.703	MON	13,056	39,167	09/01/2020	05/01/2050	
3132DV-K7-9..	FHLMC SUPER 30Y FIXED			4.	1.A	1,034,614	107.2370	1,033,698	963,938	1,034,535	0	(79)	0	0	3.000	(0.186)	MON	2,410	2,410	11/03/2020	06/01/2050	
3132DV-KP-9..	FHLMC SUPER 30Y FIXED			4.	1.A	486,205	107.7690	505,266	468,843	486,231	0	(69)	0	0	3.500	2.020	MON	1,367	16,410	09/13/2019	07/01/2049	
3132DV-KO-7..	FHLMC SUPER 30Y FIXED			4.	1.A	1,122,343	108.2380	1,162,313	1,073,852	1,122,732	0	(207)	0	0	3.500	1.870	MON	3,132	37,585	09/24/2019	08/01/2049	
3132D5-3H-3..	FHLMC SUPER15Y FIXED			4.	1.A	329,887	104.8650	339,205	323,468	329,443	0	(313)	0	0	3.000	2.579	MON	809	9,704	07/10/2019	07/01/2034	
3133KY-SK-6..	FHLMC UMBS 20Y FIXED			4.	1.A	492,762	104.8260	493,377	470,663													

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				16	17	Interest		Dates		
			3	4	5			8	9			12	13	14	15			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
31371K-UB-5..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	3,950	118.5350	4,618	3,896	3,936	0	(2)	0	0	6.000	0.000	MON	19	227	09/11/2003	10/01/2032
31371P-SY-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	2,426	110.7030	2,795	2,525	2,445	0	3	0	0	5.000	0.000	MON	11	126	06/09/2005	06/01/2034
31374T-2X-6..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	3,547	114.1380	3,981	3,488	3,524	0	(4)	0	0	6.000	0.000	MON	17	209	09/11/2003	10/01/2029
31384W-KA-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	13,570	112.0370	14,718	13,137	13,435	0	(18)	0	0	6.500	0.000	MON	71	854	03/10/2005	04/01/2031
31385J-RT-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	13,087	118.2020	15,222	12,878	13,032	0	(9)	0	0	6.000	0.000	MON	64	727	09/11/2003	11/01/2032
31385W-2D-0..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	7,289	118.1010	8,483	7,183	7,261	0	(5)	0	0	6.000	0.000	MON	36	431	09/11/2003	03/01/2033
31385X-HR-1..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	7,792	118.1930	9,062	7,667	7,757	0	(6)	0	0	6.000	0.000	MON	38	460	09/11/2003	07/01/2033
31389J-VX-9..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	13,278	117.1500	15,060	12,856	13,179	0	(15)	0	0	6.500	0.000	MON	70	836	08/10/2004	03/01/2032
31389S-HN-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	228	115.4060	255	221	226	0	0	0	0	6.500	0.000	MON	1	14	03/10/2005	03/01/2032
3138A8-RH-1..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	419,346	112.2870	453,987	404,311	417,657	0	(223)	0	0	4.500	3.540	MON	1,516	18,194	05/06/2011	03/01/2041
3138AB-CW-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	580,974	112.2870	627,691	559,007	580,123	0	(354)	0	0	4.500	3.405	MON	2,096	25,155	10/11/2018	04/01/2041
3138AE-KN-2..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	218,787	115.4560	231,083	200,148	217,652	0	(268)	0	0	5.000	2.585	MON	834	10,007	01/11/2017	04/01/2041
3138EO-RA-9..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	334,143	107.8850	350,671	325,040	333,170	0	(135)	0	0	3.500	2.751	MON	948	11,376	07/07/2014	12/01/2041
3138E9-AZ-3..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	522,689	109.6770	561,411	511,878	521,949	0	(161)	0	0	4.000	3.443	MON	1,706	20,475	10/11/2018	03/01/2042
3138EE-N5-4..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	929,841	109.7190	1,000,388	911,775	928,769	0	(263)	0	0	4.000	3.479	MON	3,039	36,471	10/11/2018	03/01/2042
3138EJ-C9-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	158,467	109.2920	170,351	155,867	158,130	0	(38)	0	0	3.500	3.060	MON	455	5,455	10/08/2013	06/01/2042
3138EJ-QL-5..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	357,060	107.6860	375,757	348,936	356,458	0	(114)	0	0	3.500	2.862	MON	1,018	12,213	03/06/2017	08/01/2042
3138ER-DK-3..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	174,214	110.2450	186,455	169,127	174,128	0	(35)	0	0	4.500	3.548	MON	634	7,611	10/11/2018	10/01/2046
3138ET-QL-3..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	26,949	119.3870	28,068	23,510	26,649	0	(84)	0	0	6.000	2.179	MON	118	1,411	09/08/2016	07/01/2041
3138LQ-OG-2..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	395,469	109.3560	438,274	400,776	395,623	0	56	0	0	3.500	3.875	MON	1,169	14,027	10/11/2018	08/01/2042
3138M5-7H-6..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	170,204	108.5340	174,529	160,807	168,942	0	(147)	0	0	3.000	1.567	MON	402	4,824	09/27/2012	09/01/2042
3138MG-FU-4..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	200,238	108.2250	209,949	193,994	199,431	0	(82)	0	0	3.000	2.200	MON	485	5,820	02/19/2013	12/01/2042
3138MH-LY-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	222,594	108.7580	226,780	208,519	221,001	0	(178)	0	0	3.500	1.828	MON	608	7,298	12/19/2012	11/01/2042
3138W1-LC-9..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	486,753	109.0890	504,413	462,385	483,466	0	(318)	0	0	3.000	1.732	MON	1,156	13,872	05/01/2013	03/01/2043
3138W2-WX-9..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	831,696	108.9380	941,305	864,077	832,915	0	367	0	0	3.000	4.063	MON	2,160	25,922	10/11/2018	05/01/2043
3138WE-EV-7..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	979,563	106.7960	1,047,237	980,597	979,237	0	(11)	0	0	3.500	3.539	MON	2,860	34,321	10/11/2018	03/01/2045
3138WE-V3-0..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	431,860	107.0920	470,930	439,745	432,020	0	51	0	0	3.500	4.090	MON	1,283	15,391	10/11/2018	06/01/2045
3138WF-PH-3..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	410,847	107.0990	448,044	418,348	411,000	0	48	0	0	3.500	4.091	MON	1,220	14,642	10/11/2018	09/01/2045
3138X0-YX-0..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	701,021	108.5140	772,384	711,782	701,298	0	99	0	0	3.500	3.933	MON	2,076	24,912	10/11/2018	07/01/2043
3138XF-KF-1..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	78,863	105.1110	85,049	80,914	79,062	0	24	0	0	3.000	3.652	MON	202	2,427	03/03/2014	11/01/2043
31391G-PW-0..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	4,544	112.3180	5,026	4,475	4,525	0	(3)	0	0	6.000	0.000	MON	22	269	09/11/2003	11/01/2032
31391H-CR-3..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	583	113.3640	641	566	578	0	(1)	0	0	6.500	0.000	MON	3	37	03/10/2005	07/01/2032
31402C-4B-5..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	2,472	113.8260	2,725	2,394	2,453	0	(2)	0	0	6.500	0.000	MON	13	156	03/10/2005	05/01/2034
31402C-PC-0..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	174,979	120.1860	191,528	159,360	173,829	0	(564)	0	0	6.000	3.095	MON	797	9,562	10/11/2018	11/01/2033
31402D-M5-6..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	1,507	118.2480	1,733	1,466	1,499	0	(1)	0	0	6.500	0.000	MON	8	95	03/10/2005	09/01/2034
31402Q-6T-3..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	305,303	116.1780	334,722	288,111	304,034	0	(583)	0	0	5.000	3.371	MON	1,200	14,406	10/11/2018	04/01/2035
31402R-FU-8..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	317,135	116.0940	347,615	299,426	316,040	0	(502)	0	0	5.000	3.445	MON	1,248	14,971	10/11/2018	06/01/2035
31402V-GU-8..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	3,734	116.6380	4,226	3,624	3,711	0	(3)	0	0	6.500	0.000	MON	20	236	03/10/2005	09/01/2033
31403V-S8-3..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	3,473	116.3310	3,921	3,371	3,451	0	(4)	0	0	6.500	0.000	MON	18	219	03/10/2005	01/01/2034
31404E-C7-9..	FNMA PASS-THRU	LNG 30 YEAR			4..	1.A	10,312	112.0370	11,275	10,064	10,263	0	(7)	0	0	6.500	0.000	MON	55	654		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest						Dates	
			3	4	5	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	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			
31419B-7B-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		94,394	109.0170	98,903	90,723	93,996	0	(55)	0	0	4.000	2.923	MON	302	3,629	10/31/2011	10/01/2040	
31419E-6N-4.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		390,725	109.3620	421,948	385,827	390,505	0	(89)	0	0	4.000	3.641	MON	1,286	15,433	10/11/2018	03/01/2041	
31419E-EJ-4.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		367,530	112.2870	397,084	353,634	366,990	0	(221)	0	0	4.500	3.408	MON	1,326	15,914	10/11/2018	01/01/2041	
31419F-C3-8.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		372,674	109.0160	380,810	349,314	371,453	0	(398)	0	0	4.000	2.157	MON	1,164	13,973	01/21/2016	09/01/2040	
31419F-FW-1.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		678,432	109.6130	738,405	673,646	678,298	0	(102)	0	0	4.000	3.785	MON	2,245	26,946	10/11/2018	11/01/2040	
3138WJ-EN-4.	FNMA PASS-THRU INT 15 YEAR			4.	1.A		755,479	106.5660	808,879	759,037	757,141	0	46	0	0	2.500	2.550	MON	1,581	18,976	05/17/2019	11/01/2031	
3138WJ-EP-9.	FNMA PASS-THRU INT 15 YEAR			4.	1.A		970,207	106.3650	1,055,203	992,063	974,542	0	1,149	0	0	2.500	2.941	MON	2,067	24,802	01/16/2019	11/01/2031	
3140EW-WY-7.	FNMA PASS-THRU INT 15 YEAR			4.	1.A		751,014	105.0260	781,438	744,039	750,166	0	(551)	0	0	3.000	2.752	MON	1,860	22,321	05/10/2019	02/01/2031	
3138WJ-EX-2.	FNMA PASS-THRU INT 20 YEAR			4.	1.A		895,522	104.6840	930,666	889,028	894,577	0	(192)	0	0	3.000	2.790	MON	2,223	26,671	10/11/2018	11/01/2036	
31385X-D9-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		6,713	118.1270	7,815	6,616	6,687	0	(4)	0	0	6.000	0.000	MON	33	397	09/11/2003	04/01/2033	
3138MB-MB-9.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		390,085	106.9730	436,636	408,174	391,291	0	213	0	0	3.000	4.233	MON	1,020	12,245	10/11/2018	09/01/2042	
3138W9-HL-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		256,616	108.7230	277,732	255,449	256,570	0	(18)	0	0	4.000	3.860	MON	852	10,218	10/11/2018	08/01/2043	
3138WJ-FK-9.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		2,534,707	104.8720	2,513,673	2,396,886	2,533,112	0	(1,595)	0	0	3.000	1.202	MON	5,992	17,977	08/14/2020	11/01/2046	
3138WJ-Q2-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		1,522,008	106.4440	1,604,040	1,506,938	1,525,943	0	(152)	0	0	3.500	3.045	MON	4,395	52,743	04/16/2019	12/01/2046	
3138WJ-TG-3.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		1,811,604	105.0810	1,952,695	1,858,279	1,817,226	0	299	0	0	3.000	3.35	MON	4,646	55,748	01/16/2019	01/01/2047	
3138WJ-YY-4.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		176,948	107.6250	185,937	172,764	177,373	0	(26)	0	0	4.000	2.935	MON	576	6,911	02/23/2018	02/01/2047	
3138YW-JZ-1.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		250,798	109.4080	262,774	240,178	250,414	0	(84)	0	0	4.000	2.663	MON	801	9,607	01/01/2018	10/01/2045	
31402C-4G-4.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		226,353	116.6350	244,399	209,542	225,248	0	(496)	0	0	5.500	3.182	MON	960	11,525	10/11/2018	05/01/2034	
31402C-VZ-2.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		271,974	115.5370	297,148	257,189	270,896	0	(486)	0	0	5.000	3.443	MON	1,072	12,859	10/11/2018	03/01/2034	
31402R-FV-6.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		241,489	116.1220	264,793	228,031	240,442	0	(481)	0	0	5.000	3.373	MON	950	11,402	10/11/2018	06/01/2035	
31402R-JV-2.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		375,282	116.1630	411,631	354,356	373,654	0	(748)	0	0	5.000	3.372	MON	1,476	17,717	10/11/2018	07/01/2035	
3140J9-Z3-8.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		759,976	106.4520	790,722	742,799	762,207	0	(79)	0	0	4.000	2.885	MON	2,476	29,712	02/28/2019	01/01/2048	
3140JA-Q4-3.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		503,440	107.7880	524,931	487,004	503,376	0	(79)	0	0	4.000	2.658	MON	1,623	19,480	05/08/2019	01/01/2048	
3140Q9-MT-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		482,697	108.7930	504,412	463,644	484,204	0	(83)	0	0	4.500	2.851	MON	1,739	20,864	04/25/2019	08/01/2048	
31417B-P3-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		660,798	108.4500	721,539	665,320	660,707	0	40	0	0	3.500	3.699	MON	1,941	23,286	10/11/2018	04/01/2042	
31417D-SW-4.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		350,155	108.6990	371,558	341,823	350,838	0	(131)	0	0	3.500	2.729	MON	997	11,964	03/27/2019	11/01/2042	
31418C-G6-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		333,389	105.2350	352,217	334,696	334,220	0	(2)	0	0	3.000	3.021	MON	837	10,041	05/17/2019	03/01/2047	
31418C-KW-3.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		333,789	108.7450	341,779	314,293	333,714	0	(104)	0	0	4.500	2.299	MON	1,179	14,143	11/08/2019	05/01/2047	
31418C-NE-0.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		427,397	107.7050	441,350	409,777	427,182	0	(93)	0	0	4.000	2.354	MON	1,366	16,391	04/01/2019	08/01/2047	
31418C-QA-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		965,081	106.1070	1,007,176	949,211	964,963	0	(98)	0	0	3.500	2.841	MON	2,769	33,222	05/17/2019	10/01/2047	
31418C-RC-0.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		1,452,163	106.1530	1,543,201	1,453,753	1,456,271	0	(31)	0	0	3.500	3.401	MON	4,240	50,881	01/16/2019	11/01/2047	
31418C-Z9-8.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		367,842	106.7480	381,284	357,183	368,905	0	(44)	0	0	4.000	2.624	MON	1,191	14,287	03/27/2019	09/01/2048	
31418C-ZH-0.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A		2,083,135	106.6690	2,148,948	2,014,591	2,085,813	0	(266)	0	0	4.000	2.525	MON	6,715	80,459	01/02/2020	08/01/2048	
3136AY-6U-2.	FNMA REMIC TRUST 2017-M15			4.	1.A		530,313	110.1750	550,877	500,000	525,243	0	(3,805)	0	0	3.136	2.286	MON	1,307	15,831	08/27/2019	11/25/2027	
3136AW-WF-0.	FNMA REMIC TRUST 2017-M5			4.	1.A		544,386	115.1730	596,595	518,000	540,610	0	(2,700)	0	0	3.171	2.573	MON	1,369	16,753	07/30/2019	04/25/2029	
3136B2-R7-9.	FNMA REMIC TRUST 2018-67			4.	1.A		143,285	102.9350	144,341	140,225	142,446	0	(662)	0	0	3.500	2.113	MON	409	4,908	08/20/2019	04/25/2044	
3136AY-7L-1.	FNMA REMIC TRUST 2018-M1			4.	1.A		2,948,323	111.9070	3,469,111	3,100,000	2,980,692	0	14,821	0	0	2.985	3.687	MON	7,711	94,070	10/11/2018	12/25/2027	
3136B5-NV-3.	FNMA REMIC TRUST 2019-M12			4.	1.A		229,500	112.7190	253,619	225,000	228,100	0	(943)	0	0	2.885	2.518	MON	541	6,491	07/16/2019	06/25/2029	
3136B7-AN-1.	FNMA REMIC TRUST 2019-M25			4.	1.A		826,227	102.2460	844,788	826,227	826,227	0	0	0	0	2.050	2.018	MON	1,364	25,079	11/15/2019	12/28/2026	
3136B7-BP-5.	FNMA REMIC TRUST 2019-M25			4.	1.A																		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest						Dates	
		3	4 F o r e i g n	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		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	
3140X4-XZ-4..	FNMA SUPER LNG 30 YEAR			4	1.A	1,196,056	107.8040	1,230,923	1,141,819	1,195,937	0	(256)	0	0	4.000	2.150	MON	3,806	45,673	11/05/2019	12/01/2047	
3140X7-YR-4..	FNMA SUPER LNG 30 YEAR			4	1.A	1,563,289	108.3630	1,559,076	1,438,756	1,563,187	0	(102)	0	0	3.000	(0.713)	MON	3,597	7,194	10/05/2020	09/01/2050	
31419B-CJ-2..	FNMA SUPER LNG 30 YEAR			4	1.A	153,119	115.4340	160,228	138,805	152,909	0	(225)	0	0	5.000	2.220	MON	578	6,940	11/08/2019	02/01/2041	
01F022-62-6..	FNMA TBA 30YR TBA 02.500% FEB				1.A	4,723,242	105.2390	4,735,742	4,500,000	4,723,242	0	0	0	0	0.000	(0.209)	N/A	0	0	12/22/2020	02/25/2044	
01F030-61-1..	FNMA TBA 30YR TBA 03.000%				1.A	4,181,250	104.7730	4,190,936	4,000,000	4,181,250	0	0	0	0	0.000	(0.163)	N/A	0	0	11/24/2020	01/15/2048	
3138MR-ML-2..	FNMA UMBS INT 15 YEAR			4	1.A	384,570	104.5230	382,551	365,998	383,632	0	(937)	0	0	2.500	0.826	MON	763	3,050	08/03/2020	01/01/2028	
3140KD-FJ-4..	FNMA UMBS LNG 30 YEAR			4	1.A	3,108,269	104.8160	3,097,293	2,954,979	3,107,784	0	(485)	0	0	3.000	0.710	MON	7,387	36,937	07/01/2020	06/01/2050	
31418C-XP-4..	FNMA UMBS LNG 30 YEAR			4	1.A	646,418	108.3480	647,097	597,239	646,368	0	(50)	0	0	4.500	1.616	MON	2,240	2,240	11/04/2020	06/01/2048	
3138M4-YC-0..	FNMA UMBS INT 15 YEAR			4	1.A	1,274,127	105.7240	1,278,351	1,209,136	1,270,872	0	(3,255)	0	0	3.000	1.045	MON	3,023	12,091	08/06/2020	08/01/2027	
3138WJ-R8-3..	FNMA UMBS INT 15 YEAR			4	1.A	995,662	105.0320	1,020,257	971,378	993,956	0	(1,567)	0	0	3.000	2.388	MON	2,428	29,141	11/08/2019	01/01/2032	
3138WP-JG-0..	FNMA UMBS INT 15 YEAR			4	1.A	755,786	104.4380	751,294	719,368	754,530	0	(1,255)	0	0	2.500	0.838	MON	1,499	4,496	09/09/2020	04/01/2028	
3138X0-Z3-5..	FNMA UMBS INT 15 YEAR			4	1.A	178,021	104.5400	177,453	169,746	177,682	0	(339)	0	0	2.500	0.974	MON	354	1,061	08/28/2020	07/01/2028	
3140F0-JX-3..	FNMA UMBS INT 15 YEAR			4	1.A	636,584	104.4400	658,166	630,184	636,040	0	(496)	0	0	2.500	2.258	MON	1,313	15,755	11/08/2019	10/01/2031	
3140Q7-GX-9..	FNMA UMBS INT 15 YEAR			4	1.A	281,223	107.2870	295,076	275,035	280,820	0	(389)	0	0	3.000	2.463	MON	688	8,251	11/13/2019	08/01/2032	
31417E-YB-1..	FNMA UMBS INT 15 YEAR			4	1.A	1,261,322	105.0970	1,265,520	1,204,145	1,260,830	0	(493)	0	0	2.500	0.969	MON	476	1,428	12/31/2020	02/01/2028	
314176-4H-6..	FNMA UMBS INT 15 YEAR			4	1.A	549,048	105.4930	552,117	523,370	547,975	0	(1,073)	0	0	2.500	0.934	MON	1,090	3,271	08/28/2020	07/01/2028	
31418C-GG-3..	FNMA UMBS INT 15 YEAR			4	1.A	589,380	104.5250	609,104	582,733	588,841	0	(490)	0	0	2.500	2.234	MON	1,214	14,568	11/08/2019	02/01/2032	
31418C-LS-1..	FNMA UMBS INT 15 YEAR			4	1.A	439,521	107.0840	444,538	415,132	438,967	0	(554)	0	0	3.500	1.899	MON	1,211	9,686	04/28/2020	06/01/2032	
31418C-SF-2..	FNMA UMBS INT 15 YEAR			4	1.A	697,726	104.4510	720,675	689,964	698,342	0	(598)	0	0	2.500	2.212	MON	1,437	17,249	11/15/2019	12/01/2032	
31418C-TE-4..	FNMA UMBS INT 15 YEAR			4	1.A	741,293	107.1910	766,339	714,930	739,910	0	(1,369)	0	0	3.500	2.520	MON	2,085	25,023	11/12/2019	01/01/2033	
31418C-VF-8..	FNMA UMBS INT 15 YEAR			4	1.A	329,383	106.3200	337,517	317,454	328,881	0	(579)	0	0	3.500	2.518	MON	926	11,111	11/22/2019	03/01/2033	
31418D-G2-2..	FNMA UMBS INT 15 YEAR			4	1.A	841,514	104.5000	882,376	844,381	842,894	0	1,379	0	0	2.000	2.027	MON	1,407	13,409	02/19/2020	10/01/2034	
31418D-NA-6..	FNMA UMBS INT 15 YEAR			4	1.A	977,673	104.2420	980,464	940,565	977,377	0	(296)	0	0	2.500	1.761	MON	1,960	1,960	11/02/2020	04/01/2035	
31418D-UA-8..	FNMA UMBS INT 20 YEAR			4	1.A	3,776,239	103.8880	3,777,864	3,636,463	3,782,187	0	5,948	0	0	2.000	0.849	MON	0	0	12/30/2020	11/01/2040	
31418D-V2-5..	FNMA UMBS INT 20 YEAR			4	1.A	7,284,965	103.9890	7,293,157	7,013,425	7,296,500	0	11,535	0	0	2.000	0.844	MON	0	0	12/31/2020	01/01/2041	
3138AF-C6-5..	FNMA UMBS LNG 30 YEAR			4	1.A	361,680	116.1200	377,301	324,923	361,140	0	(578)	0	0	5.000	1.981	MON	1,354	16,246	11/08/2019	05/01/2041	
3138W9-BG-4..	FNMA UMBS LNG 30 YEAR			4	1.A	486,064	106.3820	485,312	456,197	486,124	0	60	0	0	3.000	1.238	MON	1,140	1,140	11/17/2020	07/01/2043	
3138W9-BN-9..	FNMA UMBS LNG 30 YEAR			4	1.A	482,612	106.0700	480,452	452,958	482,672	0	60	0	0	3.000	1.240	MON	1,132	1,132	11/17/2020	07/01/2043	
3138W9-WH-9..	FNMA UMBS LNG 30 YEAR			4	1.A	1,609,008	108.7710	1,663,822	1,529,657	1,611,683	0	(1,039)	0	0	3.500	1.976	MON	4,462	53,538	11/15/2019	10/01/2043	
3138WA-N9-4..	FNMA UMBS LNG 30 YEAR			4	1.A	958,906	109.3400	981,740	897,878	960,594	0	(694)	0	0	4.000	2.017	MON	2,993	35,915	11/15/2019	12/01/2043	
3138WE-RM-3..	FNMA UMBS LNG 30 YEAR			4	1.A	2,362,909	108.7270	2,469,572	2,271,345	2,361,801	0	(795)	0	0	3.500	2.168	MON	6,625	79,497	07/10/2019	05/01/2045	
3138WG-SR-1..	FNMA UMBS LNG 30 YEAR			4	1.A	308,444	105.2350	316,311	300,577	308,334	0	(75)	0	0	3.000	2.128	MON	751	9,017	08/07/2019	05/01/2046	
3138WH-N5-7..	FNMA UMBS LNG 30 YEAR			4	1.A	606,242	106.1960	642,050	604,589	607,426	0	1,184	0	0	2.500	2.351	MON	1,260	12,596	01/16/2020	07/01/2046	
3138WH-XU-1..	FNMA UMBS LNG 30 YEAR			4	1.A	2,229,753	104.8210	2,214,087	2,112,259	2,229,066	0	(687)	0	0	3.000	1.248	MON	5,281	31,684	06/02/2020	09/01/2046	
3138WJ-AA-0..	FNMA UMBS LNG 30 YEAR			4	1.A	2,093,572	107.6280	2,162,705	2,009,427	2,092,929	0	(640)	0	0	3.500	2.096	MON	5,861	70,330	11/05/2019	10/01/2046	
3138X0-3Q-9..	FNMA UMBS LNG 30 YEAR			4	1.A	670,939	106.6110	669,122	627,630	670,890	0	(49)	0	0	3.000	1.153	MON	1,569	1,569	11/02/2020	08/01/2043	
3140FP-C9-8..	FNMA UMBS LNG 30 YEAR			4	1.A	2,106,312	106.2270	2,158,256	2,031,736	2,105,867	0	(459)	0	0	3.500	2.118	MON	5,926	71,111	11/05/2019	06/01/2047	
3140GU-MA-2..	FNMA UMBS LNG 30 YEAR			4	1.A	416,801	106.0660	423,427	399,211	417,761	0	959	0	0	3.500	1.772	MON	1,164	10,479	02/20/2020	11/01/2047	
3140HG-L2-1..	FNMA UMBS LNG 30 YEAR			4	1.A	1,767,980	105.5070	1,785,811	1,692,606	1,767,770	0	(210)	0	0	2.500	1.352	MON	3,526	3,526	10/28/2020	09/01/2050	
3140JG-LW-3..	FNMA UMBS LNG 30 YEAR			4	1.A	757,																

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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																			
31418C-RD-8.	FNMA UMBS LNG 30 YEAR			4.	1 A	2,615,810	107,4000	2,679,579	2,494,961	2,615,331	0	(624)	0	0	4.000	2.149	MON	8,317	99,798	11/05/2019	11/01/2047
31418C-YN-8.	FNMA UMBS LNG 30 YEAR			4.	1 A	227,530	108,5620	235,845	217,245	228,159	0	(44)	0	0	4.500	2.647	MON	815	9,776	06/18/2019	07/01/2048
31418C-Z8-0.	FNMA UMBS LNG 30 YEAR			4.	1 A	767,296	105,6300	787,908	745,910	767,214	0	(102)	0	0	3.500	2.321	MON	2,176	26,107	11/05/2019	09/01/2048
31418C-ZG-2.	FNMA UMBS LNG 30 YEAR			4.	1 A	2,994,287	105,6300	3,072,887	2,909,096	2,997,658	0	(428)	0	0	3.500	2.248	MON	8,485	101,818	11/26/2019	08/01/2048
31418D-MJ-8.	FNMA UMBS LNG 30 YEAR			4.	1 A	1,442,475	104,8320	1,447,063	1,380,359	1,442,391	0	(85)	0	0	3.000	0.997	MON	3,451	3,451	11/02/2020	03/01/2050
31418D-TR-3.	FNMA UMBS LNG 30 YEAR			4.	1 A	12,630,413	105,5070	12,705,089	12,041,982	12,629,647	0	(766)	0	0	2.500	1.241	MON	25,087	50,175	10/02/2020	10/01/2050
31419E-JE-0.	FNMA UMBS LNG 30 YEAR			4.	1 A	341,473	116,2820	359,088	308,807	340,965	0	(537)	0	0	5.000	2.217	MON	1,287	15,440	11/08/2019	10/01/2040
01F030-62-9.	TBA FNMA SINGLE FAMILY 30YR 3 2/13	@			1 A	3,145,664	104,8630	3,145,899	3,000,000	3,145,664	0	0	0	0	0.000	(0.175)	N/A	0	0	12/31/2020	02/15/2048
01F012-41-1.	TBA UMBS SINGLE FAMILY 15YR 1.5 1/				1 A	1,534,219	102,8910	1,543,359	1,500,000	1,534,219	0	0	0	0	0.000	(0.159)	N/A	0	0	12/01/2020	01/25/2035
01F012-62-7.	TBA UMBS SINGLE FAMILY 30YR 1.5 2/				1 A	1,006,875	100,9220	1,009,223	1,000,000	1,006,875	0	0	0	0	0.000	(0.023)	N/A	0	0	12/21/2020	02/25/2050
01F020-62-0.	TBA UMBS SINGLE FAMILY 30YR 2 2/21				1 A	23,775,879	103,7040	23,851,828	23,000,000	23,775,879	0	0	0	0	0.000	(0.114)	N/A	0	0	12/29/2020	02/25/2050
01F022-61-8.	TBA UMBS SINGLE FAMILY 30YR 2.5 1/				1 A	4,700,742	105,4140	4,743,635	4,500,000	4,700,742	0	0	0	0	0.000	(0.150)	N/A	0	0	12/01/2020	01/25/2050
01F020-61-2.	UMBS TBA 30YR TBA 02.000% JAN			4.	1 A	5,162,578	103,8790	5,193,945	5,000,000	5,162,578	0	0	0	0	0.000	(0.106)	N/A	0	0	12/07/2020	01/15/2051
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						275,119,924	XXX	283,388,290	264,846,906	275,037,297	0	(114,933)	0	0	XXX	XXX	XXX	566,561	5,326,146	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																					
30288K-AN-5.	FRESB MTG TR 2016-SB14			4.	1 A	199,398	105,3400	209,310	198,699	199,199	0	(167)	0	0	2.590	2.437	MON	429	5,146	08/26/2019	03/25/2026
30295Y-AE-6.	FRESB MTG TR 2017-SB30			4.	1 A	292,513	104,4120	299,512	286,855	291,482	0	(740)	0	0	2.950	2.316	MON	705	8,462	07/30/2019	04/25/2027
302970-AF-5.	FRESB MTG TR 2019-SB59			4.	1 A	716,117	105,7730	721,390	682,016	713,304	0	(2,088)	0	0	3.330	2.581	MON	1,893	22,711	08/26/2019	11/25/2038
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						1,208,027	XXX	1,230,212	1,167,570	1,203,985	0	(2,995)	0	0	XXX	XXX	XXX	3,027	36,320	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						513,240,832	XXX	535,845,231	498,944,476	510,283,942	0	(521,995)	0	0	XXX	XXX	XXX	1,793,916	11,422,639	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824-BF-6.	ABBOTT LABS			1,2	1 G FE	436,479	117,1440	513,092	438,000	436,889	0	164	0	0	3.750	3.834	MN	1,414	16,425	10/11/2018	11/30/2026
002824-BM-1.	ABBOTT LABS				1 G FE	253,895	114,5310	269,148	235,000	249,558	0	(3,059)	0	0	3.875	2,416	MS	2,681	9,106	08/09/2019	09/15/2025
00287Y-AQ-2.	ABBVIE INC			1,2	2 B FE	874,312	111,4090	1,002,679	900,000	882,069	0	3,635	0	0	3.600	4,146	MN	4,230	32,400	10/11/2018	05/14/2025
00287Y-AY-5.	ABBVIE INC			1,2	2 B FE	212,013	110,7890	232,657	210,000	211,608	0	(286)	0	0	3.200	3,060	MN	877	6,720	08/13/2019	05/14/2026
00287Y-CV-9.	ABBVIE INC				2 A FE	192,687	110,1350	198,242	180,000	190,666	0	(2,022)	0	0	3.850	1,945	JD	308	6,930	05/14/2020	06/15/2024
00287Y-CX-5.	ABBVIE INC				2 A FE	275,669	111,5180	284,371	255,000	272,936	0	(2,733)	0	0	3.800	1,954	MS	2,853	4,845	05/14/2020	03/15/2025
00287Y-CY-3.	ABBVIE INC				2 A FE	441,770	126,4310	480,437	380,000	439,593	0	(2,177)	0	0	4.550	3,158	MS	5,091	8,645	08/13/2019	08/03/2023
00287Y-BX-6.	ABBVIE INC SR GLBL				2 A FE	2,716,269	112,0700	3,042,689	2,715,000	2,716,140	0	(115)	0	0	3.200	3,220	MN	9,653	86,880	11/13/2019	11/21/2029
00115A-AM-1.	AEP TRANSMISSION CO LLC				1 F FE	99,964	121,2400	121,240	100,000	99,965	0	1	0	0	3.650	3,685	AO	913	1,825	03/30/2020	04/01/2050
008117-AP-8.	AETNA INC			1.	2 B FE	195,384	103,7060	207,413	200,000	198,647	0	691	0	0	2.750	3,149	MN	703	5,500	12/22/2015	11/15/2022
015271-AJ-8.	ALEXANDRIA REAL ESTATE EQ INC				2 A FE	112,570	114,9370	114,937	100,000	111,109	0	(1,461)	0	0	3.950	1,923	JJ	1,821	1,975	03/09/2020	01/15/2027
025816-BW-8.	AMERICAN EXPRESS CO			2.	1 G FE	330,781	108,2890	341,110	315,000	325,237	0	(3,920)	0	0	3.700	2,371	FA	4,792	11,655	08/13/2019	08/03/2023
026874-DD-6.	AMERICAN INTL GROUP INC				2 A FE	736,743	112,3500	853,856	760,000	743,735	0	3,193	0	0	3.750	4,321	JJ	13,538	28,500	10/11/2018	07/10/2025
03027X-AP-5.	AMERICAN TOWER CORP				2 C FE	135,457	113,0830	135,700	120,000	135,315	0	(143)	0	0	3.550	1,427	JJ	1,964	0	12/09/2020	07/15/2027
03027X-AM-2.	AMERICAN TOWER CORP NEW				2 C FE	185,229	110,3190	193,059	175,000	184,048	0	(1,180)	0	0	3.125	2,182	JJ	2,522	2,734	03/09/2020	01/15/2027
03073E-AL-9.	AMERISOURCEBERGEN CORP				2 B FE	1,513,380	108,5660	1,628,486	1,500,000	1,509,033	0	(2,707)	0	0	3.400	3,321	MN	6,517	51,000	05/17/2019	05/15/2024
036752-AB-9.	ANTHEM INC			1,2	2 B FE	43,786	115,3170	46,127	40,000	43,405	0	(381)	0	0	3.650	2,280	JD	122	1,460	03/09/2020	12/01/2027
036752-AJ-2.	ANTHEM INC				2 B FE	174,846	106,9550	187,171	175,000	174,882	0	27	0	0	2.375	2,407	JJ	1,916	3,533	09/04/2019	01/15/2025
037389-BB-8.	AON CORP				2 A FE	16,966	120,6830	18,102	15,000	16,698	0	(194)	0	0	4.500	2,874	JD	30	675	08/13/2019	12/15/2028

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest						Dates	
CUSIP Identification	Description	3	4 F o r e i g n	5 Bond CHAR	NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	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 Acquired	22 Stated Contractual Maturity Date	
037833-CJ-7..	APPLE INC.			1.	1.B FE.	190,094	114.0780	205,340	180,000	188,320	0	(1,246)	0	0	3.350	2.545	FA	2,379	6,030	08/08/2019	02/09/2027	
037833-DK-3..	APPLE INC.				1.B FE.	36,706	112.7290	39,455	35,000	36,433	0	(198)	0	0	3.000	2.342	MN	140	1,050	08/13/2019	11/13/2027	
037833-DP-2..	APPLE INC.				1.B FE.	512,981	107.9730	556,059	515,000	513,223	0	183	0	0	2.200	2.256	MS	3,462	11,330	09/04/2019	09/11/2029	
037833-DU-1..	APPLE INC.				1.B FE.	2,075,286	102.9920	2,152,529	2,090,000	2,076,177	0	890	0	0	1.650	1.734	MN	4,790	17,243	05/04/2020	05/11/2030	
03939C-AA-1..	ARCH CAPITAL FINANCE LLC.			1,2.	2.A FE.	129,975	116.2790	145,349	125,000	128,416	0	(532)	0	0	4.011	3.509	JD	223	5,014	12/19/2017	12/15/2026	
00206R-CN-0..	AT&T INC.			1,2.	2.B FE.	87,236	111.1450	94,473	85,000	86,682	0	(379)	0	0	3.400	2.909	MN	369	2,890	07/10/2019	05/15/2025	
00206R-CT-7..	AT&T INC.			1,2.	2.B FE.	215,832	115.7270	231,454	200,000	212,534	0	(2,369)	0	0	4.125	2.763	FA	3,071	8,250	08/07/2019	02/17/2026	
00206R-HJ-4..	AT&T INC.				2.B FE.	1,134,391	119.2660	1,359,634	1,140,000	1,135,263	0	472	0	0	4.350	4.460	MS	16,530	49,590	02/13/2019	03/01/2029	
00206R-HW-5..	AT&T INC.				2.B FE.	78,976	115.0930	86,320	75,000	78,283	0	(504)	0	0	3.800	3.004	FA	1,077	2,850	08/13/2019	02/15/2027	
00206R-JX-1..	AT&T INC.				2.B FE.	26,420	106.6540	26,663	25,000	26,407	0	(13)	0	0	2.300	1.362	JD	48	0	12/09/2020	06/01/2027	
049560-AT-2..	ATMOS ENERGY CORP.				1.F FE.	421,672	99.9260	424,686	425,000	421,744	0	71	0	0	1.500	1.589	JJ	1,594	0	10/05/2020	01/15/2031	
052769-AE-6..	AUTODESK INC.			1,2.	2.B FE.	77,683	112.7240	84,543	75,000	77,234	0	(323)	0	0	3.500	2.993	JD	117	2,625	08/09/2019	06/15/2027	
053332-AW-2..	AUTOZONE INC.				2.B FE.	723,021	115.3230	836,091	725,000	723,313	0	170	0	0	3.750	3.819	AO	5,513	27,188	04/04/2019	04/18/2029	
05348E-BC-2..	AVALONBAY CMNTYS INC MTN BE.			1,2.	1.G FE.	42,277	111.3290	44,531	40,000	41,920	0	(257)	0	0	3.200	2.444	JJ	590	1,280	08/09/2019	01/15/2028	
05351W-AA-1..	AVANGRID INC.				2.A FE.	1,084,160	109.0030	1,199,029	1,100,000	1,088,715	0	2,648	0	0	3.150	3.462	JD	2,888	34,650	04/04/2019	12/01/2024	
059165-EF-3..	BALTIMORE GAS & ELEC CO.			1.	1.G FE.	69,970	106.6050	74,623	70,000	69,992	0	3	0	0	3.350	3.383	JJ	1,173	2,345	06/12/2013	07/01/2023	
059165-EG-1..	BALTIMORE GAS & ELEC CO.			1,2.	1.F FE.	661,663	108.2000	789,860	730,000	679,023	0	7,991	0	0	2.400	3.827	FA	6,619	17,520	10/11/2018	08/15/2026	
059165-EM-8..	BALTIMORE GAS & ELEC CO.				1.F FE.	79,222	107.6690	86,135	80,000	79,232	0	9	0	0	2.900	2.971	JD	103	1,224	06/02/2020	06/15/2050	
06051G-EU-9..	BANK AMER CORP				1.G FE.	544,715	106.0210	588,417	555,000	549,890	0	2,381	0	0	3.300	3.812	JJ	8,649	18,315	10/11/2018	01/11/2023	
06051G-FB-0..	BANK AMER CORP				1.G FE.	333,955	110.8330	365,750	330,000	332,387	0	(722)	0	0	4.125	3.909	JJ	6,012	13,613	10/11/2018	01/22/2024	
06051G-FL-8..	BANK AMER CORP				2.A FE.	618,096	117.2970	703,780	600,000	614,495	0	(2,192)	0	0	4.250	3.819	AO	4,888	25,500	05/02/2019	10/22/2026	
06051G-FP-9..	BANK AMER CORP				2.A FE.	686,554	112.7290	794,738	705,000	693,231	0	2,432	0	0	3.950	4.428	AO	5,415	27,848	10/11/2018	04/21/2025	
06051G-FU-8..	BANK AMER CORP				2.A FE.	1,139,308	116.5550	1,299,588	1,115,000	1,134,670	0	(3,477)	0	0	4.450	4.123	MS	16,264	49,618	08/13/2019	03/03/2026	
06051G-GF-0..	BANK AMER CORP			1,2.	1.G FE.	2,155,113	114.8590	2,555,612	2,225,000	2,168,826	0	6,691	0	0	3.824	4.288	JJ	38,051	85,084	01/17/2019	01/20/2028	
06051G-GL-7..	BANK AMER CORP				1.G FE.	75,954	113.8460	79,692	70,000	75,249	0	(704)	0	0	3.705	2.432	AO	483	2,594	01/28/2020	04/24/2028	
06051G-GR-4..	BANK AMER CORP			1,2.	1.G FE.	936,955	113.6020	1,136,020	1,000,000	949,030	0	5,577	0	0	3.593	4.441	JJ	15,969	35,930	10/11/2018	07/21/2028	
06051G-HD-4..	BANK AMER CORP			1,2.	1.F FE.	104,395	112.9540	112,954	100,000	103,736	0	(479)	0	0	3.419	2.845	JD	104	3,419	08/13/2019	12/20/2028	
06051G-HF-9..	BANK AMER CORP			1.	1.F FE.	1,188,588	106.8290	1,281,948	1,200,000	1,192,676	0	2,131	0	0	3.550	3.791	MS	13,727	42,600	01/18/2019	03/05/2024	
06051G-HL-6..	BANK AMER CORP			1,2.	1.F FE.	370,241	108.4200	379,471	350,000	363,299	0	(4,982)	0	0	3.864	2.341	JJ	5,936	13,524	08/07/2019	07/23/2024	
06051G-HV-4..	BANK AMER CORP				1.G FE.	425,000	112.0690	476,293	425,000	425,000	0	0	0	0	3.194	3.220	JJ	5,958	13,575	07/18/2019	07/23/2030	
06406R-AD-9..	BANK NEW YORK MELLON CORP.				1.F FE.	53,788	112.6170	56,309	50,000	53,375	0	(413)	0	0	3.250	2.082	MN	203	1,625	03/11/2020	05/16/2027	
06406R-AG-2..	BANK NEW YORK MELLON CORP				1.F FE.	109,322	107.2410	112,603	105,000	107,690	0	(1,112)	0	0	3.500	2.375	AO	643	3,675	07/10/2019	04/28/2023	
06406H-DA-4..	BANK NEW YORK MTN BK ENT.				1.F FE.	155,202	109.7640	164,646	150,000	153,933	0	(912)	0	0	3.000	2.334	FA	1,588	4,500	08/08/2019	02/24/2025	
07177W-AB-9..	BAXALTA INC.			1,2.	2.B FE.	208,310	112.9500	220,252	195,000	205,133	0	(2,234)	0	0	4.000	2.710	JD	173	7,800	08/09/2019	06/23/2025	
071813-BW-8..	BAXTER INTL INC 144A				2.A FE.	39,852	119.5110	47,804	40,000	39,862	0	9	0	0	3.950	4.035	AO	395	812	03/24/2020	04/01/2030	
07274N-AC-7..	BAYER US FIN II LLC 144A				2.A FE.	245,625	100.2030	245,498	245,000	245,089	0	(205)	0	0	0.881	0.818	MJSD	42	3,844	10/11/2018	06/25/2021	
05531F-BB-8..	BB&T CORP SR MEDIUM TERM NTS.				1.G FE.	153,837	108.2140	162,321	150,000	152,839	0	(719)	0	0	2.850	2.332	AO	772	4,275	08/09/2019	10/26/2024	
075887-BF-5..	BECTON DICKINSON & CO.			1.	2.C FE.	35,000	110.8690	38,804	35,000	35,000	0	0	0	0	3.734	3.769	JD	58	1,307	12/04/2014	12/15/2024	
075887-BV-0..	BECTON DICKINSON & CO.			1,2.	2.C FE.	146,972	108.7070	152,190	140,000	145,485	0	(1,487)	0	0	3.363	2.126	JD	327	4,708	01/28/2020	06/06/2024	
06051G-JK-6..	BK OF AMERICA CORP				1.F FE.	1,030,000	101.3310	1,043,714	1,030,000	1,030,000	0	0	0	0	1.197	1.201	AO	2,432	0	10/16/2020	10/24/2026	
092113-AR-0..	BLACK HILLS CORP				2.A FE.	149,484	109.0390	163,558	150,000	149,540	0	45	0	0	3.050	3.114	AO	966	4,728	09/26/2019	01/15/2029	
05566																						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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																					
15189T-AW-7.	CENTERPOINT ENERGY INC.				2.B FE	189,677	106.3460	202,058	190,000	189,761	0	.61	0	0	2,500	2,552	MS	1,583	4,974	08/12/2019	09/01/2024		
161175-AZ-7.	CHARTER COMMUNICATIONS OPER.			1,2	2.C FE	338,305	137.0050	445,265	325,000	337,168	0	(.530)	0	0	6,384	6,083	AO	3,919	20,748	10/11/2018	10/23/2035		
161175-BA-1.	CHARTER COMMUNICATIONS OPER.			1,2	2.C FE	542,045	141.4460	729,861	516,000	540,838	0	(.454)	0	0	6,484	6,204	AO	6,320	33,457	10/11/2018	10/23/2045		
161175-BB-9.	CHARTER COMMUNICATIONS OPER.			1,2	2.C FE	210,760	105.4240	210,849	200,000	205,463	0	(3,802)	0	0	4,464	2,476	JJ	3,918	8,928	08/07/2019	07/23/2022		
161175-BJ-2.	CHARTER COMMUNICATIONS OPER.				2.C FE	105,546	112.1230	112,123	100,000	104,987	0	(.559)	0	0	3,750	2,966	FA	1,417	2,906	03/09/2020	02/15/2028		
161175-BQ-6.	CHARTER COMMUNICATIONS OPER.				2.C FE	68,944	110.9190	72,097	65,000	67,703	0	(.848)	0	0	4,500	3,063	FA	1,219	2,925	07/10/2019	02/01/2024		
161175-BX-1.	CHARTER COMMUNICATIONS OPER.				2.C FE	873,128	100.1160	876,016	875,000	873,145	0	.17	0	0	2,300	2,335	FA	1,509	0	11/19/2020	02/01/2032		
	CHILDRENS HOSPITAL OF PHILADE																						
16877P-AA-8.	144A				1.C FE	241,000	103.5560	249,571	241,000	241,000	0	0	0	0	2,704	2,722	JJ	1,412	0	10/06/2020	07/01/2050		
125523-AH-3.	CIGNA CORP NEW				2.B FE	554,372	120.8690	598,300	495,000	546,315	0	(6,022)	0	0	4,375	2,858	AO	4,572	21,656	08/27/2019	10/15/2028		
125523-AV-2.	CIGNA CORP NEW				2.B FE	118,048	109.8400	126,316	115,000	117,379	0	(.550)	0	0	3,250	2,724	AO	789	3,738	10/11/2019	04/15/2025		
125523-AZ-3.	CIGNA CORP NEW				2.B FE	138,548	112.0310	140,039	125,000	138,428	0	(.120)	0	0	3,050	1,334	AO	805	0	12/09/2020	10/15/2027		
125523-BX-7.	CIGNA CORP NEW				2.B FE	818,085	109.2610	819,458	750,000	808,548	0	(9,537)	0	0	3,500	1,026	JD	1,167	13,125	06/19/2020	06/15/2024		
125523-BZ-2.	CIGNA CORP NEW				2.B FE	102,952	117.2360	111,374	95,000	101,543	0	(1,156)	0	0	4,500	3,068	FA	1,496	4,275	10/11/2019	02/25/2026		
125523-CB-4.	CIGNA CORP NEW				2.B FE	700,650	112.9130	773,453	685,000	698,442	0	(1,915)	0	0	3,400	3,073	MS	7,763	23,290	01/28/2020	03/01/2027		
172967-JT-9.	CITIGROUP INC.				2.B FE	105,878	114.3310	114,331	100,000	103,258	0	(.665)	0	0	4,400	3,632	JD	257	4,400	10/31/2016	06/10/2025		
172967-KA-8.	CITIGROUP INC.				2.B FE	523,177	118.2140	632,444	535,000	525,659	0	1,150	0	0	4,450	4,812	MS	6,084	23,808	10/11/2018	09/29/2027		
172967-KG-5.	CITIGROUP INC.				2.A FE	1,630,892	113.6360	1,909,081	1,680,000	1,643,747	0	6,350	0	0	3,700	4,224	JJ	29,181	62,160	01/16/2019	01/12/2026		
172967-KN-0.	CITIGROUP INC.				2.A FE	1,041,045	112.5580	1,204,368	1,070,000	1,047,886	0	3,604	0	0	3,400	3,876	MN	6,063	36,380	10/11/2018	05/01/2026		
172967-KY-6.	CITIGROUP INC.				2.A FE	1,309,522	111.7670	1,486,498	1,330,000	1,313,692	0	2,448	0	0	3,200	3,464	AO	8,276	42,560	08/07/2019	10/21/2026		
172967-LG-4.	CITIGROUP INC.			1,2	2.A FE	502,648	102.9890	530,392	515,000	510,257	0	3,450	0	0	2,750	3,503	AO	2,596	14,163	10/11/2018	04/25/2022		
172967-LP-4.	CITIGROUP INC.			1,2	2.A FE	240,297	113.3700	266,421	235,000	239,589	0	(.667)	0	0	3,668	3,357	JJ	3,759	8,620	08/13/2019	07/24/2028		
172967-LZ-2.	CITIGROUP INC.				1.G FE	291,121	108.7540	299,075	275,000	285,394	0	(4,126)	0	0	4,044	2,439	JD	927	11,121	08/13/2019	06/01/2024		
17308C-C5-3.	CITIGROUP INC.				1.G FE	650,000	110.1310	715,854	650,000	650,000	0	0	0	0	2,976	2,998	MN	3,009	19,344	10/28/2019	11/05/2030		
174610-AR-6.	CITIZENS FINL GROUP INC.				2.A FE	164,667	111.2930	183,633	165,000	164,730	0	.44	0	0	2,850	2,903	JJ	2,012	4,729	07/22/2019	07/27/2026		
125896-BR-0.	CMS ENERGY CORP.			1,2	2.B FE	119,581	108.6350	130,362	120,000	119,736	0	.39	0	0	2,950	3,012	FA	1,337	3,540	10/31/2016	02/15/2027		
125896-BS-8.	CMS ENERGY CORP.			1,2	2.B FE	75,920	112.9980	84,748	75,000	75,629	0	(.87)	0	0	3,450	3,330	FA	978	2,588	07/13/2017	08/15/2027		
126117-AS-9.	CNA FINL CORP.				2.B FE	1,398,012	110.5580	1,547,809	1,400,000	1,398,685	0	357	0	0	3,950	4,020	MN	7,066	55,300	02/01/2019	05/15/2024		
196500-AA-0.	COLORADO INSTS GAS CO 144A			1,2	2.B FE	874,741	113.6300	1,016,989	895,000	880,071	0	2,281	0	0	4,150	4,540	FA	14,032	37,143	10/11/2018	08/15/2026		
20030N-BN-0.	COMCAST CORP NEW				1.G FE	250,104	111.5740	290,093	260,000	252,939	0	1,364	0	0	3,375	4,065	FA	3,315	8,775	11/16/2018	08/15/2025		
202795-JN-1.	COMMONWEALTH EDISON CO.			1,2	1.F FE	495,295	117.9500	589,752	500,000	496,212	0	420	0	0	3,700	3,852	FA	6,989	18,500	10/11/2018	08/15/2028		
20605P-AK-7.	CONCHO RES INC			1,2	2.C FE	71,169	118.2240	76,845	65,000	70,554	0	(.614)	0	0	4,300	3,022	FA	1,056	2,795	01/28/2020	08/15/2028		
212015-AN-1.	CONTINENTAL RESOURCES INC.			1,2	3.A FE	976,040	103.2610	1,032,610	1,000,000	984,097	0	4,232	0	0	3,800	4,352	JD	3,167	38,000	01/22/2019	06/01/2024		
	COX COMMUNICATIONS INC NEW																						
224044-CJ-4.	144A			1,2	2.B FE	2,097,820	113.0520	2,261,035	2,000,000	2,085,050	0	(12,043)	0	0	3,500	2,787	FA	26,444	70,000	12/09/2019	08/15/2027		
22822V-AH-4.	CROWN CASTLE INTL CORP.				2.C FE	95,853	112.8990	95,964	85,000	95,755	0	(.97)	0	0	3,650	1,576	MS	1,034	0	12/09/2020	09/01/2027		
22822V-AB-7.	CROWN CASTLE INTL CORP NEW			1,2	2.C FE	54,693	115.7120	57,856	50,000	53,725	0	(.704)	0	0	4,450	2,824	FA	841	2,225	08/13/2019	02/15/2026		
22822V-AG-6.	CROWN CASTLE INTL CORP NEW				2.C FE	190,175	108.6430	200,990	185,000	188,764	0	(1,014)	0	0	3,200	2,605	MS	1,973	5,920	08/09/2019	09/01/2024		
22822V-AJ-0.	CROWN CASTLE INTL CORP NEW				2.C FE	852,303	106.3800	930,822	875,000	861,618	0	4,930	0	0	3,150	3,823	JJ	12,709	27,563	01/29/2019	07/15/2023		
126650-BP-4.	1.			2	2.B	407,779	115.5780	501,058	433,525	422,259	0	.611	0	0	6,036	3,791	MON	1,526	26,168	10/11/2018	12/10/2028		
126650-CF-5.	CVS HEALTH CORP.			1,2	2.B FE	206,732	109.0620	218,125	200,000	204,856	0	(1,363)	0	0	3,375	2,634	FA	2,606	6,750	08/13/2019	08/12/2024		
126650-CL-2.	CVS HEALTH CORP.			1,2</																			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
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	8 Rate Used to Obtain Fair Value	9 Fair Value	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 Acquired	22 Stated Contractual Maturity Date
25746U-BT-5.	DOMINION RES INC VA NEW				2 C FE	829,679	100.8880	827,283	820,000	821,016	0	(3,958)	0	0	4.104	3.637	AO	8,413	33,653	10/11/2018	04/01/2021
260543-CN-1.	DOW CHEM CO				2 B FE	619,374	117.0140	725,485	620,000	619,540	0	.82	0	0	4.550	4.619	MN	2,429	28,210	11/28/2018	11/30/2025
260543-CX-9.	DOW CHEM CO				2 B FE	430,169	112.6790	484,519	430,000	430,132	0	(23)	0	0	3.625	3.651	MN	1,992	15,588	05/16/2019	05/15/2026
26078J-AC-4.	DOWDUPONT INC.				2 A FE	149,383	116.7350	157,592	135,000	146,287	0	(2,227)	0	0	4.493	2.611	MN	.775	6,066	08/08/2019	11/15/2025
233331-BA-4.	DTE ENERGY CO			1,2	2 B FE	869,026	107.9930	939,540	870,000	869,423	0	209	0	0	3.700	3.762	FA	13,413	32,190	01/23/2019	08/01/2023
26442C-AX-2.	DUKE ENERGY CAROLINAS LLC				1 F FE	78,099	119.2710	83,489	70,000	76,970	0	(820)	0	0	3.950	2.523	MN	353	2,765	08/13/2019	11/15/2028
26441C-AS-4.	DUKE ENERGY CORP NEW				2 A FE	100,081	108.9600	108,960	100,000	100,066	0	(11)	0	0	2.650	2.654	MS	883	2,650	08/08/2019	09/01/2026
	DUKE ENERGY PROGRESS LLC																				
26442U-AG-9.	CALLABLE			2	1 F FE	963,589	117.0440	1,147,033	980,000	966,740	0	1,452	0	0	3.700	3.945	MS	12,087	36,260	10/11/2018	09/01/2028
278865-BE-9.	ECOLAB INC				2 A FE	79,925	127.5990	102,079	80,000	79,929	0	.5	0	0	4.800	4.870	MS	1,035	1,920	03/20/2020	03/24/2030
285512-AC-3.	ELECTRONIC ARTS INC			1,2	2 A FE	461,852	100.2260	461,040	460,000	460,070	0	(862)	0	0	3.700	3.538	MS	5,673	17,020	10/11/2018	03/01/2021
29278N-AG-8.	ENERGY TRANSFER OPERATING LP				2 C FE	506,345	116.7560	583,779	500,000	505,340	0	(526)	0	0	5.250	5.151	AO	5,542	26,250	01/16/2019	04/15/2029
29278N-AF-0.	ENERGY TRANSFER PARTNERS LP			1,2	2 C FE	524,739	115.2610	605,122	525,000	524,794	0	.22	0	0	4.950	5.018	JD	1,155	25,988	10/11/2018	06/15/2028
29273R-BD-0.	ENERGY TRANSFER PRTNRS L P				2 C FE	141,288	109.7000	148,095	135,000	139,833	0	(1,059)	0	0	4.050	3.160	MS	1,610	5,468	08/13/2019	03/15/2025
29273R-BK-4.	ENERGY TRANSFER PRTNRS L P				2 C FE	339,697	110.2160	358,203	325,000	337,851	0	(1,845)	0	0	4.200	3.499	AO	2,882	13,650	01/08/2020	04/15/2027
29336U-AD-9.	ENLINK MIDSTREAM PARTNERS LP			1,2	3 A FE	18,235	79.6890	39,845	50,000	18,342	5,450	129	26,738	0	5.050	15.152	AO	631	2,525	05/16/2018	04/01/2045
29336U-AG-2.	ENLINK MIDSTREAM PARTNERS LP			1,2	3 A FE	16,490	80.5270	40,264	50,000	16,543	12,259	42	36,133	0	5.450	17.663	JD	227	2,725	01/03/2018	06/01/2047
29364G-AL-7.	ENTERGY CORP NEW				2 B FE	148,826	107.9980	161,997	150,000	148,890	0	.64	0	0	2.800	2.911	JD	187	2,403	05/13/2020	06/15/2030
29364W-AZ-1.	ENTERGY LA LLC			1,2	1 F FE	1,003,767	111.4130	1,158,694	1,040,000	1,011,773	0	3,680	0	0	3.120	3.614	MS	10,816	32,448	10/11/2018	09/01/2027
29364W-BB-3.	ENTERGY LA LLC				1 F FE	362,711	130.2290	468,824	360,000	362,671	0	(40)	0	0	4.200	4.197	MS	5,040	7,560	03/26/2020	09/01/2048
29379V-BL-6.	ENTERPRISE PRODS OPER LLC				2 A FE	135,254	115.1540	143,942	125,000	133,439	0	(1,309)	0	0	3.950	2.718	FA	1,865	4,938	08/09/2019	02/15/2027
29379V-BV-4.	ENTERPRISE PRODS OPER LLC				2 A FE	56,803	110.8500	60,967	55,000	56,642	0	(161)	0	0	3.125	2.741	JJ	721	1,829	01/28/2020	07/31/2029
29379V-BX-0.	ENTERPRISE PRODS OPER LLC				2 A FE	2,288,191	108.3820	2,481,945	2,290,000	2,288,179	0	(12)	0	0	2.800	2.830	JJ	26,895	34,910	01/06/2020	01/31/2030
26875P-AU-5.	EOG RES INC				1 G FE	54,978	121.5360	66,845	55,000	54,979	0	.1	0	0	4.375	4.428	AO	508	1,210	04/08/2020	04/15/2030
294429-AK-1.	EQUIFAX INC			1,2	2 B FE	84,959	100.5620	85,478	85,000	84,996	0	.8	0	0	2.300	2.323	JD	163	1,955	05/05/2016	06/01/2021
26884T-AP-7.	ERAC USA FINANCE COMPANY 144A			1,2	2 A FE	470,541	112.5730	540,349	480,000	473,352	0	1,215	0	0	3.800	4.162	MN	3,040	18,240	10/11/2018	11/01/2025
26884T-AT-9.	ERAC USA FINANCE COMPANY 144A				2 A FE	852,852	105.4840	917,709	870,000	858,963	0	3,665	0	0	2.700	3.197	MN	3,915	23,490	04/24/2019	11/01/2023
	ERAC USA FINANCE COMPANY LLC																				
26884T-AH-5.	ERP OPER LTD PARTNERSHIP			1	2 A FE	555,450	105.0220	593,376	565,000	560,564	0	2,344	0	0	3.300	3.794	AO	3,936	18,645	10/11/2018	10/15/2022
26884A-BD-4.	ERP OPER LTD PARTNERSHIP			1	1 G FE	89,672	110.5210	93,943	85,000	88,562	0	(805)	0	0	3.375	2.328	JD	239	2,869	08/13/2019	06/01/2025
29717P-AV-9.	ESSEX PORTFOLIO L P				2 A FE	84,528	107.2990	85,839	80,000	84,339	0	(189)	0	0	2.650	2.104	MS	624	1,260	06/17/2020	03/15/2032
30036F-AA-9.	EVERGY KANS CENT INC				1 F FE	253,957	117.7380	300,231	255,000	253,972	0	.15	0	0	3.450	3.502	AO	1,857	4,545	04/02/2020	04/15/2050
30040W-AE-8.	EVERSOURCE ENERGY			1,2	2 A FE	74,949	112.2180	84,163	75,000	74,963	0	.5	0	0	3.300	3.335	JJ	1,141	2,475	01/03/2018	01/15/2028
30161N-AX-9.	EXELON CORP				2 B FE	284,413	118.3280	337,236	285,000	284,449	0	36	0	0	4.050	4.117	AO	2,437	6,220	03/30/2020	04/15/2030
30161N-AY-7.	EXELON CORP				2 B FE	44,949	132.9730	59,838	45,000	44,949	0	.1	0	0	4.700	4.763	AO	447	1,140	03/30/2020	04/15/2050
302491-AU-9.	F M C CORP				2 C FE	694,993	113.8430	791,211	695,000	694,994	0	.1	0	0	3.450	3.480	AO	5,994	24,710	09/17/2019	10/01/2029
31428X-AV-8.	FEDEX CORP			1	2 B FE	69,811	104.9340	73,454	70,000	69,952	0	.20	0	0	2.700	2.750	AO	399	1,890	04/08/2013	04/15/2023
31428X-BV-7.	FEDEX CORP				2 B FE	164,449	111.6700	184,255	165,000	164,518	0	48	0	0	3.100	3.164	FA	2,074	5,271	07/22/2019	08/05/2029
	FIDELITY NATL INFORMATION SVCS				2 B FE	102,122	111.2710	111,271	100,000	101,708	0	(293)	0	0	3.000	2.675	FA	1,133	3,000	08/08/2019	08/15/2026
316773-CX-6.	FIFTH THIRD BANCORP				2 A FE	1,237,694	109.0630	1,352,377	1,240,000	1,238,537	0	443	0	0	3.650	3.725	JJ	19,613	45,260	01/23/2019	01/25/2024
337738-AQ-1.	FISERV INC				2 B FE	211,370	108.9200	217,839	200,000	207,587	0	(2,726)	0	0	3.800	2.339	AO	1,900	7,600	08/09/2019	10/01/2023
337738-AU-2.	FISERV INC				2 B FE	85,267	114.1860	85,639	75,000	85,196	0	(71)	0	0	3.500	1.733	JJ	1,313	.0	12/09/2020	07/01/2029
345397-VU-4.	FORD MOTOR CREDIT CO LLC				3 B FE	213,220	1														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates		
		3	4	5	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	
37045X-DA-1	GENERAL MTRS FINL CO INC				2 C FE		157,539	106.0560	159,084	150,000		157,473		0		2.700	1.888	FA	1,474	0	12/09/2020	08/20/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC 144A				1 G FE		214,957	104.5500	224,783	215,000		214,962		0		1.750	1.762	MS	951	1,568	04/27/2020	09/30/2025
375558-AW-3	GILEAD SCIENCES INC.				2 A FE		126,395	108.9930	130,792	120,000		124,479		0		3.700	2.513	AO	1,110	4,440	07/10/2019	04/01/2024
37940X-AA-0	GLOBAL PMTS INC.				2 C FE		49,988	107.0880	53,544	50,000		49,991		0		2.650	2.673	FA	501	1,329	08/07/2019	02/15/2025
38141G-GS-7	GOLDMAN SACHS GROUP INC.				2 A FE		1,689,977	105.7000	1,659,483	1,570,000		1,603,972		0		5.750	3.696	JJ	39,370	90,275	10/11/2018	01/24/2022
38141G-VR-2	GOLDMAN SACHS GROUP INC.				2 B FE		406,267	114.6800	475,923	415,000		408,732		0		4.250	4.657	AO	3,430	17,638	10/11/2018	10/21/2025
38141G-WB-6	GOLDMAN SACHS GROUP INC.			1,2	2 A FE		770,011	114.1190	907,250	795,000		775,808		0		3.850	4.354	JJ	13,178	30,608	10/11/2018	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC.			1,2	2 A FE		379,756	109.5430	438,170	400,000		385,598		0		3.272	4.157	MS	3,345	13,088	10/11/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC.			1,2	2 A FE		391,357	115.7420	474,542	410,000		394,650		0		3.814	4.403	AO	2,954	15,637	07/10/2019	04/23/2029
38141G-XJ-8	GOLDMAN SACHS GROUP INC.				1 G FE		239,914	111.0990	266,638	240,000		239,926		0		3.500	3.539	AO	2,100	4,223	03/26/2020	04/01/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC.			2	2 A FE		527,595	110.3660	573,903	520,000		524,396		0		3.500	3.289	JJ	7,988	18,200	01/03/2018	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC.			2	2 A FE		263,278	112.2750	280,688	250,000		260,113		0		3.750	2.730	MN	1,016	9,375	08/08/2019	05/22/2025
402740-AE-4	GULFSTREAM NAT GAS SYS LLC			1	2 B FE		331,647	124.6340	373,903	300,000		330,029		0		5.950	5.294	AO	3,768	17,850	10/11/2018	10/15/2045
413875-AW-5	HARRIS CORP DEL			1,2	2 B FE		148,229	119.9080	161,876	135,000		146,223		0		4.400	3.128	JD	264	5,940	07/10/2019	06/15/2028
416515-BE-3	HARTFORD FINL SVCS GROUP INC.				2 A FE		99,680	108.6370	108,637	100,000		99,719		0		2.800	2.857	FA	1,027	2,800	08/08/2019	08/19/2029
404119-BU-2	HCA INC.			1,2	2 C FE		137,865	116.3200	145,400	125,000		136,277		0		4.500	2.776	FA	2,125	4,275	03/09/2020	02/15/2027
404119-BX-6	HCA INC.				2 C FE		65,014	116.0080	69,605	60,000		64,567		0		4.125	3.092	JD	110	2,475	01/28/2020	06/15/2029
40414L-AR-0	HCP INC.				2 A FE		164,294	113.4340	187,166	165,000		164,386		0		3.500	3.582	JJ	2,663	5,935	06/20/2019	07/15/2029
42250P-AA-1	HEALTHPEAK PPTYS INC.				2 A FE		627,732	109.4500	689,537	630,000		627,955		0		3.000	3.064	JJ	8,715	12,285	11/06/2019	01/15/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC.				2 A FE		131,950	112.8840	141,105	125,000		130,991		0		3.250	2.310	JJ	1,873	2,031	01/28/2020	07/15/2026
42250P-AB-9	HEALTHPEAK PROPERTIES INC.				2 A FE		34,694	107.7830	37,724	35,000		34,708		0		2.875	2.994	JJ	525	0	06/09/2020	01/15/2031
423452-AC-5	HELMERICH & PAYNE INC 4.65%25				2 A FE		1,203,522	110.9110	1,258,840	1,135,000		1,186,233		0		4.650	3.461	MS	15,540	52,778	08/05/2019	03/15/2025
437076-CD-2	HOME DEPOT INC				1 F FE		217,488	119.0070	261,816	220,000		217,525		0		3.350	3.440	AO	1,556	3,992	03/26/2020	04/15/2050
44107T-AU-0	HOST HOTELS & RESORTS LP			1,2	2 C FE		1,013,636	105.5890	1,087,568	1,030,000		1,020,005		0		3.750	4.160	AO	8,154	38,625	10/11/2018	10/15/2023
44644A-AE-7	HUNTINGTON NB COLUMBUS OH				1 G FE		872,830	108.2690	947,358	875,000		873,681		0		3.550	3.640	AO	7,334	31,063	01/22/2019	10/06/2023
45138L-BF-9	IDAHO PWR CO 1ST MTG SECD MTN				1 G FE		546,062	129.5710	621,941	480,000		544,954		0		4.200	3.452	MS	6,720	10,080	03/31/2020	03/01/2048
45167R-AG-9	IDEX CORP.				2 B FE		64,883	110.0920	71,560	65,000		64,890		0		3.000	3.044	MN	325	986	04/27/2020	05/01/2030
45718T-AC-6	INGREDION INC.				2 B FE		379,270	110.1360	418,518	380,000		379,311		0		2.900	2.944	JD	918	6,061	05/08/2020	06/01/2030
458140-BQ-2	INTEL CORP				1 E FE		274,464	115.8770	318,661	275,000		274,517		0		3.750	3.818	MS	2,750	5,156	03/20/2020	03/25/2027
459200-JR-3	INTERNATIONAL BUSINESS MACHS				1 F FE		110,905	112.8310	112,831	100,000		109,682		0		3.300	1.626	JJ	1,412	1,650	03/09/2020	01/27/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHS				1 F FE		359,717	112.9960	384,186	340,000		356,444		0		3.300	2.352	MN	1,434	11,220	01/28/2020	05/15/2026
460690-BP-4	INTERPUBLIC GROUP COS INC.				2 B FE		143,463	120.7800	157,014	130,000		141,541		0		4.650	3.332	AO	1,511	6,045	08/13/2019	10/01/2028
465685-AQ-8	ITC HLDGS CORP 144A				2 B FE		109,773	109.3030	120,233	110,000		109,786		0		2.950	2.996	MN	424	1,623	05/11/2020	05/14/2030
476556-DB-8	JERSEY CENT PWR & LT CO 144A				2 B FE		1,142,494	109.3590	1,169,053	1,069,000		1,119,269		0		4.700	3.191	AO	12,561	50,243	05/17/2019	04/01/2024
478160-CQ-5	JOHNSON & JOHNSON				1 A FE		939,737	100.7460	947,016	940,000		939,746		0		1.300	1.307	MS	4,277	0	08/20/2020	09/01/2030
46647P-AM-8	JP MORGAN CHASE BANK NA			1,2	1 F FE		333,611	113.7290	398,050	350,000		336,542		0		3.509	4.120	JJ	5,390	12,282	10/25/2018	01/23/2029
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1 F FE		495,909	117.4040	598,760	510,000		498,408		0		4.005	4.381	AO	3,858	20,426	10/11/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK NA			1,2	1 F FE		166,578	119.5590	179,338	150,000		164,253		0		4.203	2.820	JJ	2,767	6,305	08/07/2019	07/23/2029
46647P-BD-7	JP MORGAN CHASE BANK NA				1 F FE		320,000	116.0030	371,211	320,000		320,000		0		3.702	3.736	MN	1,810	11,846	04/29/2019	05/06/2030
46647P-BJ-4	JP MORGAN CHASE BANK NA				1 F FE		180,000	123.0130	221,423	180,000		180,000		0		4.493	4.543	MS	2,179	4,044	03/19/2020	03/24/2031
46647P-BP-0	JP MORGAN CHASE BANK NA				1 G FE		345,000	109.6590	378,324	345,000		345,000		0		2.956	2.978	MN	1,360	5,099	05/06/2020	05/13/2031
46625H-HA-1	JPMORGAN CHASE & CO.			2	2 B FE		169,130	99.7950														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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																				
501044-CS-8..	KROGER CO.			1.	2 A FE	4,998	107,7870	5,389	5,000	5,000	0	0	0	3,850	3,891	FA	80	193	07/18/2013	08/01/2023		
50540R-AP-7..	LABORATORY CORP AMER HLDGS.			1.	2 B FE	10,047	102,9760	10,298	10,000	10,008	0	(7)	0	3,200	3,150	FA	133	320	01/21/2015	02/01/2022		
512807-AN-8..	LAM RESEARCH CORP.			1,2	1 G FE	212,858	112,4100	224,820	200,000	209,690	0	(2,301)	0	3,800	2,522	MS	2,238	7,600	08/13/2019	03/15/2025		
527298-BP-7..	LEVEL 3 FING INC 144A				2 C FE	1,003,730	108,8620	1,088,620	1,000,000	1,003,225	0	(478)	0	3,400	3,368	MS	11,333	25,689	12/10/2019	03/01/2027		
53079E-BE-3..	LIBERTY MUT GROUP INC 144A			1.	2 B FE	28,155	108,8050	30,465	28,000	28,085	0	(32)	0	4,250	4,161	JD	53	1,190	10/11/2018	06/15/2023		
53079E-BG-8..	LIBERTY MUT GROUP INC 144A				2 B FE	264,195	122,8740	315,785	257,000	263,030	0	(617)	0	4,569	4,269	FA	4,893	11,742	01/28/2019	02/01/2029		
	LIBERTY MUTUAL GROUP INC.																					
53079E-BJ-2..	144A				2 B FE	233,671	119,7500	209,563	175,000	232,042	0	(1,296)	0	3,951	2,425	AO	1,460	7,260	09/27/2019	10/15/2050		
539830-BP-3..	LOCKHEED MARTIN CORP.				1 G FE	49,890	104,9140	52,457	50,000	49,896	0	6	0	1,850	1,883	JD	41	527	05/15/2020	06/15/2030		
548661-DM-6..	LOWES COS INC.				2 A FE	99,596	108,4420	108,442	100,000	99,675	0	57	0	2,500	2,583	AO	528	2,500	08/09/2019	04/15/2026		
548661-DP-9..	LOWES COS INC.				2 A FE	96,785	112,1910	100,972	90,000	96,033	0	(752)	0	3,100	1,937	MN	450	2,790	03/09/2020	05/03/2027		
55616X-AF-4..	MACYS RETAIL HLDGS INC.			1.	4 A FE	13,886	99,2820	13,899	14,000	13,899	(87)	13	0	3,875	4,013	JJ	250	543	01/10/2012	01/15/2022		
565849-AL-0..	MARATHON OIL CORP.			1,2	2 C FE	127,811	107,1950	128,634	120,000	126,464	0	(1,347)	0	3,850	2,497	JD	385	4,620	01/28/2020	06/01/2025		
571676-AF-2..	MARS INC DEL 144A				1 F FE	412,543	127,4260	528,819	415,000	412,621	0	45	0	3,950	4,024	AO	4,098	16,393	03/26/2019	04/01/2049		
571748-AZ-5..	MARSH & MCLENNAN COS INC.			1,2	2 A FE	53,761	113,4620	56,731	50,000	52,989	0	(561)	0	3,750	2,476	MS	557	1,875	08/13/2019	03/14/2026		
58013M-EU-4..	MCDONALDS CORP MED TERM NT BE				2 A FE	132,148	111,0570	138,821	125,000	130,444	0	(1,236)	0	3,375	2,283	MN	410	4,219	08/13/2019	05/26/2025		
58013M-FB-5..	MCDONALDS CORP MED TERM NT BE				2 A FE	82,645	114,4420	85,832	75,000	81,774	0	(871)	0	3,500	1,889	MS	875	1,313	03/09/2020	03/01/2027		
58933Y-AR-6..	MERCK & CO INC.			1,2	1 E FE	122,827	108,6320	130,358	120,000	122,079	0	(510)	0	2,750	2,291	FA	1,293	3,300	07/10/2019	02/10/2025		
595017-AQ-7..	MICROCHIP TECHNOLOGY INC.144A				2 C FE	1,656,141	104,5860	1,673,383	1,600,000	1,649,806	0	(6,335)	0	2,670	1,481	MS	14,240	10,917	08/26/2020	09/01/2023		
59523U-AQ-0..	MID-AMERICA APTS LP				2 A FE	75,983	117,2230	76,195	65,000	75,905	0	(78)	0	3,950	1,695	MS	756	0	12/09/2020	03/15/2029		
617446-7Y-9..	MORGAN STANLEY				2 A FE	1,397,689	117,8990	1,644,689	1,395,000	1,395,316	0	(121)	0	4,350	4,399	MS	19,048	60,683	07/10/2019	09/08/2026		
617446-8J-1..	MORGAN STANLEY				1 F FE	125,000	106,9580	133,697	125,000	125,000	0	0	0	2,720	2,738	JJ	1,502	3,391	07/18/2019	07/22/2025		
617446-8U-6..	MORGAN STANLEY				1 F FE	395,000	100,7150	397,824	395,000	395,000	0	0	0	1,794	1,802	FA	945	0	11/09/2020	02/13/2032		
61744Y-AK-4..	MORGAN STANLEY			1,2	2 A FE	73,772	114,1700	79,919	70,000	73,174	0	(435)	0	3,591	2,849	JJ	1,110	2,514	08/13/2019	07/22/2028		
61744Y-AP-3..	MORGAN STANLEY			1,2	2 A FE	176,589	115,9290	208,672	180,000	177,325	0	276	0	3,772	4,029	JJ	2,961	6,790	03/28/2018	01/24/2029		
61744Y-AQ-1..	MORGAN STANLEY				1 F FE	524,170	107,5960	537,979	500,000	515,308	0	(6,360)	0	3,737	2,384	AO	3,477	18,685	08/07/2019	04/24/2024		
61746B-DJ-2..	MORGAN STANLEY			1.	2 A FE	66,280	107,2170	69,691	65,000	65,717	0	(317)	0	3,750	3,242	FA	853	2,438	04/02/2019	02/25/2023		
61746B-DZ-6..	MORGAN STANLEY			1.	2 A FE	732,247	114,7070	848,835	740,000	733,867	0	1,038	0	3,875	4,104	JJ	12,267	28,675	10/11/2018	01/27/2026		
61761J-3R-8..	MORGAN STANLEY			1.	2 A FE	2,384,175	111,7770	2,794,416	2,500,000	2,410,185	0	14,121	0	3,125	3,888	JJ	33,420	78,125	05/02/2019	07/27/2026		
55336V-BN-9..	MPLX LP				2 B FE	88,545	117,4170	99,805	85,000	88,043	0	(396)	0	4,250	3,674	JD	301	3,613	09/23/2019	12/01/2027		
628530-BK-2..	MYLAN INC SR NT 4.55%28			1,2	2 C FE	458,260	118,8800	511,185	430,000	454,514	0	(3,005)	0	4,550	3,658	AO	4,130	19,565	09/30/2019	04/15/2028		
64110D-AL-8..	NETAPP INC.				2 B FE	599,604	104,4520	626,714	600,000	599,645	0	41	0	1,875	1,898	JD	281	5,625	06/17/2020	06/22/2025		
651229-AW-6..	NEWELL RUBBERMAID INC.			1,2	3 B FE	59,879	110,1500	66,090	60,000	59,930	0	12	0	4,700	4,781	AO	705	2,670	03/18/2016	04/01/2026		
651290-AP-3..	NEWFIELD EXPL CO.				3 A FE	85,535	103,8650	83,092	80,000	82,180	0	(1,952)	0	5,750	3,191	JJ	1,929	4,600	04/05/2019	01/30/2022		
651290-AR-9..	NEWFIELD EXPL CO.				3 A FE	266,368	107,3150	547,305	510,000	285,510	0	17,494	284,257	5,375	20,528	JJ	13,706	27,413	07/09/2019	01/01/2026		
651639-AX-4..	NEWMONT GOLDCORP CORPORATION.				2 A FE	59,506	109,1590	65,495	60,000	59,563	0	43	0	2,800	2,916	AO	420	1,750	09/05/2019	10/01/2029		
65339K-AG-5..	NEXTERA ENERGY CAP HLDGS INC.			1.	2 A FE	1,633,923	106,7780	1,761,840	1,650,000	1,641,201	0	3,351	0	3,625	3,892	JD	2,658	59,813	10/11/2018	06/15/2023		
65339K-AT-7..	NEXTERA ENERGY CAP HLDGS INC.			1,2	2 A FE	75,254	113,8600	79,702	70,000	74,610	0	(644)	0	3,550	2,395	MN	414	2,485	01/28/2020	05/01/2027		
65339K-BR-0..	NEXTERA ENERGY CAP HLDGS INC.				2 A FE	549,797	104,8420	576,629	550,000	549,808	0	12	0	2,250	2,267	JD	1,031	6,841	05/05/2020	06/01/2030		
65473P-AH-8..	NISOURCE INC.				2 B FE	115,220	110,0070	115,507	105,000	115,151	0	(69)	0	2,950	1,719	MS	1,033	0	12/09/2020	09/01/2029		
655044-AH-8..	NOBLE ENERGY INC.			1,2	2 C FE	127,989	111,5930	139,491	125,000	126,492	0	(379)	0	3,900	3,577	MN	623	4,875	11/01/2016	11/15/2024		
655044-AP-0..	NOBLE ENERGY INC.				2 C FE	58,069	116,3800	64,009	55,000	57,738	0	(331)	0	3,850	3,056	JJ	976	1,059	01/28/2020	01/15/2028		
655664-AP-5..	NORDSTROM INC.			1.	3 A FE</																	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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																			
690742-AJ-0.	OWENS CORNING NEW.....				2 C FE	1,133,340	115,3280	1,153,282	1,000,000	1,130,861	0	(2,479)	0	0	3.950	2.283	FA	14,922	0	10/26/2020	08/15/2029
695156-AQ-2.	PACKAGING CORP AMER.....			1	2 B FE	254,746	110,2780	275,696	250,000	252,810	0	(919)	0	0	4.500	4.119	MN	1,875	11,250	10/11/2018	11/01/2023
70450Y-AC-7.	PAYPAL HLDGS INC.....				2 A FE	84,948	106,8630	90,834	85,000	84,961	0	10	0	0	2.400	2.428	AO	510	2,068	09/19/2019	10/01/2024
709599-AX-2.	PENSKE TRUCK LEASING CO L P			1,2	2 B FE	26,589	115,0490	28,762	25,000	26,317	0	(196)	0	0	4.200	3.253	AO	263	1,050	08/09/2019	04/01/2027
709599-AZ-7.	144A.....				2 B FE	100,200	112,0070	106,406	95,000	98,917	0	(906)	0	0	3.950	2.879	MS	1,157	3,753	08/12/2019	03/10/2025
709599-BD-5.	PENSKE TRUCK LEASING CO L P				2 B FE	349,759	101,5430	355,402	350,000	349,943	0	.96	0	0	3.650	3.713	JJ	5,394	12,775	01/22/2019	07/29/2021
709599-BJ-2.	144A.....				2 B FE	174,433	113,4020	198,453	175,000	174,506	0	.73	0	0	4.000	4.110	JJ	3,228	1,886	04/01/2020	07/15/2025
709599-BL-7.	PENSKE TRUCK LEASING CO L P				2 B FE	94,847	100,8550	95,813	95,000	94,853	0	6	0	0	1.200	1.237	MN	206	0	10/19/2020	11/15/2025
712704-AA-3.	PEOPLES UNITED FINANCIAL INC.			1	2 B FE	94,685	104,7510	99,514	95,000	94,930	0	.34	0	0	3.650	3.724	JD	241	3,468	12/03/2012	12/06/2022
717081-EW-9.	PFIZER INC 144A.....				1 F FE	54,808	111,6150	61,388	55,000	54,820	0	.13	0	0	2.625	2.683	AO	361	738	03/25/2020	04/01/2030
720186-AL-9.	PIEDMONT NAT GAS INC.....				1 G FE	234,408	114,7940	269,766	235,000	234,489	0	.51	0	0	3.500	3.561	JD	685	8,225	05/21/2019	06/01/2029
723787-AB-3.	PIONEER NAT RES CO.....			1	2 B FE	713,447	126,6970	760,185	600,000	686,035	0	(10,064)	0	0	7.200	4.834	JJ	19,920	43,200	10/11/2018	01/15/2028
693475-AW-5.	PNC FINL SVCS GROUP INC.....				1 G FE	1,198,080	115,2690	1,383,228	1,200,000	1,198,362	0	167	0	0	3.450	3.499	AO	7,820	41,400	04/16/2019	04/23/2029
693475-AX-3.	PNC FINL SVCS GROUP INC.....				1 G FE	278,944	109,7830	301,903	275,000	278,183	0	(547)	0	0	2.600	2.384	JJ	3,138	7,150	08/08/2019	07/23/2026
69352P-AE-3.	PPL CAP FDG INC.....			1	2 A FE	59,906	104,8620	62,917	60,000	59,980	0	10	0	0	3.500	3.549	JD	175	2,100	10/10/2012	12/01/2022
69352P-AK-9.	PPL CAP FDG INC.....				2 A FE	196,663	109,1520	201,932	185,000	193,114	0	(2,617)	0	0	3.950	2.419	MS	2,152	7,308	08/21/2019	03/15/2024
74340X-BN-0.	PROLOGIS.....				1 G FE	111,211	107,3050	118,035	110,000	111,078	0	(133)	0	0	2.125	1.964	AO	493	1,539	03/09/2020	04/15/2027
744560-BX-3.	PUBLIC SVC ELEC GAS CO MTN BE				1 F FE	597,757	116,0620	702,174	605,000	599,156	0	644	0	0	3.650	3.833	MS	7,361	22,083	10/11/2018	09/01/2028
744573-AN-6.	PUBLIC SVC ENTERPRISE GRP INC.				2 B FE	589,723	107,6520	635,148	590,000	589,805	0	.53	0	0	2.875	2.906	JD	754	16,963	06/03/2019	06/15/2024
747525-AU-7.	QUALCOMM INC.....				1 G FE	122,461	113,5070	136,209	120,000	122,026	0	(297)	0	0	3.250	2.969	MN	444	3,900	07/10/2019	05/20/2027
74834L-AX-8.	QUEST DIAGNOSTICS INC.....				2 B FE	975,823	111,1710	1,045,010	940,000	966,969	0	(6,298)	0	0	3.500	2.756	MS	8,316	32,900	08/02/2019	03/30/2025
75886A-AJ-7.	REGENCY ENERGY PARTNERS LP.				2 C FE	79,503	108,2720	81,204	75,000	77,991	0	(1,099)	0	0	4.500	2.909	MN	563	3,375	08/13/2019	11/01/2023
75886F-AE-7.	REGENERON PHARMACEUTICALS				2 C FE	489,500	98,4740	482,521	490,000	489,518	0	.18	0	0	1.750	1.769	MS	3,311	0	08/07/2020	09/15/2030
7591EP-AP-5.	REGIONS FINL CORP NEW.....				2 A FE	1,039,511	108,4800	1,128,197	1,040,000	1,039,709	0	104	0	0	3.800	3.848	FA	15,040	39,520	01/23/2019	08/14/2023
74949L-AD-4.	RELX CAPITAL INC.....				2 A FE	29,803	111,0420	33,313	30,000	29,813	0	.11	0	0	3.000	3.101	MN	.98	450	05/18/2020	05/22/2030
760759-AS-9.	REPUBLIC SVCS INC.....			1,2	2 B FE	74,325	113,4040	79,383	70,000	73,633	0	(498)	0	0	3.375	2.535	MN	302	2,363	08/09/2019	11/15/2027
778296-AG-8.	ROSS STORES INC.....				2 A FE	1,215,498	100,3970	1,224,843	1,220,000	1,215,576	0	.77	0	0	1.875	1.923	AO	4,448	0	10/19/2020	04/15/2031
78355H-KN-8.	RYDER SYS MTN BE.....				2 B FE	210,337	106,2390	223,103	210,000	210,247	0	(65)	0	0	2.500	2.481	MS	1,750	5,585	08/09/2019	09/01/2024
785592-AM-8.	SABINE PASS LIQUEFACTION LLC			1,2	2 C FE	94,892	116,6320	99,137	85,000	92,356	0	(1,733)	0	0	5.625	3.281	MS	1,594	4,781	07/10/2019	03/01/2025
81762P-AE-2.	SERVICENOW INC.....				2 A FE	637,606	97,5540	624,344	640,000	637,696	0	.89	0	0	1.400	1.445	MS	3,484	0	08/06/2020	09/01/2030
844741-BF-4.	SOUTHWEST AIRLS CO.....				2 A FE	765,904	101,7840	783,739	770,000	766,230	0	327	0	0	2.625	2.704	FA	7,917	10,106	02/05/2020	02/10/2030
84756N-AD-1.	SPECTRA ENERGY PARTNERS LP.			1	2 A FE	719,283	111,6390	792,640	710,000	716,176	0	(1,765)	0	0	4.750	4.507	MS	9,930	33,725	10/11/2018	03/15/2024
85208N-AA-8.	SPRINT SPECTRUM CO LLC 144A			2	2 A FE	38,630	100,9400	38,799	38,438	38,783	0	130	0	0	3.360	2.972	MJSD	.39	1,292	07/10/2019	03/20/2023
857477-AW-3.	STATE STR CORP.....				1 F FE	152,931	110,0170	165,026	150,000	152,364	0	(407)	0	0	2.650	2.350	MN	464	3,975	08/08/2019	05/19/2026
857477-BN-2.	STATE STR CORP.....				1 E FE	45,000	113,9670	51,285	45,000	45,000	0	0	0	0	3.152	3.177	MS	359	709	03/26/2020	03/30/2031
858119-BM-1.	STEEL DYNAMICS INC.....				2 C FE	9,896	111,8250	11,182	10,000	9,901	0	.5	0	0	3.250	3.396	JJ	186	0	06/03/2020	01/15/2031
86765B-AU-3.	SUNOCO LOGISTICS PARTNERS			1,2	2 C FE	416,598	109,8110	455,717	415,000	416,481	0	(116)	0	0	4.000	3.976	AO	4,150	8,300	05/29/2020	10/01/2027
867914-BM-4.	SUNTRUST BKS INC.....			2	1 G FE	565,248	102,3600	593,688	580,000	575,016	0	4,475	0	0	2.700	3.555	JJ	6,699	15,660	10/11/2018	01/27/2022
867914-BS-1.	SUNTRUST BKS INC.....			1,2	1 G FE	161,495	113,2360	169,855	150,000	158,761	0	(1,970)	0	0	4.000	2.531	MN	1,001	6,000	08/09/2019	05/01/2025
87264A-BC-8.	T MOBILE USA INC 144A.....				2 C FE	499,785	113,8800	569,400	500,000	499,805	0	.20	0	0	3.750	3.792	AO	3,958	9,688	04/02/2020	04/15/2027
87264A-BH-7.	T MOBILE USA INC 144A.....				2 C FE	518,428	104,0160	525,281	505,000	517,946	0	(482)	0	0	2.050	1.665	FA	5,378	0	09/22/2020	02/15/2028
87264A-BJ-3.	T MOBILE USA INC 144A.....				2 C FE	1,987,034	105,0070	2,005,634	1,910,000	1,984,446	0	(2,589)	0	0	2.550	2.122	FA	25,300	0	08/13/2020	02/15/2031
878091-BC-0.	TEACHERS INS & ANNUITY ASSN																				
883203-CA-7.	AM.....			1	1 D FE	12,983	157,2990	20,449	13,000	12,986	0	.0	0	0	6.850	6.978	JD	.37	.891	12/11/2009	12/16/2039
883203-CA-7.	TEXTRON INC.....				2 B FE	959,146	114,7760	1,101,851	960,000	959,261	0	.70	0	0	3.900	3.949	MS	10,816	37,440	04/30/2019	09/17/2029
883556-BR-2.	THERMO FISHER SCIENTIFIC INC.				2 A FE	153,618	111,4770	167,216	150,000	152,932	0	(493)	0	0	2.950	2.581	MS	1,254	4,425	08/08/2019	09/19/2026
891906-AE-9.	TOTAL SYS SVCS INC.....			1,2	2 C FE	93,983	108,1480	97,333	90,000	92,490	0	(1,019)	0	0	4.000	2.787	JD	300	3,600	07/10/2019	06/01/2023
891906-AB-5.	TOTAL SYS SVCS INC SR NT																				
891906-AB-5.	3,75%23.....				2 C FE	520,070	106,8930	561,187	525,000	522,149	0	1,102	0	0	3.750	4.028	JD	1,641	19,688	01/30/2019	06/01/2023
893574-AM-5.	TRANSCONTINENTAL GAS.....			1,2	2 B FE	98,988	121,4070	121,407	100,000	99,035	0	.17	0	0	4.600	4.717	MS	1,354	4,600	03/09/2018	03/15/2048
896239-AA-8.	TRIMBLE INC.....				2 C FE	1,498,070	114,2970	1,600,155	1,400,000	1,471,312	0	(18,015)	0	0	4.750	3.292	JD	5,542	66,500	07/02/2019	12/01/2024
902494-BJ-1.	TYSON FOODS INC.....				2 B FE	107,729	115,0270	106,154	100,000	106,154	0	(1,135)	0	0	4.000	2.695	MS	1,333	4,000	08/09/2019	03/01/2026
90265E-AU-4.	UDR INC.....				2 A FE	109,536	100,0220	110,024	110,000	109,539	0	.3	0	0	1.900	1.948	MS	.99	0	11/30/2020	03/15/2033
907818-EH-7.	UNION PAC CORP.....				2 A FE	168,061	109,3520	180,431	165,000	167,423	0	(458)	0	0	2.750	2.446	MS	1,513	4,538	08/08/2019	03/01/2026

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP	Description	3	4 F o r e i g n	5 Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	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 Acquired	22 Stated Contractual Maturity Date
907818-FJ-2.	UNION PAC CORP				2 A FE	77,784	106.0970	79,573	75,000	77,461	0	(323)	0	0	2.150	1.574	FA	654	829	03/09/2020	02/05/2027.
907818-FK-9.	UNION PAC CORP				2 A FE	1,057,851	114.0000	1,276,798	1,120,000	1,058,679	0	828	0	0	3.250	3.585	FA	14,762	18,706	03/31/2020	02/05/2050.
907818-EY-0.	UNION PACIFIC CORP				2 A FE	33,264	118.7200	35,616	30,000	32,800	0	(337)	0	0	3.950	2.581	MS	365	1,185	08/13/2019	09/10/2028.
90932M-AA-3.	2 202.				2 A FE	161,912	95.6080	154,801	161,912	161,912	0	0	0	0	2.900	2.921	MN	783	5,322	09/03/2019	11/01/2029.
911312-BT-2.	UNITED PARCEL SERVICE INC.				1 G FE	49,957	106.1510	53,075	50,000	49,968	0	8	0	0	2.200	2.230	MS	367	1,146	08/13/2019	09/01/2024.
913017-CY-3.	UNITED TECHNOLOGIES CORP			1,2	2 A FE	112,156	119.2160	119,216	100,000	110,451	0	(1,224)	0	0	4.125	2.622	MN	516	4,125	08/07/2019	11/16/2028.
91324P-CP-5.	UNITEDHEALTH GROUP INC			1.	1 G FE	81,418	113.9340	91,147	80,000	80,910	0	(182)	0	0	3.750	3.507	JJ	1,383	3,000	02/16/2018	07/15/2025.
91324P-CV-2.	UNITEDHEALTH GROUP INC				1 G FE	156,512	112.0650	168,098	150,000	155,220	0	(931)	0	0	3.100	2.400	MS	1,369	4,650	08/09/2019	03/15/2026.
91324P-DE-9.	UNITEDHEALTH GROUP INC			1.	1 G FE	110,553	112.3450	117,963	105,000	109,936	0	(617)	0	0	2.950	2.213	AO	654	3,098	01/28/2020	10/15/2027.
91324P-DX-7.	UNITEDHEALTH GROUP INC				1 G FE	79,326	106.0690	84,855	80,000	79,364	0	39	0	0	2.000	2.105	MN	204	787	05/13/2020	05/15/2030.
91533B-AD-2.	UPJOHN INC 144A				2 C FE	2,406,620	106.1130	2,552,006	2,405,000	2,406,537	0	(83)	0	0	2.700	2.710	JD	1,623	32,468	06/18/2020	06/22/2030.
92277G-AN-7.	VENTAS RLTY LTD PARTNERSHIP			1,2	2 A FE	393,470	117.2800	469,120	400,000	394,638	0	540	0	0	4.400	4.654	JJ	8,116	17,600	10/11/2018	01/15/2029.
92343V-BY-9.	VERIZON COMMUNICATIONS INC				2 A FE	279,027	110.6560	287,706	260,000	272,917	0	(4,166)	0	0	4.150	2.414	MS	3,177	10,790	07/10/2019	03/15/2024.
92343V-DY-7.	VERIZON COMMUNICATIONS INC				2 A FE	329,775	117.8690	353,607	300,000	324,748	0	(3,618)	0	0	4.125	2.692	MS	3,609	12,375	08/13/2019	03/16/2027.
92343V-EA-8.	VERIZON COMMUNICATIONS INC			1.	2 A FE	84,760	126.1810	107,254	85,000	84,798	0	12	0	0	4.500	4.576	FA	1,498	3,825	08/01/2017	08/10/2033.
92343V-EU-4.	VERIZON COMMUNICATIONS INC				2 A FE	53,185	118.9090	53,509	45,000	52,541	0	(644)	0	0	4.016	1.919	JD	141	1,807	03/09/2020	12/03/2029.
92343V-FT-6.	VERIZON COMMUNICATIONS INC				2 A FE	614,428	100.9770	621,006	615,000	614,431	0	3	0	0	2.650	2.674	MN	1,856	0	11/10/2020	11/20/2040.
92553P-AW-2.	VIACOM INC NEW			1,2	2 B FE	46,103	129.9490	58,477	45,000	46,011	0	(23)	0	0	5.250	5.147	AO	591	2,363	09/08/2016	04/01/2044.
92556H-AD-9.	VIACOMCBS INC				2 B FE	578,500	120.5150	602,573	500,000	577,370	0	(1,130)	0	0	4.200	2.608	MN	2,450	10,500	10/23/2020	05/19/2032.
927804-FV-1.	VIRGINIA ELEC & PWR CO			1,2	1 F FE	91,490	111.2680	100,141	90,000	91,203	0	(196)	0	0	2.950	2.710	MN	339	2,655	07/10/2019	11/15/2026.
927804-FX-7.	VIRGINIA ELEC & PWR CO				2 A FE	106,116	114.1680	114,168	100,000	105,043	0	(774)	0	0	3.500	2.598	MS	1,031	3,500	08/09/2019	03/15/2027.
927804-GB-4.	VIRGINIA ELEC & PWR CO				1 F FE	684,760	112.2140	768,665	685,000	684,791	0	21	0	0	2.875	2.900	JJ	9,081	19,967	07/08/2019	07/15/2029.
92826C-AK-8.	VISA INC				1 D FE	124,080	109.1630	136,454	125,000	124,106	0	26	0	0	2.700	2.767	AO	713	1,809	03/31/2020	04/15/2040.
92840V-AD-4.	VISTRA OPERATIONS CO LLC 144A				2 C FE	384,598	108.2930	411,515	380,000	383,565	0	(959)	0	0	3.550	3.287	JJ	6,220	14,764	12/03/2019	07/15/2024.
92840V-AG-7.	VISTRA OPERATIONS CO LLC 144A				2 C FE	768,375	110.2690	849,068	770,000	768,605	0	200	0	0	3.700	3.768	JJ	11,950	20,180	11/06/2019	01/30/2027.
928668-AP-7.	VOLKSWAGEN GROUP AMER FIN LLC				2 A FE	298,854	103.0530	309,158	300,000	299,657	0	382	0	0	4.000	4.179	MN	1,633	12,000	11/07/2018	11/12/2021.
928668-AT-9.	144A				2 A FE	221,246	116.5400	233,079	200,000	216,825	0	(3,187)	0	0	4.625	2.785	MN	1,233	9,252	08/09/2019	11/13/2025.
931142-DP-5.	WAL-MART STORES INC			1.	1 C FE	39,845	108.9890	43,595	40,000	39,943	0	16	0	0	3.300	3.374	AO	253	1,320	04/15/2014	04/22/2024.
95000U-ZF-9.	WELLS FARGO & CO				1 F FE	89,760	110.8960	94,261	85,000	89,179	0	(581)	0	0	3.196	2.247	JD	106	2,717	03/09/2020	06/17/2027.
95000U-ZJ-1.	WELLS FARGO & CO				2 A FE	1,365,000	106.1060	1,448,352	1,365,000	1,365,000	0	0	0	0	2.572	2.589	FA	13,653	17,554	02/04/2020	02/11/2031.
949746-SH-5.	WELLS FARGO & CO NEW				2 A FE	96,702	110.7970	105,257	95,000	96,395	0	(219)	0	0	3.000	2.744	AO	538	2,850	08/07/2019	10/23/2026.
94974B-EV-8.	WELLS FARGO CO MTN BE				2 A FE	189,813	101.0560	186,954	185,000	185,508	0	(1,979)	0	0	4.600	3.523	AO	2,128	8,510	10/11/2018	04/01/2021.
94974B-FC-9.	WELLS FARGO CO MTN BE				2 A FE	335,218	103.6760	336,947	325,000	329,791	0	(3,940)	0	0	3.500	2.247	MS	3,570	11,375	08/13/2019	03/08/2022.
94974B-GA-2.	WELLS FARGO CO MTN BE				2 A FE	522,650	109.5210	547,606	500,000	516,687	0	(4,280)	0	0	3.300	2.364	MS	5,133	16,500	08/07/2019	09/09/2024.
95040Q-AK-0.	WELLTOWER INC				2 A FE	384,588	109.9580	423,339	385,000	384,644	0	53	0	0	2.700	2.735	FA	3,927	6,901	12/09/2019	02/15/2027.
958254-AB-0.	WESTERN GAS PARTNERS LP			1.	3 B FE	604,199	102.7980	606,508	590,000	596,236	0	(3,992)	0	0	4.000	3.299	JJ	11,800	23,600	04/26/2019	07/01/2022.
96950F-AJ-3.	WILLIAMS PARTNERS L P			1,2	2 C FE	2,453,796	104.0030	2,610,484	2,510,000	2,484,591	0	14,613	0	0	3.350	4.035	FA	31,765	84,085	10/11/2018	08/15/2022.
96950F-AL-8.	WILLIAMS PARTNERS L P				2 B FE	106,909	110.2520	110,252	100,000	104,510	0	(1,637)	0	0	4.500	2.726	MN	575	4,500	07/10/2019	11/15/2023.
970648-AG-6.	WILLIS NORTH AMER INC				2 B FE	27,613	120.5300	30,132	25,000	27,247	0	(264)	0	0	4.500	3.163	MS	331	1,125	08/09/2019	09/15/2028.
976826-BL-0.	WISCONSIN PWR & LT CO			2.	1 G FE	368,733	110.8000	432,121	390,000	373,324	0	2,110	0	0	3.050	3.808	AO	2,511	11,895	10/11/2018	10/15/2027.
976826-BN-6.	WISCONSIN PWR & LT CO				1 G FE	54,930	118.5120	65,182	55,000	54,931	0	1	0	0	3.650	3.690	AO	502	998	03/30/2020	04/01/2050.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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	
09659W-2K-9.	BNP PARIBAS 144A		C		1 G FE	487,681	109.1230	518,333	475,000	486,717	0	(964)	0	0	3.052	2.761	JJ	6,765	7,249	02/28/2020	01/13/2031	
05583J-AH-5.	BPCE S A 144A		C		1 G FE	880,000	102.3330	900,533	880,000	880,000	0	0	0	0	1.652	1.659	A0	3,432	0	09/29/2020	10/06/2026	
05583J-AG-7.	BPCE SR NON PFD MED TM NT 144A		C		1 G FE	800,186	105.6850	850,767	805,000	801,084	0	898	0	0	2.375	2.518	JJ	8,869	9,559	01/06/2020	01/14/2025	
22535W-AE-7.	CREDIT AGRICOLE SA LONDON 144A		C		1 G FE	737,851	107.3480	805,109	750,000	743,551	0	2,596	0	0	3.750	4.187	A0	5,234	28,125	10/11/2018	04/24/2023	
83368R-AV-4.	SOCIETE GENERALE MTN 144A		C		2 B FE	1,835,564	105.9090	1,927,543	1,820,000	1,832,865	0	(2,699)	0	0	2.625	2.456	JJ	21,101	23,888	02/06/2020	01/22/2025	
25152R-5F-6.	DEUTSCHE BK AG		C		2 C FE	709,591	100.8980	726,463	720,000	718,505	0	3,985	0	0	3.375	3.994	MN	3,308	24,300	10/11/2018	05/12/2021	
251526-CE-7.	DEUTSCHE BK AG N Y		C		2 C FE	275,000	102.3440	281,446	275,000	275,000	0	0	0	0	2.129	2.140	MN	602	0	11/17/2020	11/24/2026	
225433-AT-8.	CREDIT SUISSE GRP FDG GUERNSEY		C		2 A FE	747,903	107.6990	813,128	755,000	751,142	0	1,474	0	0	3.800	4.063	JD	1,674	28,690	10/11/2018	06/09/2023	
82481L-AD-1.	SHIRE ACQUISITIONS INVTs IRELA		C	1,2	2 B FE	1,355,222	111.8680	1,566,157	1,400,000	1,367,100	0	4,733	0	0	3.200	3.705	MS	12,196	44,800	08/02/2019	09/23/2026	
46115H-BC-0.	INTESA SANPAOLO S P A 144A		C		2 B FE	199,480	104.7060	209,411	200,000	199,779	0	103	0	0	3.375	3.461	JJ	3,169	6,750	01/05/2018	01/12/2023	
606822-AU-8.	MITSUBISHI UFJ FINL GROUP INC.		C		1 G FE	187,203	111.8240	195,693	175,000	184,298	0	(2,094)	0	0	3.777	2.444	MS	2,185	6,610	08/09/2019	03/02/2025	
606822-AV-6.	MITSUBISHI UFJ FINL GROUP INC.		C		1 G FE	49,735	117.6840	52,958	45,000	49,038	0	(506)	0	0	3.961	2.599	MS	589	1,782	08/13/2019	03/02/2028	
606822-BA-1.	MITSUBISHI UFJ FINL GROUP INC.		C		1 G FE	114,926	108.4150	119,257	110,000	113,189	0	(1,185)	0	0	3.761	2.605	JJ	1,781	4,137	07/10/2019	07/26/2023	
69832A-AB-2.	PANASONIC CORP 144A		C		2 A FE	2,540,000	106.7900	2,712,465	2,540,000	2,540,000	0	0	0	0	2.679	2.697	JJ	30,621	68,047	07/10/2019	07/19/2024	
86562M-AQ-3.	SUMITOMO MITSUI FINL GROUP INC.		C		1 G FE	435,225	103.6730	445,793	430,000	432,763	0	(1,753)	0	0	2.784	2.368	JJ	5,620	11,971	08/13/2019	07/12/2022	
86562M-BM-1.	SUMITOMO MITSUI FINL GROUP INC.		C		1 G FE	906,831	106.7650	960,883	900,000	905,072	0	(1,352)	0	0	2.696	2.545	JJ	11,121	24,264	09/11/2019	07/16/2024	
86562M-BT-6.	INC.		C		1 G FE	200,000	106.5010	213,002	200,000	200,000	0	0	0	0	2.448	2.463	MS	1,278	4,896	09/24/2019	09/27/2024	
874060-AY-2.	TAKEDA PHARMACEUTICAL CO LTD.		C		2 B FE	200,000	105.5310	211,061	200,000	200,000	0	0	0	0	3.025	3.048	JJ	2,891	0	07/01/2020	07/09/2040	
292786-AB-4.	ENEL FIN INTL N.V. 144A		C	1	2 A FE	878,952	103.1770	944,071	915,000	900,456	0	9,844	0	0	2.875	4.101	MN	2,631	26,306	10/11/2018	05/25/2022	
456837-AP-8.	ING GROEP N V		C		1 G FE	199,700	109.2570	218,514	200,000	199,798	0	57	0	0	3.550	3.615	A0	1,617	7,100	04/02/2019	04/09/2024	
50247V-AA-7.	LYB INTERNATIONAL FINANCE B.V		C	1	2 C FE	298,072	108.4520	325,357	300,000	299,099	0	330	0	0	4.000	4.168	JJ	5,533	12,000	10/11/2018	07/15/2023	
62947Q-AX-6.	NXP B V / NXP FDG LLC 144A		C		2 C FE	242,586	120.4760	259,024	215,000	237,552	0	(4,005)	0	0	5.350	3.097	MS	3,834	11,503	01/28/2020	03/01/2026	
74977R-DF-8.	RABOBANK NEDERLAND GLBL 144A		C		1 G FE	249,408	106.9380	267,346	250,000	249,572	0	113	0	0	2.625	2.694	JJ	2,898	6,563	07/15/2019	07/22/2024	
984851-AG-0.	YARA INTL ASA 144A		C		2 B FE	140,000	108.2780	151,590	140,000	140,000	0	0	0	0	3.148	3.173	JD	331	2,204	05/28/2020	06/04/2030	
225460-AP-2.	CREDIT SUISSE NEW YORK BRANCH		C		1 F FE	264,645	110.9610	277,402	250,000	260,798	0	(2,767)	0	0	3.625	2.409	MS	2,819	9,063	08/08/2019	09/09/2024	
90352J-AE-3.	UBS GROUP FDG SWITZ AG 144A		C	2	1 G FE	944,386	103.6670	1,010,756	975,000	957,730	0	6,144	0	0	2.859	3.608	FA	10,531	27,875	10/11/2018	08/15/2023	
00185A-AK-0.	AON PLC		C	1,2	2 A FE	124,546	114.0060	131,107	115,000	122,482	0	(1,484)	0	0	3.875	2.419	JD	198	4,456	08/08/2019	12/15/2025	
06738E-BD-6.	BARCLAYS PLC		C	1,2	2 B FE	512,395	119.9610	629,796	525,000	514,467	0	978	0	0	4.972	5.341	MN	3,263	26,103	10/24/2018	05/16/2029	
06738E-BH-7.	BARCLAYS PLC		C		2 B FE	800,000	109.3990	875,196	800,000	800,000	0	0	0	0	3.932	3.971	MN	4,718	31,456	04/30/2019	05/07/2025	
06738E-BM-6.	BARCLAYS PLC		C		2 B FE	270,000	104.1340	281,163	270,000	270,000	0	0	0	0	2.645	2.662	JD	139	3,571	06/17/2020	06/24/2031	
111013-AL-2.	BRITISH SKY BROADCASTING GRP 144A		C		1 G FE	1,031,070	111.3290	1,113,290	1,000,000	1,021,580	0	(5,405)	0	0	3.750	3.154	MS	10,938	37,500	03/21/2019	09/16/2024	
111021-AE-1.	BRITISH TELECOMMUNICATIONS PLC		D	1	2 B FE	267,253	165.9190	323,542	195,000	254,341	0	(4,400)	0	0	9.625	5.711	JD	834	18,769	10/11/2018	12/15/2030	
30217A-AC-7.	EXPERIAN FINANCE PLC 144A		C		2 A FE	856,091	108.5760	939,181	865,000	856,909	0	760	0	0	2.750	2.887	MS	7,467	17,708	12/03/2019	03/08/2030	
404280-BT-5.	HSBC HLDGS PLC		C	2	1 F FE	218,242	118.3050	236,610	200,000	215,597	0	(1,807)	0	0	4.583	3.421	JD	306	9,166	07/10/2019	06/19/2029	
53944Y-AD-5.	LLOYDS BKG GROUP PLC		C		1 G FE	213,782	113.4020	226,804	200,000	212,091	0	(1,691)	0	0	3.750	2.676	JJ	3,542	3,750	01/28/2020	01/11/2027	
63906A-AA-8.	NATWEST MKTS PLC US MEDIUM 144A		C		1 G FE	939,483	105.4260	991,005	940,000	939,735	0	145	0	0	3.625	3.675	MS	8,708	34,075	03/26/2019	09/29/2022	
780097-BL-4.	ROYAL BK SCOTLAND GROUP PLC		C		2 B FE	560,000	119.1340	667,151	560,000	560,000	0	0	0	0	4.445	4.494	MN	3,665	24,892	05/02/2019	05/08/2030	
23636A-AX-9.	DANSKE BK AS 144A		C		2 A FE	578,188	104.0860	572,474	550,000	568,811	0	(9,376)	0	0	5.000	1.647	JJ	12,910	13,750	06/24/2020	01/12/2023	
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						193,770,295	XXX	212,066,609	192,910,874	193,545,333	(25,769)	(166,704)	644,995	0	XXX	XXX	XXX	1,875,363	5,939,686	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
33830C-AA-8.	5 BRYANT PK MTG TR 2018-5BP 144A			4	1 A FE	99,766	99.8100	99,810	100,000	99,700	0	(66)	0	0	0.804	0.881	MON	36	1,104	01/28/2020	06/15/2033	
06650A-AD-9.	BANK 2017-BNK8			4	1 A FM	3,691,684	110.8430	4,295,169	3,875,000	3,740,409	0	25,747	0	0	3.229	4.206	MON	10,427	125,124	10/11/2018	11/17/2050	
06035R-AR-7.	BANK 2018-BN14			4	1 A FM	3,717,360	116.7160	4,318,481	3,700,000	3,715,278	0	(501)	0	0	3.966	3.967	MON	12,229	146,742	10/11/2018	09/17/2060	
06540A-AD-3.	BANK 2019-BNK20			4	1 A FM	428,467	111.7980	465,081	416,000	427,689	0	(565)	0	0	3.011	2.729	MON	1,044	12,526	09/13/2019	09/15/2062	
07335C-AF-1.	BBCMS MTG TR 2019-C4			4	1 A FM	514,976	110.9180	554,592	500,000	513,882	0	(725)	0	0	2.919	2.604	MON	1,216	14,595	08/09/2019	08/16/2052	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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																			
05492V-AE-5.	BBCMS MTG TR 2020-C7			4.	1.A FM.	2,322,876	102.4400	2,356,118	2,300,000	2,323,867	0	991	0	0	1.786	1.683	MON	3,423	20,539	06/12/2020	04/17/2053
08162B-BC-5.	BENCHMARK MTG TR 2019-B11			4.	1.A FM.	4,039,993	108.9560	4,358,258	4,000,000	4,038,694	0	(2,775)	0	0	3.262	3.169	MON	10,872	130,464	05/22/2019	05/17/2052
08162F-AE-3.	BENCHMARK MTG TR 2019-B12			4.	1.A FM.	456,289	112.7980	499,696	443,000	455,181	0	(714)	0	0	3.116	2.805	MON	1,150	13,802	07/19/2019	08/16/2052
056059-AA-6.	BX COML MTG TR 2018-IND 144A			4.	1.A FM.	43,416	99.9690	43,376	43,389	43,369	0	(49)	0	0	0.909	0.934	MON	19	615	09/19/2019	11/15/2035
056054-AA-7.	BX COML MTG TR 2019-XL 144A			4.	1.A FM.	456,612	100.1860	457,464	456,612	456,612	0	0	0	0	1.079	1.099	MON	233	7,256	10/09/2019	10/15/2036
05607Q-AA-6.	BX COML MTG TR 2020-BXLP 144A			4.	1.A FM.	639,415	100.0310	639,613	639,415	639,415	0	0	0	0	0.959	0.977	MON	238	7,015	01/23/2020	12/15/2036
	BX COMMERCIAL MORTGAGE TRUST																				
12433A-AA-7.	144A			4.	1.A FE.	100,000	100.1600	100,160	100,000	100,000	0	0	0	0	1.159	1.165	MON	52	114	10/29/2020	11/15/2032
05606K-AA-0.	BX TRUST 2019-MMP 144A			4.	1.A FE.	338,307	99.7490	337,458	338,307	338,307	0	0	0	0	1.159	1.181	MON	174	5,651	08/15/2019	08/15/2036
12531Y-AM-0.	CFCRE COML MTG TR 2016-C4			4.	1.A FM.	3,790,938	107.1680	4,286,712	4,000,000	3,883,338	0	42,472	0	0	3.014	4.303	MON	10,047	120,560	10/11/2018	05/10/2058
12532C-AZ-8.	CFCRE COML MTG TR 2017-C8			4.	1.A FM.	3,235,304	109.8420	3,707,159	3,375,000	3,281,152	0	22,924	0	0	3.305	4.186	MON	9,295	111,537	10/11/2018	06/17/2050
17327F-AC-0.	CITIGROUP COML MTG TR 2018-B2			4.	1.A FM.	3,201,574	114.6930	3,727,520	3,250,000	3,215,245	0	6,307	0	0	3.744	4.055	MON	10,140	121,680	10/11/2018	03/10/2051
17328F-AW-5.	CITIGRP COML MTG 2019-GC41			4.	1.A FM.	514,998	110.7440	553,719	500,000	513,950	0	(681)	0	0	2.869	2.573	MON	1,195	14,343	08/05/2019	03/10/2056
17321R-AD-8.	CITIGRP COML MTG TR 2013-GC17			4.	1.A FM.	1,581,152	108.6510	1,629,770	1,500,000	1,550,381	0	(17,681)	0	0	4.131	2.869	MON	5,164	61,965	03/28/2019	11/13/2046
17328R-AY-5.	CITIGRP COML MTG TR 2020-GC46			4.	1.A FM.	1,009,925	107.8600	1,078,599	1,000,000	1,009,389	0	(536)	0	0	2.477	2.381	MON	2,064	20,642	02/13/2020	02/18/2053
17328R-AZ-2.	CITIGRP COML MTG TR 2020-GC46			4.	1.A FM.	347,093	109.7010	369,693	337,000	346,581	0	(512)	0	0	2.717	2.401	MON	763	7,630	02/13/2020	02/18/2053
12592L-BH-4.	COMM MTG TR 2014-CCRE20			4.	1.A FM.	1,220,331	106.6690	1,326,965	1,244,000	1,230,720	0	5,779	0	0	3.326	3.963	MON	3,448	41,375	10/11/2018	11/13/2047
12591Q-AR-3.	COMM MTG TR 2014-UBS4			4.	1.A FM.	1,036,406	109.3830	1,093,830	1,000,000	1,025,052	0	(7,028)	0	0	3.694	2.943	MON	3,078	36,940	05/14/2019	08/12/2047
22945D-AG-8.	CSAIL COML MTG TR 2019-C15			4.	1.A FM.	569,570	117.4520	587,261	500,000	564,123	0	(3,239)	0	0	4.053	2.563	MON	1,689	20,265	08/15/2019	03/15/2052
12596W-AC-8.	CSAIL COML MTG TR 2019-C16			4.	1.A FM.	540,957	112.9360	564,678	500,000	537,180	0	(2,475)	0	0	3.329	2.468	MON	1,387	16,645	08/15/2019	06/17/2052
12597B-AU-3.	CSAIL COML MTG TR 2019-C17			4.	1.A FM.	443,929	111.0940	478,814	431,000	442,941	0	(733)	0	0	3.016	2.695	MON	1,335	12,999	09/17/2019	09/17/2052
	CSAIL COMMERCIAL MTG TR 2018-																				
12596G-AY-5.	C			4.	1.A FM.	274,453	117.5060	293,765	250,000	273,156	0	(789)	0	0	4.151	3.044	MON	865	10,378	07/16/2019	11/17/2051
233063-AQ-9.	DBJPM MTG TR 2020-C9			4.	1.A FE.	3,029,839	101.3330	3,039,988	3,000,000	3,029,021	0	(818)	0	0	1.644	1.549	MON	4,110	16,440	08/20/2020	08/15/2053
	GS MORTGAGE SECRT TR 2020-																				
36264K-AT-7.	GSA2			4.	1.A FE.	3,433,946	100.9530	3,432,413	3,400,000	3,433,895	0	(50)	0	0	1.560	1.463	MON	4,420	0	12/17/2020	12/12/2053
36254C-AU-4.	GS MTG SECS TR 2017-GS7			4.	1.A FM.	3,085,584	109.4360	3,556,679	3,250,000	3,141,389	0	25,629	0	0	3.167	4.186	MON	8,577	102,927	10/11/2018	08/12/2050
	JPMWB COML MTG SEC TR 2014-																				
46643G-AC-4.	C24			4.	1.A FM.	1,509,082	100.2730	1,504,094	1,500,000	1,500,103	0	(4,739)	0	0	3.098	2.798	MON	3,873	46,475	03/27/2019	11/18/2047
	JPMCC COML MTG SEC TR 2016-																				
46590M-AQ-3.	JP2			4.	1.A FM.	537,689	106.5120	620,399	582,471	556,707	0	8,749	0	0	2.559	4.510	MON	1,242	14,905	10/11/2018	08/17/2049
	KKR INDST PRTFOL TR 2020-A1P																				
48253Q-AA-3.	144A			4.	1.A FE.	126,100	100.0000	130,168	130,168	126,524	0	424	0	0	1.196	1.703	MON	73	1,244	03/12/2020	03/16/2037
	MORGAN STAN CAP I 2017-CLS																				
61691L-AA-7.	144A			4.	1.A FM.	250,176	99.9400	249,849	250,000	249,985	0	(15)	0	0	0.859	0.876	MON	95	3,414	07/18/2019	11/15/2034
61771M-AW-0.	MORGAN STANLEY CAP 2019-H7			4.	1.A FM.	539,902	113.2040	566,020	500,000	536,075	0	(2,567)	0	0	3.261	2.429	MON	1,359	16,305	08/15/2019	07/17/2052
61690F-AL-7.	MS BOFA ML TRUST 2015-C22			4.	1.A FM.	768,188	106.1210	848,968	800,000	782,757	0	5,689	0	0	3.046	4.184	MON	2,031	24,368	11/14/2018	04/17/2048
61766E-BD-6.	MS BOFA ML TRUST 2016-C29			4.	1.A FM.	2,004,609	107.5740	2,151,476	2,000,000	2,001,720	0	(1,654)	0	0	3.058	3.018	MON	5,097	61,160	03/26/2019	05/17/2049
61690K-AD-4.	MS BOFAML TRUST 2013-C7			4.	1.A FM.	831,397	102.0080	856,929	840,060	834,913	0	1,982	0	0	2.655	3.238	MON	1,859	24,704	03/13/2019	02/16/2046
	NATIXIS COMM MTG SEC 2017-75B																				
63874E-AA-8.	144A			4.	1.A FM.	737,800	108.2740	736,263	680,000	728,306	0	(7,037)	0	0	3.858	2.653	MON	1,895	26,235	08/23/2019	04/10/2037
94989D-AV-1.	WELLS FARGO COML TR 2015-C27			4.	1.A FM.	1,830,544	106.7040	1,997,687	1,872,178	1,843,234	0	5,437	0	0	3.190	4.015	MON	4,977	59,722	10/11/2018	02/18/2048
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						53,300,647	XXX	57,914,695	53,603,600	53,530,238	0	96,180	0	0	XXX	XXX	XXX	131,189	1,480,406	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05377R-DQ-4.	AVIS BUDGET RENTAL CAR FUNDING AES			4.	1.A FE.	1,099,980	104.2590	1,146,849	1,100,000	1,100,421	0	(99)	0	0	2.360	2.375	MON	793	25,960	08/19/2019	03/20/2026
	AVIS BUDGET RENTAL FD 2019-1			4.	1.A FE.	1,313,052	102.6400	1,334,325	1,300,000	1,306,032	0	(5,838)	0	0	3.450	3.027	MON	1,370	44,850	09/11/2019	03/20/2023
05377R-DG-6.	144A																				
05377R-DL-5.	AVIS BUDGET RENTAL FD 2019-2			4.	1.A FE.	799,717	106.7720	854,173	800,000	800,163	0	(43)	0	0	3.350	3.396	MON	819	26,791	04/16/2019	09/20/2025
	AVIS BUDGET RENTAL FDG 2018-2			4.	1.A FE.	399,899	108.3500	433,401	400,000	400,150	0	(46)	0	0	4.000	4.060	MON	489	16,000	10/17/2018	03/20/2025
05377R-DC-5.	144A																				
056828-AJ-5.	BAIN CAPITAL CREDIT CLO 2016-2 LTD			4.	1.A FE.	498,548	99.5830	496,468	498,548	498,548	0	0	0	0	1.377	1.403	JAJO	1,487	12,522	08/13/2019	01/15/2029
	CHESAPEAKE FDG II LLC 2018-3																				
165183-BT-0.	144A			4.	1.A FE.	71,945	102.8880	73,211	71,156	71,608	0	(249)	0	0	3.390	2.585	MON	107	2,412	07/29/2019	01/15/2031

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO 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
165183-BY-9.	CHESAPEAKE FDG II LLC 2019-1 144A			4	1.A FE	138,578		139,039	136,840	137,804	0	(548)	0	0	2.940	2.037	MON	179	4,023	07/18/2019	04/15/2031
20269D-AA-3.	COMMONBOND ST LN TR 2018-A-GS 144A			4	1.A FE	338,579		358,956	345,847	335,652	0	(1,996)	0	0	3.210	3.979	MON	185	11,102	10/30/2018	02/25/2044
20267W-AA-3.	COMMONBOND ST LN TR 2020-A-GS 144A			4	1.A FE	624,804		639,056	624,227	624,996	0	192	0	0	1.980	1.983	MON	206	6,729	06/29/2020	08/25/2050
21079N-AA-9.	CONTINENTAL AIRLINES 2007-1 CONTINENTAL AIRLN PT TR 2010-1			4	2.C FE	422,034		406,811	402,052	406,800	0	(5,175)	0	0	5.983	4.476	AO	4,811	24,055	10/11/2018	10/19/2023
21079V-AA-1.	CYS PASS THROUGH 2003-2			4	2.C FE	48,862		48,910	48,862	48,862	0	0	0	0	4.750	4.762	JJ	1,090	2,321	11/17/2010	01/12/2021
126650-AQ-3.	CYS PTC 2004			4	2.B FE	137,597		146,714	134,518	136,528	0	(454)	0	0	5.789	5.229	MON	454	7,787	10/11/2018	01/10/2026
126650-AW-0.	ELFI GRADUATE LN PRGM 144A			4	2.B FE	9,215		13,578	12,696	11,724	0	182	0	0	5.298	0.000	MON	39	673	04/24/2007	01/10/2027
26857L-AA-0.	ENTERPRISE FLEET FNC 2019-2 144A			4	1.A FE	984,354		1,000,123	984,661	984,309	0	(45)	0	0	1.730	1.748	MON	284	8,517	06/18/2020	08/25/2045
29374D-AB-4.	FORD CR AUT OWNER TR 2020 144A			4	1.A FE	181,586		184,626	181,601	181,650	0	(7)	0	0	2.290	2.300	MON	127	4,159	07/23/2019	02/20/2025
34532J-AA-2.	FORD CR AUTO OWN TR 144A			4	1.A FE	1,899,385		1,918,219	1,900,000	1,899,411	0	26	0	0	1.060	1.071	MON	895	3,692	10/06/2020	04/15/2033
34531N-AA-4.	FORD CR AUTO OWNER TR2018-REV1 144			4	1.A FE	396,922		421,674	400,000	397,843	0	921	0	0	2.040	2.187	MON	363	5,440	05/11/2020	08/15/2031
34532R-AA-4.	FORD CREDIT FLRPLN TR 2019-2			4	1.A FE	1,595,938		1,758,131	1,600,000	1,597,046	0	673	0	0	3.190	3.287	MON	2,268	51,041	05/02/2019	07/15/2031
345280-GW-8.	FORD CREDIT MSTR TR A 2020-2			4	1.A FE	399,992		433,357	400,000	400,087	0	(71)	0	0	3.060	3.087	MON	544	12,240	04/02/2019	04/15/2026
345280-HQ-0.	GALAXY XXIII CLO LTD 2017-23A A FL			4	1.A FE	1,099,646		1,115,909	1,100,000	1,099,697	0	52	0	0	1.060	1.081	MON	518	2,818	09/15/2020	09/15/2027
36319T-AA-4.	GMF FLOORPLAN OWN REV 2019-2 144A			4	1.A FE	500,000		500,721	500,000	500,000	0	0	0	0	1.495	1.524	JAJO	1,432	12,926	09/12/2019	04/24/2029
361886-CD-4.	HPS LOAN MANAGEMENT 10-2016 LTD 10			4	1.A FE	496,347		495,808	496,347	496,347	0	0	0	0	1.358	1.384	JAJO	1,348	12,257	08/13/2019	01/20/2028
40436T-AL-0.	MAN GLG US CLO 2018-2 LTD 2018-2A			4	1.A FE	3,000,000		3,000,005	3,000,000	3,000,000	0	0	0	0	1.477	1.506	JAJO	9,600	78,399	10/17/2018	10/15/2028
56165E-AA-0.	NAVIENT PRIV ED LN 2020-D 144A			4	1.A FE	477,574		486,672	477,625	477,563	0	(10)	0	0	1.690	1.704	MON	359	4,126	06/02/2020	05/15/2069
63941H-AA-0.	NAVIENT PRIV ED LN TR 2017-A 144A			4	1.A FE	341,918		340,711	341,119	341,511	0	(303)	0	0	1.059	1.023	MON	171	5,336	09/17/2019	12/16/2058
63941G-AB-0.	NAVIENT PRIV ED LN TR 2020-B 144A			4	1.A FE	99,958		102,690	100,000	100,016	0	58	0	0	2.120	2.139	MON	94	1,737	02/10/2020	01/15/2069
68267E-AA-2.	ONEMAIN DIRECT AUTO RCV 2019-1 144			4	1.A FE	1,299,777		1,427,478	1,300,000	1,300,104	0	(34)	0	0	3.630	3.688	MON	2,097	47,190	03/12/2019	09/14/2027
67109K-AS-3.	OZLM IX LTD 2014-9A A1AR FLOATING			4	1.A FE	1,731,140		1,729,511	1,731,140	1,731,140	0	0	0	0	1.498	1.528	JAJO	5,116	45,206	10/29/2018	10/20/2031
69689A-BC-3.	PALMER SQUARE CLO 2015-1 LTD 144A			4	1.A FE	1,250,000		1,250,000	1,250,000	1,250,000	0	0	0	0	0.000	0.000	FMAN	0	0	12/21/2020	05/21/2029
69689A-AU-4.	PALMER SQUARE CLO 2015-1 LTD 2015			4	1.A FE	1,250,000		1,249,217	1,250,000	1,250,000	0	0	0	0	1.433	1.461	FMAN	2,040	28,942	05/31/2019	05/21/2029
70016R-AA-3.	PARK AVENUE INSTITUTIONAL ADVISERS			4	1.A FE	1,000,000		999,998	1,000,000	1,000,000	0	0	0	0	1.498	1.528	JAJO	2,539	26,114	10/05/2018	10/20/2031
69335P-DG-7.	PFS FINANCING CORP 2019-B 144A			4	1.A FE	350,000		350,398	350,000	350,000	0	0	0	0	0.709	0.721	MON	117	4,229	10/11/2019	09/15/2023
69335P-DX-0.	PFS FINANCING CORP 2020-G 144A			4	1.A FE	139,982		140,735	140,000	139,983	0	1	0	0	0.970	0.979	MON	57	204	10/14/2020	02/17/2026
69335P-CV-5.	PFS FING CORP 2018-D 144A			4	1.A FE	506,719		503,503	500,000	504,229	0	(1,764)	0	0	3.190	2.844	MON	709	15,950	07/30/2019	04/17/2023
82652M-AA-8.	SIERRA TIMESHARE FDG 2019-2 144A			4	1.A FE	446,234		461,366	446,355	446,575	0	61	0	0	2.590	2.612	MON	353	11,560	07/16/2019	05/20/2036
82652N-AA-6.	SIERRA TIMESHARE FDG 2019-3 144A			4	1.A FE	400,743		410,180	400,750	400,968	0	62	0	0	2.340	2.355	MON	287	9,378	10/17/2019	08/20/2036
78449U-AB-4.	SMB PRIVATE ED LN TR 2020-A 144A			4	1.A FE	99,997		103,7800	100,000	100,041	0	44	0	0	2.230	2.246	MON	99	1,877	02/04/2020	09/15/2037

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 1

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

1	2	Codes			6 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																			
83407A-AA-0.	SOFI CONSUMER LN PRGRM 2020-1			4	1.A FE.	641,643	101.0470	648,380	641,663	642,377	0	734	0	0	2.020	2.006	MON	216	10,945	02/07/2020	01/25/2029
83390U-AF-4.	SOFI PROFNAL LN PRG TRT 144A			4	1.A FE.	497,723	102.1450	508,482	497,802	497,710	0	(13)	0	0	1.950	1.970	MON	431	5,555	05/14/2020	02/15/2046
87246M-AG-7.	TICP CLO VI 2016-2 LTD 2016- 6A AR			4	1.A FE.	4,500,500	100.0000	4,500,007	4,500,000	4,500,290	0	(114)	0	0	1.437	1.463	JAJO	10,956	115,768	08/07/2019	01/15/2029
909319-AA-3.	UNITED AIRLINES PT CERT 2013- 1			4	2.B FE.	283,304	100.9970	283,926	281,122	282,262	0	(427)	0	0	4.300	4.143	FA	4,567	12,088	10/11/2018	02/15/2027
92330E-AP-2.	VENTURE XIX CLO LTD 2014-19A			4	1.A FE.	500,000	99.9020	499,512	500,000	500,000	0	0	0	0	1.497	1.527	JAJO	1,622	13,168	11/16/2018	01/15/2032
92330W-BA-4.	ARR F			4	1.A FE.	550,000	99.7550	548,653	550,000	550,000	0	0	0	0	1.389	1.415	JAJO	1,527	13,805	08/29/2019	10/20/2028
949496-BA-0.	WELLFLEET CLO 2015-1 LTD			4	1.A FE.	985,900	100.0000	985,902	985,900	985,900	0	0	0	0	1.498	1.528	JAJO	2,913	25,745	05/13/2019	07/20/2029
94949L-AL-4.	2015-1A A			4	1.A FE.	3,706,337	99.9020	3,714,426	3,718,087	3,706,745	0	408	0	0	1.358	1.479	JAJO	9,961	80,411	07/09/2020	10/20/2028
94951D-AA-1.	WELLFLEET CLO 2018-3 LTD			4	1.A FE.	1,250,000	99.7500	1,246,870	1,250,000	1,250,000	0	0	0	0	1.468	1.497	JAJO	3,620	32,262	11/16/2018	01/20/2032
95753T-AE-5.	2018-3A A			4	1.A FE.	4,000,000	100.0200	4,000,797	4,000,000	4,000,000	0	0	0	0	1.428	1.456	JAJO	9,681	101,616	05/16/2019	07/20/2028
01750L-AA-1.	WESTCOTT PARK CLO LTD 2016-1A AR F			4	1.A FE.	1,231,500	99.7030	1,246,292	1,250,000	1,239,834	0	2,130	0	0	1.337	1.554	JAJO	2,832	30,887	12/06/2018	07/15/2031
03329A-AC-9.	144A	C		4	1.A FE.	549,120	99.8050	548,925	550,000	549,041	0	(87)	0	0	1.227	1.296	JAJO	1,443	12,975	11/26/2019	01/15/2030
03331J-AA-0.	ANCHORAGE CAP CLO 5-R 2018-5- R 144	C		4	1.A FE.	299,100	99.9200	299,760	300,000	299,249	0	139	0	0	1.437	1.522	JAJO	1,073	7,718	11/25/2019	10/15/2031
03328T-BA-2.	ANCHORAGE CAPITAL CLO 2018-10 LTD	C		4	1.A FE.	4,000,000	99.6230	3,984,905	4,000,000	4,000,000	0	0	0	0	1.312	1.337	JAJO	9,477	46,071	02/21/2020	01/28/2031
07132J-AL-8.	BATTALION CLO 2019-10R	C		4	1.A FE.	250,250	99.9500	249,875	250,000	249,724	0	(431)	0	0	1.465	1.525	JAJO	702	6,386	08/09/2019	01/24/2029
07131X-AV-6.	BATTALION CLO VII LTD 2014- 7RR 144	C		4	1.A FE.	1,130,727	99.7760	1,137,863	1,140,421	1,132,453	0	(152)	0	0	1.258	1.498	JAJO	3,028	27,336	12/06/2018	07/17/2028
08186R-AA-7.	BENEFIT STR PRTRNR CLO 144A	C		4	1.A FE.	4,000,000	100.5990	4,023,974	4,000,000	4,000,000	0	0	0	0	1.957	1.999	JAJO	30,875	0	07/15/2020	07/15/2031
114521-AL-1.	BROOKSIDE MILL CLO LTD 144A	C		4	1.A FE.	330,123	99.4250	334,073	336,003	329,747	0	(377)	0	0	1.038	1.675	JAJO	736	2,619	07/10/2020	01/18/2028
14310M-AW-7.	CARLYLE GBL MKT 2014-1R2			4	1.A FE.	1,178,417	99.3860	1,189,020	1,196,363	1,183,719	0	2,779	0	0	1.188	1.471	JAJO	3,000	27,821	01/22/2019	04/17/2031
14311A-AS-1.	144A	C		4	1.A FE.	353,975	99.7490	353,864	354,756	353,791	0	(162)	0	0	1.377	1.469	JAJO	1,058	8,910	09/18/2019	07/15/2031
14314B-AA-5.	5RR 144	C		4	1.A FE.	1,739,954	100.0000	1,739,955	1,739,954	1,739,954	0	0	0	0	1.518	1.549	JAJO	5,357	45,789	01/25/2019	04/21/2031
14311X-AA-0.	CARLYLE US CLO 2017-1 144A	C		4	1.A FE.	2,707,375	99.3770	2,732,860	2,750,000	2,724,652	0	5,540	0	0	1.238	1.482	JAJO	8,659	64,563	12/07/2018	04/21/2031
12552F-AC-7.	144A	C		4	1.A FE.	249,750	99.8290	249,572	250,000	249,480	0	(234)	0	0	1.348	1.425	JAJO	711	6,223	07/11/2019	10/17/2030
12550A-AT-3.	CIFC FUNDING 2014-4R LTD 144A	C		4	1.A FE.	3,248,750	99.7060	3,240,444	3,250,000	3,245,920	0	(2,556)	0	0	1.418	1.474	JAJO	9,727	83,219	10/11/2018	10/17/2031
27830B-BA-1.	CIFC FUNDING LTD 144A	C		4	1.A FE.	250,000	99.9320	249,830	250,000	250,000	0	0	0	0	1.397	1.424	JAJO	757	6,330	07/19/2019	01/15/2028
28924T-AW-8.	EATON VANCE CLO 2013-1 LTD	C		4	1.A FE.	500,625	99.9820	499,909	500,000	499,767	0	(705)	0	0	1.388	1.428	JAJO	1,465	12,650	08/19/2019	01/17/2029
44931A-AJ-8.	2013-1A	C		4	1.A FE.	499,750	99.9010	499,506	500,000	499,154	0	(487)	0	0	1.358	1.434	JAJO	1,339	12,327	08/19/2019	10/19/2028
501880-AJ-0.	ICG US CLO 2015-1R 144A	C		4	1.A FE.	520,035	99.9080	519,221	519,697	519,436	0	(583)	0	0	1.477	1.523	JAJO	1,663	13,581	12/02/2019	07/15/2027
67515E-AR-7.	LCM XIX LTD 2015-19R 144A	C		4	1.A FE.	1,720,102	99.7010	1,714,959	1,720,102	1,720,102	0	0	0	0	1.504	1.534	JAJO	5,678	45,773	10/12/2018	10/13/2031
67515W-AA-4.	OCEAN TRAILS CLO V 2014-5A			4	1.A FE.	3,758,560	99.7810	3,791,680	3,800,000	3,759,672	0	1,112	0	0	1.618	1.927	JAJO	12,978	57,822	07/09/2020	04/17/2030
67109W-AJ-7.	ARR FLO	C		4	1.A FE.	2,758,933	99.8750	2,755,722	2,759,171	2,754,942	0	(3,576)	0	0	1.264	1.333	JAJO	6,008	62,636	10/11/2018	04/30/2027
69688X-AS-0.	144A	C		4	1.A FE.	488,750	99.4260	497,132	500,000	489,554	0	804	0	0	1.348	1.908	JAJO	1,423	4,694	07/10/2020	01/17/2031
70018A-AA-8.	PALMER SQUARE CLO LTD 144A	C		4	1.A FE.	3,926,000	100.0000	3,999,990	4,000,000	3,929,490	0	3,490	0	0	1.637	2.061	JAJO	14,019	43,602	07/10/2020	10/15/2032
83609N-AL-4.	PARK AVE INS ADV 2019-2 144A	C		4	1.A FE.	500,000	99.9040	499,522	500,000	500,000	0	0	0	0	1.359	1.385	JAJO	1,321	12,245	08/07/2019	01/23/2029
83611K-AA-0.	SOUND POINT CLO LTD 2016-14R	C		4	1.A FE.	2,496,250	100.0000	2,499,993	2,500,000	2,497,592	0	(3,392)	0	0	1.588	1.642	JAJO	7,832	67,565	01/28/2019	01/20/2032
87154G-AJ-4.	2019-1A A	C		4	1.A FE.	250,000	99.6240	249,060	250,000	250,000	0	0	0	0	1.359	1.385	JAJO	661	6,122	07/18/2019	01/24/2028

SCHEDULE D - PART 1

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
48128B-AF-8	JPMORGAN CHASE AND CO ALT TIER 1 P			3,150,000	100.00	105.203	331,390	105.203	331,390	315,000	0	15,794	0	3,790	0	0	3,790	0	2.8 FE	07/24/2019
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	2,173,000	25.00	186.493	405,250	186.493	405,250	376,236	0	9,083	0	(1,791)	0	0	(1,791)	33,623	1.6 FE	10/16/2019
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
							736,640	XXX	736,640	691,236	0	24,877	0	1,998	0	0	1,998	33,623	XXX	XXX
8999999 Total Preferred Stocks																				

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	\$ 0	1B	\$ 0	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 405,250
2A	\$ 0	2B	\$ 331,390	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 of New Jersey, Inc.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
Y20246-10-7	DBS GROUP HOLDINGS LTD.		B	13,500,000	255,775	18,946	255,775	246,067	0	9,866	0	(8,442)	0	(8,442)	4,384	12/03/2018	XXX
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA		B	45,352,000	286,109	6,309	286,109	181,661	0	5,569	0	84,783	0	84,783	19,664	08/07/2020	XXX
X3078L-10-8	GALP ENERGIA SGPS SA		B	9,553,000	102,322	10,711	103,629	103,629	0	2,605	0	(13,254)	0	(13,254)	11,947	05/01/2020	XXX
G31989-10-9	ESR CAYMAN LIMITED		B	70,400,000	252,407	3,585	252,407	161,876	0	0	0	89,523	0	89,523	383	09/17/2020	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF		B	130,575,000	27,661,008	211,840	27,661,008	20,454,027	0	376,426	0	4,359,952	0	4,359,952	0	10/15/2020	XXX
136375-10-2	CANADIAN NATL RY CO.		B	2,700,000	296,575	109,843	296,575	240,736	0	3,900	0	47,713	0	47,713	4,272	11/13/2018	XXX
867224-10-7	SUNCOR ENERGY INC NEW		B	15,600,000	261,428	16,758	261,428	193,132	0	9,700	0	54,904	260,618	(205,714)	8,192	04/01/2020	XXX
87262K-10-5	TMX GROUP LTD.		B	2,338,000	233,322	99,796	233,322	172,025	0	4,040	0	27,462	0	27,462	3,114	08/09/2019	XXX
F0259M-47-5	ALSTOM SHS PROV REGRO		B	7,425,000	423,445	57,030	423,445	333,048	0	0	0	67,376	0	67,376	23,021	12/07/2020	XXX
F1058Q-23-8	BNP PARIBAS ORD.		B	3,831,000	202,051	52,741	202,051	131,325	0	0	0	46,886	82,826	(35,939)	10,810	11/07/2019	XXX
F7629A-10-7	ENGIE SA SHS		B	41,996,000	643,330	15,319	643,330	573,565	0	0	0	(23,421)	0	(23,421)	55,905	05/15/2020	XXX
F01764-10-3	L AIR LIQUIDE		B	2,578,000	423,466	164,262	423,466	299,749	0	6,421	0	31,825	0	31,825	26,450	12/03/2018	XXX
X558VL-10-5	NORDEA BANK ABP		B	28,919,000	236,702	8,185	236,702	222,827	0	0	0	(27,131)	0	(27,131)	30,158	11/14/2018	XXX
F72027-10-9	PERNOD RICARD ACT.		B	1,654,000	317,324	191,853	317,324	303,315	0	2,516	0	4,789	0	4,789	9,221	12/01/2020	XXX
F4035A-55-7	SAFRAN SA PARIS		B	3,210,000	455,405	141,871	455,405	438,831	0	0	0	(79,169)	0	(79,169)	38,599	11/14/2018	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD.		B	5,685,000	240,465	42,298	240,465	251,445	0	0	0	(29,946)	0	(29,946)	22,115	11/15/2018	XXX
F5548N-10-1	SANOFI SHS		B	5,983,000	576,123	96,293	576,123	517,011	0	0	0	(71,980)	0	(71,980)	46,234	06/05/2019	XXX
F5879X-10-8	VINCI SA ACT.		B	2,380,000	236,924	99,548	236,924	222,002	0	0	0	(47,086)	0	(47,086)	19,532	11/14/2018	XXX
F97982-10-6	VIVENDI		B	14,429,000	465,728	32,277	465,728	361,863	0	9,895	0	41,047	0	41,047	32,584	03/13/2020	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR		B	1,864,000	276,535	148,355	276,535	193,474	0	0	0	71,848	0	71,848	11,212	09/04/2020	XXX
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD.		B	2,947,000	245,916	83,446	245,916	216,139	0	3,100	0	7,465	0	7,465	20,185	01/15/2020	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG		B	7,318,000	281,064	38,407	281,064	123,876	0	0	0	145,657	0	145,657	11,531	03/12/2020	XXX
D5357W-10-3	MERCK KGAA DARMSTADT		B	1,937,000	332,632	171,725	332,632	260,287	0	1,300	0	48,787	0	48,787	23,558	09/03/2020	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE		B	14,465,000	243,445	16,830	243,445	194,723	0	0	0	41,794	0	41,794	6,929	11/20/2020	XXX
D1764R-10-0	VONOVIA SE		B	3,835,000	280,413	73,119	280,413	199,694	0	0	0	52,776	0	52,776	18,905	01/27/2020	XXX
G0403H-10-8	AON PLC		C	2,030,000	428,878	211,270	428,878	319,935	0	3,613	0	6,049	0	6,049	0	11/13/2018	XXX
G5960L-10-3	MEDTRONIC PLC		C	5,400,000	632,556	117,140	632,556	526,096	3,132	12,096	0	19,926	0	19,926	0	11/13/2018	XXX
783513-20-3	RYANAIR HLDGS PLC		C	2,393,000	263,182	109,980	263,182	193,471	0	0	0	(14)	0	(14)	0	02/28/2020	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	40,926,000	240,906	5,886	240,906	265,950	0	0	0	(68,251)	0	(68,251)	20,966	06/11/2020	XXX
J3679P-11-5	ENEL SPA COMMON STOCK EUR 1		B	54,040,000	547,214	10,126	547,214	465,924	0	0	0	34,422	0	34,422	46,868	03/06/2020	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD.		B	12,100,000	359,091	29,677	359,091	358,450	0	0	0	(38,130)	0	(38,130)	19,775	11/14/2018	XXX
J15708-15-9	FUJITSU LTD.		B	2,030,000	293,062	144,365	293,062	273,074	0	0	0	16,806	0	16,806	3,182	12/01/2020	XXX
J20454-11-2	HITACHI LIMITED COM.		B	14,100,000	555,150	39,372	555,150	509,712	0	0	0	(41,568)	0	(41,568)	23,943	11/11/2020	XXX
J30642-16-9	KAO CORP.		B	2,000,000	154,390	77,195	154,390	153,787	0	0	0	(20,051)	0	(20,051)	8,349	08/26/2019	XXX
J39584-10-7	MAKITA CORP.		B	6,700,000	335,503	50,075	335,503	215,134	0	2,812	0	88,742	0	88,742	11,868	11/15/2018	XXX
J4914X-10-4	NEXON CO LTD TOKYO		B	13,297,000	409,555	30,801	409,555	169,864	0	0	0	222,768	0	222,768	9,371	11/14/2018	XXX
J51699-10-6	NINTENDO LTD ORD		B	700,000	446,327	637,610	446,327	274,551	0	9,775	0	148,662	0	148,662	14,444	12/16/2019	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD.		B	9,800,000	199,806	20,388	199,806	210,411	0	0	0	(14,291)	0	(14,291)	3,686	11/12/2020	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC.		B	8,600,000	265,551	30,878	265,551	278,755	0	13,396	0	(69,375)	0	(69,375)	15,379	11/14/2018	XXX
J78529-13-8	SUZUKI MOTOR CORP.		B	5,700,000	264,007	46,317	264,007	157,294	0	3,118	0	141,063	124,991	16,072	4,908	10/07/2020	XXX
J95732-10-3	YAMAHA CORP.		B	3,900,000	229,290	58,792	229,290	195,984	0	2,060	0	287	0	287	10,811	11/15/2018	XXX
J9894K-10-5	Z HLDGS CORP.		B	27,570,000	166,736	6,048	166,736	137,764	0	0	0	23,313	0	23,313	5,660	07/08/2020	XXX
G3421J-10-6	FERGUSON PLC		B	2,939,000	356,912	121,440	356,912	227,267	0	5,993	0	82,839	0	82,839	7,372	11/14/2018	XXX
L0302D-21-0	ARCELORMITTAL SHS		B	12,165,000	281,019	23,101	281,019	192,325	0	0	0	47,439	0	47,439	19,327	02/10/2020	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5		B	2,040,000	219,302	107,501	219,302	220,876	0	0	0	(3,775)	0	(3,775)	2,200	12/08/2020	XXX
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0		B	3,937,000	177,992	45,210	177,992	162,620	0	0	0	846	0	846	14,526	06/04/2020	XXX
N5017D-12-2	KONINKLIJKE DSM NV		B	2,810,000	484,095	172,276	484,095	271,360	0	0	0	93,631	0	93,631	24,266	11/19/2019	XXX
N9643A-19-7	WOLTERS KLUWER N V		B	3,331,000	281,464	84,498	281,464	204,982	0	3,987	0	20,320	0	20,320	18,036	11/14/2018	XXX
R2R90P-10-3	EQUINOR ASA		B	14,165,000	239,806	16,929	239,806	220,944	0	0	0	47,710	90,831	(43,121)	13,651	02/18/2020	XXX
R21882-10-6	TELENOR ASA		B	18,095,000	308,347	17,040	308,347	312,205	0	13,107	0	2,568	31,207	(28,638)	10,176	01/21/2020	XXX
E19790-10-9	BANCO SANTANDER S A NEW		B	98,285,000	305,211	3,105	305,211	205,869	0	0	0	75,225	0	75,225	24,117	12/01/2020	XXX
W40063-10-4	HEXAGON AB COMMON STOCK SEK		B	2,231,000	203,688	91,299	203,688	145,294	0	1,417	0	47,292	0	47,292	11,102	08/03/2020	XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK		B	12,632,000	309,625	24,511	309,625	246,523	0	0	0	36,046	0	36,046	27,056	10/21/2020	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT.		B	19,273,000	538,766	27,954	538,766	377,498	0	10,329	0	36,790	0	36,790	36,855	11/14/2019	XXX
H26552-13-5	FLUGHAFEN ZUERICH AG		B	1,051,000	185,602	176,596	185,602	146,808	0	0	0	31,052	0	31,052	7,742	09/08/2020	XXX
H58200-15-0	NOVARTIS AG		B	6,874,000	650,509	94,633	650,509	535,190	0	10,209	0	(26,300)	0	(26,300)	47,765	03/13/2020	XXX
G88473-14-8	3I GROUP PLC		B	12,145,000	192,247	15,829	192,247	166,608	0	0	0	18,006	0	18,006	7,633	12/01/2020	XXX
G10877-12-7	BHP GROUP PLC SHS		B	12,194,000	320,870	26,314	320,870	269,011	0	13,573	0	25,118	0	25,118	8,729	11/14/2018	XXX
G4770L-10-6	INFORMA PLC		B	27,655,000	207,538	7,505	207,538	133,302	0	0	0	40,167	91,023	(50,856)	5,871	04/17/2020	XXX
G72899-10-0	PRUDENTIAL PLC		B	19,076,000	351,243	18,413	351,243	334,919	0	0	0	6,024	0	6,024	16,774	04/01/2020	XXX
G7493L-10-5	RELX PLC		B	26,467,000	648,510	24,503	648,510	561,603	0	0	0	(30,635)	0	(30,635)	17,753	11/25/2020	XXX
G67621-10-1	TESCO PLC ORD.		B	143,825,000	454,936	3,163	454,936	435,876	0	0	0	(35,419)	0	(35,419)	17,669	07/16/2020	XXX
G92087-16-5	UNILEVER PLC		B	7,083,000	425,238	60,036	425,238	394,908	0	0	0	12,256	0	12,256	17,263	03/02/2020	XXX
K36628-13-7	CARLSBERG AS		B	2,245,000	359,881	160,303	359,881	26									

SCHEDULE D - PART 2 - SECTION 2

[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 of New Jersey, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY		02/12/2020	MORGAN STANLEY & CO INC	XXX	1,974,024	1,908,927	3,022
36179S-JR-9	GNMA PASS-THRU M SINGLE FAMILY		10/14/2020	JP MORGAN SECS INC-FI	XXX	314,821	298,863	415
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		02/19/2020	JP MORGAN SECS INC-FI	XXX	2,126,509	2,056,305	3,770
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY		02/11/2020	BANC OF AMERICA SEC LLC	XXX	460,558	444,916	742
36179S-QV-2	GNMA PASS-THRU M SINGLE FAMILY		01/08/2020	CANTOR FITZGERALD/MBS	XXX	1,220,870	1,183,516	1,184
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		10/14/2020	JP MORGAN SECS INC-FI	XXX	209,127	198,526	276
36179T-4N-2	GNMA PASS-THRU M SINGLE FAMILY		02/19/2020	JP MORGAN SECS INC-FI	XXX	891,441	854,715	1,828
36179T-Z3-2	GNMA PASS-THRU M SINGLE FAMILY		01/15/2020	BANK OF NEW YORK (CSGOVT)	XXX	317,959	308,558	514
36179U-ST-0	GNMA PASS-THRU M SINGLE FAMILY		07/16/2020	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	2,088,296	1,981,482	3,853
36179U-UK-6	GNMA PASS-THRU M SINGLE FAMILY		09/14/2020	CITIGROUP GBL MKT INC/SAL	XXX	2,137,055	2,000,168	4,445
36179V-BF-6	GNMA PASS-THRU M SINGLE FAMILY		10/21/2020	VARIOUS	XXX	2,214,067	2,121,596	3,437
36179V-BG-4	GNMA PASS-THRU M SINGLE FAMILY		08/01/2020	GOLDMAN SACHS & CO	XXX	1,587,362	1,499,999	2,771
36179V-DN-7	GNMA PASS-THRU M SINGLE FAMILY		10/06/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	1,891,838	1,811,184	3,019
36179V-FP-0	GNMA PASS-THRU M SINGLE FAMILY		12/18/2020	DAIWA SECURITIES AMERICA INC. (DAIWA)	XXX	413,114	394,793	658
36179V-KL-3	GNMA PASS-THRU M SINGLE FAMILY		12/01/2020	VARIOUS	XXX	3,128,163	2,999,850	5,000
36179V-ZO-6	GNMA PASS-THRU M SINGLE FAMILY		12/04/2020	MORGAN STANLEY & CO INC	XXX	2,603,125	2,500,000	2,778
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		12/15/2020	NOMURA SEC/FIXED INCOME	XXX	3,115,781	3,000,000	2,833
21H022-62-2	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2		12/15/2020	VARIOUS	XXX	7,344,531	7,000,000	8,264
912828-X4-7	UNITED STATES TREAS NTS		03/04/2020	WELLS	XXX	35,501,492	34,600,000	222,785
91282C-AE-1	UNITED STATES TREAS NTS		10/05/2020	JP MORGAN SECS INC-FI	XXX	676,946	685,000	605
91282C-AP-6	UNITED STATES TREAS NTS		11/09/2020	BANC OF AMERICA SEC LLC	XXX	749,386	752,000	67
91282C-AV-3	UNITED STATES TREAS NTS		12/15/2020	VARIOUS	XXX	911,282	915,000	584
91282C-AY-7	UNITED STATES TREAS NTS		12/03/2020	KEEFE BRUYETTE & WOODS	XXX	5,605,664	5,625,000	386
91282C-AZ-4	UNITED STATES TREAS NTS		12/08/2020	GOLDMAN SACHS & CO	XXX	774,728	775,000	72
0599999 - Bonds - U.S. Governments						78,258,141	75,915,398	273,306
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
20772K-KC-2	CONNECTICUT ST		05/29/2020	NATIONAL FINL SVCS CORP	XXX	60,000	60,000	0
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						60,000	60,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3134GV-UJ-5	FEDERAL HOME LN MTG CORP		05/13/2020	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	6,120,000	6,120,000	0
3134GV-YR-3	FEDERAL HOME LN MTG CORP		05/26/2020	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	3,115,377	3,116,000	177
3135G0-5G-4	FEDERAL NATL MTG ASSN		07/15/2020	KEEFE BRUYETTE & WOODS INC	XXX	9,986,600	10,000,000	417
3136G4-ZS-5	FEDERAL NATL MTG ASSN		07/15/2020	CANTOR CRO	XXX	1,079,000	1,079,000	0
3128MJ-ZG-8	FHLMC GIANT MBS GOLD COMB 30		04/16/2020	BANK OF NYC/NSIMBS	XXX	1,318,109	1,237,842	1,444
3128MJ-Y5-3	FHLMC GIANT MBS GOLD COMB 30		10/01/2020	MORGAN STANLEY & CO INC	XXX	505,883	479,581	433
31335B-2W-7	FHLMC GIANT MBS GOLD COMB 30		11/17/2020	BNY/SUNTRUST CAPITAL MARKETS	XXX	2,109,045	2,001,763	2,169
3132WK-60-6	FHLMC MBS GOLD PC 30YR		05/05/2020	KEEFE BRUYETTE & WOODS	XXX	1,266,243	1,143,221	577
31307F-FM-8	FHLMC MBS GOLD 15 YR		04/16/2020	BANK OF NEW YORK (TDMBS)	XXX	2,646,359	2,500,251	4,619
312946-K6-2	FHLMC MBS GOLD COMB 30		03/25/2020	PIERPOINT SECURITIES	XXX	1,680,267	1,555,803	5,402
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		02/20/2020	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	617,968	597,974	548
3128MJ-Z9-4	FHLMC PC GOLD COMB 30		04/08/2020	BANK OF NEW YORK (FCSTONE)	XXX	853,989	798,587	1,242
3137F1-G5-1	FHLMC REMIC SERIES K-065		04/03/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	199,535	183,692	119
3137F8-2T-9	FHLMC REMIC SERIES K-122		12/09/2020	JP MORGAN SECS INC-FI	XXX	686,384	0	3,612
3137BX-HC-9	FHLMC REMIC SERIES K-1503		01/09/2020	WACHOVIA SECURITIES LLC	XXX	1,050,625	1,000,000	1,126
3137FL-2W-5	FHLMC REMIC SERIES K-1510		02/04/2020	CREDIT SUISSE FIRST BOS	XXX	1,386,563	1,200,000	759
3132A8-S4-2	FHLMC SUPER 15Y FIXED		08/28/2020	BANK OF NEW YORK (BOKL)	XXX	609,092	580,779	645
3132DV-3Z-6	FHLMC SUPER 30Y FIXED		11/02/2020	JP MORGAN SECS INC-FI	XXX	23,734	22,712	21
3132DV-5X-9	FHLMC SUPER 30Y FIXED		09/01/2020	WELLS FARGO SECURITIES, LLC	XXX	6,837,193	6,500,005	7,042
3132DV-K7-9	FHLMC SUPER 30Y FIXED		11/03/2020	GOLDMAN SACHS & CO	XXX	1,053,890	981,897	409
3133KY-SK-6	FHLMC UMBS 20Y FIXED		11/02/2020	WACHOVIA SECURITIES, LLC	XXX	523,477	500,000	458
3131XY-UL-1	FHLMC UMBS 30Y FIXED		10/08/2020	JP MORGAN SECS INC-FI	XXX	1,027,031	980,021	1,062
3133A6-TL-5	FHLMC UMBS 30Y FIXED		10/20/2020	MORGAN STANLEY & CO INC	XXX	721,634	663,095	1,105
3133A7-PJ-2	FHLMC UMBS 30Y FIXED		10/20/2020	MORGAN STANLEY & CO INC	XXX	851,786	782,689	1,304
3133AA-BR-2	FHLMC UMBS 30Y FIXED		10/05/2020	NOMURA SEC/FIXED INCOME	XXX	2,352,010	2,352,700	767
3133A6-G5-4	FHLMC UMBS30Y FIXED		07/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,348,196	2,232,391	2,418
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR		08/14/2020	CREDIT SUISSE FIRST BOS	XXX	3,017,216	2,853,160	3,091
31418C-ZH-0	FNMA PASS-THRU LNG 30 YEAR		01/02/2020	BANC OF AMERICA SEC LLC	XXX	83,679	80,615	116
3138EK-RR-8	FNMA SUPER INT 15 YEAR		08/28/2020	BANK OF NEW YORK (BOKL)	XXX	1,220,669	1,163,927	1,293
3140J5-RD-3	FNMA SUPER INT 15 YEAR		08/03/2020	BANK OF NEW YORK (BOKL)	XXX	282,080	268,368	298
3140J6-DU-8	FNMA SUPER INT 15 YEAR		09/24/2020	BANK OF NEW YORK (FCSTONE)	XXX	2,665,626	2,547,410	4,953

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3138EQ-VC-3	FNMA SUPER LNG 30 YEAR		11/17/2020	KEEFE BRUYETTE & WOODS INC.	XXX	1,008,245	946,293	1,498
3140X3-A8-1	FNMA SUPER LNG 30 YEAR		02/19/2020	CITIGROUP GBL MKT INC/SAL	XXX	752,863	728,834	.668
3140X7-YR-4	FNMA SUPER LNG 30 YEAR		10/05/2020	WELLS FARGO SECURITIES, LLC	XXX	1,584,384	1,458,170	.613
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		12/22/2020	CITIGROUP GBL MKT INC/SAL	XXX	4,723,242	4,500,000	3,125
01F030-61-1	FNMA TBA 30YR TBA 03.000%		11/24/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	4,181,250	4,000,000	4,333
3138MR-ML-2	FNMA UMBS INT 15 YEAR		08/03/2020	BANK OF NEW YORK (BOKL)	XXX	437,715	416,577	.550
3140KD-FJ-4	FNMA UMBS LNG 30 YEAR		07/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	3,387,710	3,220,640	3,489
31418C-XP-4	FNMA UMBS LNG 30 YEAR		11/04/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	691,712	639,088	.879
3138M4-YC-0	FNMA UMBS INT 15 YEAR		08/06/2020	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	1,464,393	1,389,696	1,853
3138WP-JG-0	FNMA UMBS INT 15 YEAR		09/09/2020	BANK OF NEW YORK (TDMBS)	XXX	822,703	783,060	.870
3138X0-Z3-5	FNMA UMBS INT 15 YEAR		08/28/2020	BANK OF NEW YORK (BOKL)	XXX	192,095	183,166	.204
31417E-YB-1	FNMA UMBS INT 15 YEAR		12/31/2020	VARIOUS	XXX	1,280,734	1,222,654	1,494
31417G-4H-6	FNMA UMBS INT 15 YEAR		08/28/2020	PNC	XXX	600,323	572,247	.636
31418C-LS-1	FNMA UMBS INT 15 YEAR		04/28/2020	BANK OF NEW YORK (FCSTONE)	XXX	603,747	570,245	1,552
31418D-G2-2	FNMA UMBS INT 15 YEAR		02/19/2020	GOLDMAN SACHS & CO.	XXX	1,110,526	1,114,319	1,052
31418D-NA-6	FNMA UMBS INT 15 YEAR		11/02/2020	MORGAN STANLEY & CO INC	XXX	1,039,349	999,900	1,111
31418D-UA-8	FNMA UMBS INT 20 YEAR		12/30/2020	JP MORGAN SECS INC-FI	XXX	3,776,239	3,636,463	2,626
31418D-V2-5	FNMA UMBS INT 20 YEAR		12/31/2020	VARIOUS	XXX	7,284,965	7,013,425	5,065
3138W9-BG-4	FNMA UMBS LNG 30 YEAR		11/17/2020	KEEFE BRUYETTE & WOODS INC.	XXX	506,672	475,539	.753
3138W9-BN-9	FNMA UMBS LNG 30 YEAR		11/17/2020	KEEFE BRUYETTE & WOODS INC.	XXX	506,097	474,999	.752
3138WH-N5-7	FNMA UMBS LNG 30 YEAR		01/16/2020	NOMURA SEC/FIXED INCOME	XXX	953,270	950,671	.726
3138WH-XU-1	FNMA UMBS LNG 30 YEAR		06/02/2020	CITIGROUP GLOBAL	XXX	3,072,964	2,911,038	2,426
3138X0-3Q-9	FNMA UMBS LNG 30 YEAR		11/02/2020	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	688,283	643,855	.108
3140GU-MA-2	FNMA UMBS LNG 30 YEAR		02/20/2020	BNY/SUNTRUST CAPITAL MARKETS	XXX	667,274	639,113	.684
3140HG-L2-1	FNMA UMBS LNG 30 YEAR		10/28/2020	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	1,804,480	1,727,550	1,320
3140JL-MJ-0	FNMA UMBS LNG 30 YEAR		11/04/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	352,020	325,238	.447
3140K8-RB-9	FNMA UMBS LNG 30 YEAR		10/05/2020	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	488,778	466,753	.421
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		10/21/2020	BANK OF NYC/NSIMBS	XXX	665,861	638,476	.488
3140KP-Q4-8	FNMA UMBS LNG 30 YEAR		12/08/2020	CITIGROUP GBL MKT INC/SAL	XXX	3,065,076	2,949,626	2,130
3140KV-F8-8	FNMA UMBS LNG 30 YEAR		12/15/2020	MORGAN STANLEY & CO INC	XXX	1,028,890	992,000	.716
3140KV-PP-0	FNMA UMBS LNG 30 YEAR		12/08/2020	MUFG SECURITIES AMERICA INC	XXX	1,555,664	1,500,000	1,083
3140QC-3V-6	FNMA UMBS LNG 30 YEAR		10/28/2020	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	890,521	850,901	.780
31417G-L8-7	FNMA UMBS LNG 30 YEAR		02/19/2020	BNY/SUNTRUST CAPITAL MARKETS	XXX	850,810	819,441	.751
31418C-6A-7	FNMA UMBS LNG 30 YEAR		11/04/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	185,322	171,223	.235
31418C-DL-5	FNMA UMBS LNG 30 YEAR		07/01/2020	VARIOUS	XXX	1,372,781	1,301,942	1,410
31418C-LH-5	FNMA UMBS LNG 30 YEAR		04/08/2020	BANK OF NEW YORK (FCSTONE)	XXX	1,275,237	1,192,681	1,855
31418D-MJ-8	FNMA UMBS LNG 30 YEAR		11/02/2020	JP MORGAN SECS INC-FI	XXX	1,543,766	1,477,288	1,354
31418D-TR-3	FNMA UMBS LNG 30 YEAR		10/02/2020	VARIOUS	XXX	12,792,259	12,196,287	11,011
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		12/31/2020	CITIGROUP GBL MKT INC/SAL	XXX	3,145,664	3,000,000	2,500
01F012-41-1	TBA UMBS SINGLE FAMILY 15YR 1.5 1/		12/01/2020	JP MORGAN SECS INC-FI	XXX	1,534,219	1,500,000	1,125
01F012-62-7	TBA UMBS SINGLE FAMILY 30YR 1.5 2/		12/21/2020	CITIGROUP GBL MKT INC/SAL	XXX	1,006,875	1,000,000	.417
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		12/29/2020	VARIOUS	XXX	25,327,676	24,500,000	13,611
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/01/2020	VARIOUS	XXX	5,745,195	5,500,000	4,965
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		12/07/2020	VARIOUS	XXX	6,711,094	6,500,000	4,694
913366-KB-5	UNIV CALIF REGTS MED CTR POOLE		03/19/2020	RAYMOND JAMES & ASSOC INC	XXX	38,409	50,000	.75
914440-SU-7	UNIVERSITY MASS BLDG AUTH PROJ		03/19/2020	RAYMOND JAMES & ASSOC INC	XXX	43,900	50,000	.295
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV		03/19/2020	RAYMOND JAMES & ASSOC INC	XXX	44,784	50,000	.292
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						171,045,299	163,625,882	136,672
Bonds - Industrial and Miscellaneous (Unaffiliated)								
33830C-AA-8	5 BRYANT PK MTG TR 2018-5BP 144A		01/28/2020	JP MORGAN SECS INC-FI	XXX	99,766	100,000	.97
00287Y-CV-9	ABBYIE INC.		05/14/2020	RECEIVED IN EXCHANGE	XXX	192,687	180,000	.0
00287Y-CX-5	ABBYIE INC.		05/14/2020	RECEIVED IN EXCHANGE	XXX	275,669	255,000	.0
00287Y-CY-3	ABBYIE INC.		05/14/2020	RECEIVED IN EXCHANGE	XXX	441,770	380,000	.0
00115A-AM-1	AEP TRANSMISSION CO LLC		03/30/2020	MUFG SECURITIES AMERICA INC	XXX	99,964	100,000	.0
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC		03/09/2020	CITIGROUP GLOBAL	XXX	112,570	100,000	.614
03027X-AP-5	AMERICAN TOWER CORP		12/09/2020	DEUTSCHE BANK SECS	XXX	135,457	120,000	1,728
03027X-AM-2	AMERICAN TOWER CORP NEW		03/09/2020	US BANCORP INVESTMENTS INC	XXX	185,229	175,000	.851
036752-AB-9	ANTHEM INC		03/09/2020	BANK OF NEW YORK	XXX	43,786	40,000	.406
037833-DU-1	APPLE INC		05/04/2020	GOLDMAN SAACHS & CO	XXX	2,075,286	2,090,000	.0
00206R-JX-1	AT&T INC		12/09/2020	GOLDMAN SACHS & CO	XXX	26,420	25,000	.16
049560-AT-2	ATMOS ENERGY CORP		10/05/2020	PERSHING LLC	XXX	421,672	425,000	.106

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
.059165-EM-8	BALTIMORE GAS & ELEC CO.		.06/02/2020.	PERSHING LLC.	XXX	79,222	.80,000	.0
.06051G-GL-7	BANK AMER CORP		.01/28/2020.	CITIGROUP GBL MKT INC/SAL	XXX	75,954	.70,000	.692
.06406R-AD-9	BANK NEW YORK MELLON CORP.		.03/11/2020.	BANC OF AMERICA SEC LLC	XXX	53,788	.50,000	.528
.071813-BW-8	BAXTER INTL INC 144A		.03/24/2020.	JP MORGAN	XXX	39,852	.40,000	.0
.05492V-AE-5	BBCMS MTG TR 2020-C7		.06/12/2020.	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,322,876	2,300,000	2,739
.075887-BV-0	BECTON DICKINSON & CO.		.01/28/2020.	CITIGROUP GBL MKT INC/SAL	XXX	146,972	.140,000	.706
.06051G-JK-6	BK OF AMERICA CORP		.10/16/2020.	BANC OF AMERICA SEC LLC	XXX	1,030,000	1,030,000	.0
.09857L-AP-3	BOOKING HLDGS INC.		.04/08/2020.	GOLDMAN SAACHS & CO.	XXX	39,993	.40,000	.0
.11134L-AH-2	BROADCOM CORP		.01/28/2020.	CREDIT SUISSE FIRST BOS	XXX	262,540	250,000	.404
.11135F-AN-1	BROADCOM INC.		.05/21/2020.	RECEIVED IN EXCHANGE	XXX	1,040,411	1,049,871	.0
.11135F-BB-6	BROADCOM INC.		.05/05/2020.	CITIGROUP GLOBAL	XXX	1,263,280	1,265,000	.0
.056070-AA-6	BX COML MTG TR 2020-BXLP 144A		.01/23/2020.	CITIGROUP GBL MKT INC/SAL	XXX	640,000	640,000	.0
.12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A		.10/29/2020.	JP MORGAN SECS INC-FI	XXX	100,000	100,000	.0
.133131-AZ-5	CAMDEN PPTY TR		.04/16/2020.	BANC OF AMERICA SEC LLC	XXX	59,957	.60,000	.0
.161175-BJ-2	CHARTER COMMUNICATIONS OPER.		.03/09/2020.	VARIOUS	XXX	105,546	100,000	1,067
.161175-BX-1	CHARTER COMMUNICATIONS OPER.		.11/19/2020.	DEUTSCHE BANK SECS.	XXX	873,128	875,000	.0
.16877P-AA-8	CHILDRENS HOSPITAL OF PHILADE 144A		.10/06/2020.	JP MORGAN SECS INC-FI	XXX	241,000	241,000	.0
.125523-AZ-3	CIGNA CORP NEW		.12/09/2020.	BANK OF AMERICA SECURITIES, INC.	XXX	138,548	125,000	.593
.125523-BX-7	CIGNA CORP NEW		.06/19/2020.	BANC OF AMERICA SEC LLC	XXX	818,085	750,000	.583
.125523-CB-4	CIGNA CORP NEW		.01/28/2020.	PERSHING LLC.	XXX	89,720	.85,000	1,196
.17328R-AY-5	CITIGRP COML MTG TR 2020-GC46		.02/13/2020.	CITIGROUP GBL MKT INC/SAL	XXX	1,009,925	1,000,000	1,699
.17328R-AZ-2	CITIGRP COML MTG TR 2020-GC46		.02/13/2020.	CITIGROUP GBL MKT INC/SAL	XXX	347,093	337,000	.636
.20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A		.06/29/2020.	VARIOUS	XXX	800,739	800,000	.121
.20605P-AK-7	CONCHO RES INC.		.01/28/2020.	MLPFS	XXX	71,169	.65,000	1,281
.22822V-AH-4	CROWN CASTLE INTL CORP		.12/09/2020.	BANK OF AMERICA SECURITIES, INC.	XXX	95,853	.85,000	.862
.126650-CU-2	CVS HEALTH CORP.		.03/09/2020.	BANK OF NEW YORK	XXX	46,812	.45,000	.359
.126650-DJ-6	CVS HEALTH CORP.		.03/26/2020.	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	174,610	.175,000	.0
.233063-AQ-9	DBJPM MTG TR 2020-C9		.08/20/2020.	DEUTSCHE BANK SECS.	XXX	3,029,839	3,000,000	3,699
.25278X-AM-1	DIAMONDBACK ENERGY INC.		.01/28/2020.	JP MORGAN SECS INC-FI	XXX	91,367	.90,000	.447
.25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC		.05/07/2020.	CITIGROUP GLOBAL	XXX	205,000	205,000	.0
.256677-AH-8	DOLLAR GEN CORP NEW		.04/01/2020.	GOLDMAN SAACHS & CO.	XXX	89,097	.90,000	.0
.278865-BE-9	ECOLAB INC.		.03/20/2020.	CREDIT SUISSE	XXX	79,925	.80,000	.0
.26857L-AA-0	ELFI GRADUATE LN PRGM 144A		.06/18/2020.	BMOCM/BONDS	XXX	1,199,626	1,200,000	.0
.29273R-BK-4	ENERGY TRANSFER PTRNRS L P		.01/08/2020.	RBC DAIN RAUSCHER	XXX	339,697	325,000	3,223
.29364G-AL-7	ENERGY CORP NEW		.05/13/2020.	GOLDMAN SAACHS & CO.	XXX	148,826	.150,000	.0
.29364W-BB-3	ENERGY LA LLC		.03/26/2020.	BNP PARIBAS SECURITIES.	XXX	362,711	360,000	1,260
.29379V-BV-4	ENTERPRISE PRODS OPER LLC		.01/28/2020.	MORGAN STANLEY & CO INC.	XXX	56,803	.55,000	.969
.29379V-BX-0	ENTERPRISE PRODS OPER LLC		.01/06/2020.	CITIGROUP GBL MKT INC/SAL	XXX	2,288,191	2,290,000	.0
.26875P-AU-5	EOG RES INC.		.04/08/2020.	CITIGROUP GLOBAL	XXX	54,978	.55,000	.0
.29717P-AV-9	ESSEX PORTFOLIO L P.		.06/17/2020.	US BANCORP INVESTMENTS INC.	XXX	84,528	.80,000	.754
.30036F-AA-9	EVERGY KANS CENT INC.		.04/02/2020.	WELLS	XXX	253,957	255,000	.0
.30161N-AX-9	EXELON CORP.		.03/30/2020.	BANK OF NEW YORK	XXX	284,413	285,000	.0
.30161N-AY-7	EXELON CORP.		.03/30/2020.	BANK OF NEW YORK	XXX	44,949	.45,000	.0
.337738-AU-2	FISERV INC.		.12/09/2020.	BNP PARIBAS SEC CORP.	XXX	85,267	.75,000	1,167
.34532J-AA-2	FORD CR AUT OWNER TR 2020 144A		.10/06/2020.	RBC CAPITAL MARKETS LLC	XXX	1,899,385	1,900,000	.0
.34531N-AA-4	FORD CR AUTO OWN TR 144A		.05/11/2020.	BNP PARIBAS SECURITIES.	XXX	396,922	400,000	.635
.34528Q-HQ-0	FORD CREDIT MSTR TR A 2020-2		.09/15/2020.	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,099,646	1,100,000	.0
.37045V-AH-3	GENERAL MTRS CO.		.11/19/2020.	MORGAN STANLEY & CO INC.	XXX	727,669	620,000	4,478
.37045X-DA-1	GENERAL MTRS FINL CO INC.		.12/09/2020.	MORGAN STANLEY & CO INC.	XXX	157,539	150,000	1,249
.37331N-AJ-0	GEORGIA-PACIFIC LLC 144A		.04/27/2020.	GOLDMAN SAACHS & CO.	XXX	214,957	215,000	.0
.38141G-XJ-8	GOLDMAN SACHS GROUP INC.		.03/26/2020.	GOLDMAN SAACHS & CO.	XXX	239,914	240,000	.0
.36264K-AT-7	GS MORTGAGE SECRT TR 2020-GSA2		.12/17/2020.	GOLDMAN SACHS & CO.	XXX	3,433,946	3,400,000	4,125
.404119-BU-2	HCA INC.		.03/09/2020.	VARIOUS	XXX	137,865	125,000	1,536
.404119-BX-6	HCA INC.		.01/28/2020.	RBC DAIN RAUSCHER	XXX	65,014	.60,000	.309
.40414L-AQ-2	HEALTHPEAK PROPERTIES INC.		.01/28/2020.	MLPFS	XXX	131,950	125,000	.169
.42250P-AB-9	HEALTHPEAK PROPERTIES INC.		.06/09/2020.	WELLS	XXX	34,694	.35,000	.0
.437076-CD-2	HOME DEPOT INC.		.03/26/2020.	JP MORGAN	XXX	217,488	220,000	.0
.45138L-BF-9	IDAHO PWR CO 1ST MTG SECD MTN.		.03/31/2020.	WELLS	XXX	546,062	480,000	1,792
.45167R-AG-9	IDEX CORP.		.04/27/2020.	BANC OF AMERICA SEC LLC	XXX	64,883	.65,000	.0
.457187-AC-6	INGREDION INC.		.05/08/2020.	BANC OF AMERICA SEC LLC	XXX	379,270	380,000	.0
.458140-BQ-2	INTEL CORP		.03/20/2020.	JP MORGAN	XXX	274,464	275,000	.0
.459200-JR-3	INTERNATIONAL BUSINESS MACHS		.03/09/2020.	US BANCORP INVESTMENTS INC.	XXX	110,905	100,000	.403

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SCHEDULE D - PART 3

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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
459200-JZ-5	INTERNATIONAL BUSINESS MACHS		01/28/2020	MITSUBISHI UFJ SECURITIES (USA) , INC.	XXX	149,731	140,000	.963
465685-AQ-8	ITC HLDGS CORP 144A		05/11/2020	BANC OF AMERICA SEC LLC	XXX	109,773	110,000	.0
478160-CQ-5	JOHNSON & JOHNSON		08/20/2020	JP MORGAN SECS INC-FI	XXX	939,737	940,000	.0
46647P-BJ-4	JP MORGAN CHASE BANK NA		03/19/2020	JP MORGAN	XXX	180,000	180,000	.0
46647P-BP-0	JP MORGAN CHASE BANK NA		05/06/2020	JP MORGAN SECS INC. , - FIXED INCOME	XXX	345,000	345,000	.0
485170-BD-5	KANSAS CITY SOUTHERN		01/28/2020	BANC OF AMERICA SEC LLC	XXX	87,326	85,000	.489
48253Q-AA-3	KKR INDST PRTFOL TR 2020-A1P 144A		03/12/2020	JP MORGAN	XXX	130,781	135,000	.0
482480-AJ-9	KLA CORPORATION		02/19/2020	CITIGROUP GLOBAL	XXX	129,951	130,000	.0
539830-BP-3	LOCKHEED MARTIN CORP		05/15/2020	BANC OF AMERICA SEC LLC	XXX	49,890	50,000	.0
548661-DP-9	LOWES COS INC		03/09/2020	GOLDMAN SAACHS & CO	XXX	96,785	90,000	.992
565849-AL-0	MARATHON OIL CORP		01/28/2020	GOLDMAN SACHS & CO	XXX	127,811	120,000	.757
58013M-FB-5	MCDONALDS CORP MED TERM NT BE		03/09/2020	PERSHING LLC	XXX	82,645	75,000	.73
595017-AQ-7	MICROCHIP TECHNOLOGY INC.144A		08/26/2020	VARIOUS	XXX	1,656,141	1,600,000	10.561
59523U-AQ-0	MID-AMERICA APTS LP		12/09/2020	BANK OF AMERICA SECURITIES, INC	XXX	75,983	65,000	.613
617446-8U-6	MORGAN STANLEY		11/09/2020	MORGAN STANLEY & CO INC	XXX	395,000	395,000	.0
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A		06/02/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	1,099,883	1,100,000	.0
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A		02/10/2020	BANC OF AMERICA SEC LLC	XXX	99,958	100,000	.0
64110D-AL-8	NETAPP INC		06/17/2020	GOLDMAN SAACHS & CO	XXX	599,604	600,000	.0
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC		01/28/2020	CREDIT SUISSE FIRST BOS	XXX	75,254	70,000	.614
65339K-BR-0	NEXTERA ENERGY CAP HLDGS INC		05/05/2020	MS SECURITIES - FID	XXX	549,797	550,000	.0
65473P-AH-8	NISOURCE INC		12/09/2020	BANK OF AMERICA SECURITIES, INC	XXX	115,220	105,000	.860
665044-AP-0	NOBLE ENERGY INC		01/28/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	58,069	55,000	.88
66989H-AR-9	NOVARTIS CAPITAL CORP		06/11/2020	GOLDMAN SAACHS & CO	XXX	871,613	825,000	6.100
629377-CN-0	NRG ENERGY INC 144A		11/18/2020	VARIOUS	XXX	817,682	815,000	.0
681919-BC-9	OMNICO GROUP INC		03/27/2020	BANK OF NEW YORK	XXX	84,677	85,000	.0
68389X-BU-8	ORACLE CORP		03/30/2020	JP MORGAN	XXX	578,753	580,000	.0
68902V-AK-3	OTIS WORLDWIDE CORP		02/19/2020	BANC OF AMERICA SEC LLC	XXX	374,970	375,000	.0
690742-AJ-0	OWENS CORNING NEW		10/26/2020	JEFFRIES	XXX	1,133,340	1,000,000	8.010
69689A-BC-3	PALMER SQUARE CLO 2015-1 LTD 144A		12/21/2020	JP MORGAN SECS INC-FI	XXX	1,250,000	1,250,000	.0
709599-BJ-2	PENSKE TRUCK LEASING CO L P 144A		04/01/2020	JP MORGAN CHASE	XXX	174,433	175,000	.0
709599-BL-7	PENSKE TRUCK LEASING CO L P 144A		10/19/2020	BANC OF AMERICA SEC LLC	XXX	94,847	95,000	.0
717081-EW-9	PFIZER INC 144A		03/25/2020	BANC OF AMERICA SEC LLC	XXX	54,808	55,000	.0
69335P-DX-0	PFS FINANCING CORP 2020-G 144A		10/14/2020	CITIGROUP GLOBAL MARKETS INC/SALOMON	XXX	139,982	140,000	.0
74340X-BN-0	PROLOGIS		03/09/2020	WELLS	XXX	111,211	110,000	.149
75886F-AE-7	REGENERON PHARMACEUTICALS		08/07/2020	GOLDMAN SAACHS & CO	XXX	489,500	490,000	.0
74949L-AD-4	RELX CAPITAL INC		05/18/2020	HSBC	XXX	29,803	30,000	.0
778296-AG-8	ROSS STORES INC		10/19/2020	BANC OF AMERICA SEC LLC	XXX	1,215,498	1,220,000	.0
81762P-AE-2	SERVICENOW INC		08/06/2020	JP MORGAN SECS INC-FI	XXX	637,606	640,000	.0
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A		02/04/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	99,997	100,000	.0
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A		02/07/2020	DEUTSCHE BANK SECS	XXX	1,199,963	1,200,000	.0
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A		05/14/2020	GOLDMAN SAACHS & CO	XXX	599,904	600,000	.0
844741-BF-4	SOUTHWEST AIRLS CO		02/05/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	765,904	770,000	.0
857477-BN-2	STATE STR CORP		03/26/2020	MORGAN STANLEY & CO INC	XXX	45,000	45,000	.0
858119-BM-1	STEEL DYNAMICS INC		06/03/2020	BANC OF AMERICA SEC LLC	XXX	9,896	10,000	.0
86765B-AU-3	SUNOCO LOGISTICS PARTNERS		05/29/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	416,598	415,000	2.813
87264A-BC-8	T MOBILE USA INC 144A		04/02/2020	DEUTSCHE BANK	XXX	499,785	500,000	.0
87264A-BH-7	T MOBILE USA INC 144A		09/22/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	518,428	505,000	2.933
87264A-BJ-3	T MOBILE USA INC 144A		08/13/2020	VARIOUS	XXX	1,987,034	1,910,000	6.758
90265E-AU-4	UDR INC		11/30/2020	BANC OF AMERICA SEC LLC	XXX	109,536	110,000	.0
907818-FJ-2	UNION PAC CORP		03/09/2020	GOLDMAN SAACHS & CO	XXX	77,784	75,000	.184
907818-FK-9	UNION PAC CORP		03/31/2020	BANC OF AMERICA SEC LLC	XXX	1,057,851	1,120,000	6.774
91324P-DE-9	UNITEDHEALTH GROUP INC		01/28/2020	BANC OF AMERICA SEC LLC	XXX	110,553	105,000	.903
91324P-DX-7	UNITEDHEALTH GROUP INC		05/13/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	79,326	80,000	.0
91533B-AD-2	UPJOHN INC 144A		06/18/2020	VARIOUS	XXX	2,406,620	2,405,000	.0
92343V-EU-4	VERIZON COMMUNICATIONS INC		03/09/2020	GOLDMAN SAACHS & CO	XXX	53,185	45,000	.492
92343V-FT-6	VERIZON COMMUNICATIONS INC		11/10/2020	GOLDMAN SACHS & CO	XXX	614,428	615,000	.0
92556H-AD-9	VIACOMCBS INC		10/23/2020	JP MORGAN SECS INC-FI	XXX	578,500	500,000	9.217
92826C-AK-8	VISA INC		03/31/2020	WELLS	XXX	124,080	125,000	.0
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A		07/09/2020	BANC OF AMERICA SEC LLC	XXX	736,111	747,929	3.971
95000U-2F-9	WELLS FARGO & CO		03/09/2020	PERSHING LLC	XXX	89,760	85,000	.634
95000U-2J-1	WELLS FARGO & CO		02/04/2020	WACHOVIA SECURITIES LLC	XXX	1,365,000	1,365,000	.0
976826-BN-6	WISCONSIN PWR & LT CO		03/30/2020	JP MORGAN	XXX	54,930	55,000	.0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
559222-AV-6	MAGNA INTL INC.	C	06/08/2020	CITIGROUP GLOBAL	XXX	44,806	45,000	.0
03328T-BA-2	ANCHORAGE CAPITAL CLO 7 LTD 144A	C	02/21/2020	MORGAN STANLEY & CO INC.	XXX	4,000,000	4,000,000	.0
08186R-AA-7	BENEFIT STR PRTNER CLO 144A	C	07/15/2020	JP MORGAN SECS INC-FI	XXX	4,000,000	4,000,000	.0
114521-AL-1	BROOKSIDE MILL CLO LTD 144A	C	07/10/2020	MS SECURITIES - FID	XXX	381,127	387,916	1,854
67515W-AA-4	OCEAN TRAILS CLO VII 2019-7A 144A	C	07/09/2020	DEUTSCHE BANK	XXX	2,758,560	2,800,000	17,153
69688X-AS-0	PALMER SQUARE CLO LTD 144A	C	07/10/2020	MS SECURITIES - FID	XXX	488,750	500,000	2,768
70018A-AA-8	PARK AVE INS ADV 2019-2 144A	C	07/10/2020	WELLS	XXX	3,926,000	4,000,000	26,189
92332L-AB-5	VENTURE 36 CLO 2019-36 144A	C	07/09/2020	JP MORGAN	XXX	3,915,000	4,000,000	23,942
09659W-2K-9	BNP PARIBAS 144A	C	02/28/2020	VARIOUS	XXX	487,681	475,000	1,994
05583J-AH-5	BPCE S A 144A	C	09/29/2020	WELLS FARGO SECURITIES, LLC	XXX	880,000	880,000	.0
05583J-AG-7	BPCE SR NON PFD MED TM NT 144A	C	01/06/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	800,186	805,000	.0
83368R-AV-4	SOCIETE GENERALE MTN 144A	C	02/06/2020	VARIOUS	XXX	1,835,564	1,820,000	2,202
251526-CE-7	DEUTSCHE BK AG N Y	C	11/17/2020	DEUTSCHE BANK	XXX	275,000	275,000	.0
874060-AV-2	TAKEDA PHARMACEUTICAL CO LTD	C	07/01/2020	BANC OF AMERICA SEC LLC	XXX	200,000	200,000	.0
62947Q-AX-6	NXP B V / NXP FDG LLC 144A	C	01/28/2020	GOLDMAN SACHS & CO	XXX	74,381	65,000	1,439
984851-AG-0	YARA INTL ASA 144A	C	05/28/2020	JP MORGAN SECS INC-FI	XXX	140,000	140,000	.0
06738E-BM-6	BARCLAYS PLC	C	06/17/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	270,000	270,000	.0
53944Y-AD-5	LLOYDS BKG GROUP PLC	C	01/28/2020	CITIGROUP GBL MKT INC/SAL	XXX	213,782	200,000	396
23636A-AX-9	DANSKE BK AS 144A	C	06/24/2020	RECEIVED IN EXCHANGE	XXX	578,188	550,000	.0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,991,348	88,143,715	186,383
8399997 - Bonds - Subtotals - Bonds - Part 3						338,354,787	327,744,995	596,361
8399998 - Bonds - Summary item from Part 5 for Bonds						843,889,004	814,398,091	789,955
8399999 - Bonds - Subtotals - Bonds						1,182,243,792	1,142,143,086	1,386,316
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA	B	08/07/2020	VARIOUS	45,352,000	181,661	XXX	.0
X3078L-10-8	GALP ENERGIA SGPS SA	B	05/01/2020	VARIOUS	9,553,000	103,629	XXX	.0
G31989-10-9	ESR CAYMAN LIMITED	B	09/17/2020	VARIOUS	32,200,000	76,216	XXX	.0
464287-62-2	ISHARES RUSSELL 1000 ETF		10/15/2020	VARIOUS	2,115,000	381,223	XXX	.0
867224-10-7	SUNCOR ENERGY INC NEW	B	04/01/2020	MORGAN STANLEY & CO INC.	3,100,000	48,689	XXX	.0
F0259M-47-5	ALSTOM SHS PROV REGRO	B	12/07/2020	VARIOUS	7,425,000	333,048	XXX	.0
F7629A-10-7	ENGIE SA SHS	B	05/15/2020	VARIOUS	13,535,000	150,811	XXX	.0
F72027-10-9	PERNOD RICARD ACT	B	12/01/2020	VARIOUS	1,654,000	303,315	XXX	.0
F97982-10-6	VIVENDI	B	03/13/2020	CREDIT SUISSE	4,844,000	114,301	XXX	.0
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	09/04/2020	VARIOUS	1,864,000	193,474	XXX	.0
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD	B	01/15/2020	VARIOUS	891,000	66,042	XXX	.0
D35415-10-4	INFINEON TECHNOLOGIES AG	B	03/12/2020	VARIOUS	9,963,000	172,279	XXX	.0
D5357W-10-3	MERCK KGAA DARMSTADT	B	09/03/2020	VARIOUS	1,937,000	260,287	XXX	.0
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B	11/20/2020	VARIOUS	14,465,000	194,723	XXX	.0
D1764R-10-0	VONOVIA SE	B	01/27/2020	UBS	1,002,000	56,093	XXX	.0
783513-20-3	RYANAIR HLDGS PLC	C	02/28/2020	VARIOUS	718,000	52,110	XXX	.0
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	06/11/2020	VARIOUS	6,271,000	35,952	XXX	.0
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B	03/06/2020	VARIOUS	54,040,000	465,924	XXX	.0
J15708-15-9	FUJITSU LTD	B	12/01/2020	VARIOUS	2,030,000	273,074	XXX	.0
J20454-11-2	HITACHI LIMITED COM	B	11/11/2020	VARIOUS	3,200,000	108,792	XXX	.0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	11/12/2020	VARIOUS	9,800,000	210,411	XXX	.0
J78529-13-8	SUZUKI MOTOR CORP	B	10/07/2020	Daiwa securities	1,100,000	49,715	XXX	.0
J9894K-10-5	Z HLDGS CORP	B	07/08/2020	VARIOUS	27,570,000	137,764	XXX	.0
L0302D-21-0	ARCELORMITTAL SHS	B	02/10/2020	VARIOUS	3,543,000	62,870	XXX	.0
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	12/08/2020	VARIOUS	2,040,000	220,876	XXX	.0
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0	B	06/04/2020	VARIOUS	3,937,000	162,620	XXX	.0
R2R90P-10-3	EQUINOR ASA	B	02/18/2020	VARIOUS	7,399,000	134,145	XXX	.0
R21882-10-6	TELENOR ASA	B	01/21/2020	VARIOUS	4,131,000	76,603	XXX	.0
E19790-10-9	BANCO SANTANDER S A NEW	B	12/01/2020	VARIOUS	98,285,000	205,869	XXX	.0
M40063-10-4	HEXAGON AB COMMON STOCK SEK	B	08/03/2020	VARIOUS	2,231,000	145,294	XXX	.0
M74857-16-5	SANDVIK AB COMMON STOCK SEK	B	10/21/2020	VARIOUS	12,632,000	246,523	XXX	.0
H26552-13-5	FLUGHAFEN ZUERICH AG	B	09/08/2020	VARIOUS	1,051,000	146,808	XXX	.0
H58200-15-0	NOVARTIS AG	B	03/13/2020	CREDIT SUISSE	1,639,000	132,234	XXX	.0
G88473-14-8	3I GROUP PLC	B	12/01/2020	VARIOUS	12,145,000	166,608	XXX	.0
G4770L-10-6	INFORMA PLC	B	04/17/2020	VARIOUS	10,328,000	55,808	XXX	.0
G72899-10-0	PRUDENTIAL PLC	B	04/01/2020	VARIOUS	4,893,000	56,193	XXX	.0
G7493L-10-5	RELX PLC	B	11/25/2020	VARIOUS	3,965,000	93,371	XXX	.0

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

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.						
Bonds - U.S. Governments																				
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR		12/21/2020	PRINCIPAL RECEIPT	XXX	7,045	7,045	7,157	7,140	.0	(95)	.0	(95)	.0	7,045	.0	.0	.0	.196	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	28,206	28,206	30,621	30,407	.0	(2,202)	.0	(2,202)	.0	28,206	.0	.0	.0	.604	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	283,793	283,793	279,156	279,122	.0	4,671	.0	4,671	.0	283,793	.0	.0	.0	.5,263	01/20/2043
36179N-BA-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	491,100	491,100	507,086	507,062	.0	(15,961)	.0	(15,961)	.0	491,100	.0	.0	.0	.9,053	04/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	203,772	203,772	205,873	205,787	.0	(2,015)	.0	(2,015)	.0	203,772	.0	.0	.0	.4,342	08/20/2043
36179N-O4-3	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	211,860	211,860	210,585	210,599	.0	1,261	.0	1,261	.0	211,860	.0	.0	.0	.4,481	10/20/2043
36179N-O5-0	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	117,341	117,341	121,705	121,668	.0	(4,327)	.0	(4,327)	.0	117,341	.0	.0	.0	.2,785	10/20/2043
36179R-4E-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	1,401,177	1,401,177	1,464,230	1,464,213	.0	(63,036)	.0	(63,036)	.0	1,401,177	.0	.0	.0	.28,772	03/20/2046
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	83,925	83,925	86,456	86,379	.0	(2,454)	.0	(2,454)	.0	83,925	.0	.0	.0	.1,720	04/20/2045
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-LQ-0	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	143,388	143,388	145,645	145,635	.0	(2,248)	.0	(2,248)	.0	143,388	.0	.0	.0	.3,379	08/20/2045
36179R-Q2-8	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	876,271	876,271	918,442	918,428	.0	(42,157)	.0	(42,157)	.0	876,271	.0	.0	.0	.18,248	10/20/2045
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	116,557	116,557	122,913	123,067	.0	(6,510)	.0	(6,510)	.0	116,557	.0	.0	.0	.2,716	12/20/2045
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	1,545,910	1,545,910	1,607,746	1,607,603	.0	(61,693)	.0	(61,693)	.0	1,545,910	.0	.0	.0	.30,924	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	636,019	636,019	657,708	.0	.0	(21,689)	.0	(21,689)	.0	636,019	.0	.0	.0	.9,274	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	432,070	432,070	452,645	452,780	.0	(20,710)	.0	(20,710)	.0	432,070	.0	.0	.0	.7,892	05/20/2046
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	241,484	241,484	251,974	251,966	.0	(10,481)	.0	(10,481)	.0	241,484	.0	.0	.0	.4,946	06/20/2046
36179S-GL-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	342,380	342,380	356,310	356,243	.0	(13,863)	.0	(13,863)	.0	342,380	.0	.0	.0	.6,944	07/20/2046
36179S-JR-9	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	28,138	28,138	29,640	.0	.0	(1,503)	.0	(1,503)	.0	28,138	.0	.0	.0	.76	08/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	815,678	815,678	845,579	845,486	.0	(29,536)	.0	(29,536)	.0	815,678	.0	.0	.0	.11,463	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	342,650	342,650	330,295	330,471	.0	12,179	.0	12,179	.0	342,650	.0	.0	.0	.6,327	09/20/2046
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	578,548	578,548	575,372	575,668	.0	2,880	.0	2,880	.0	578,548	.0	.0	.0	.11,862	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	129,292	129,292	131,246	131,237	.0	(1,945)	.0	(1,945)	.0	129,292	.0	.0	.0	.2,909	09/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	378,214	378,214	374,990	373,748	.0	3,108	.0	3,108	.0	378,214	.0	.0	.0	.6,437	10/20/2046
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	524,651	524,651	529,529	529,492	.0	(4,841)	.0	(4,841)	.0	524,651	.0	.0	.0	.10,683	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	89,642	89,642	93,164	93,149	.0	(3,507)	.0	(3,507)	.0	89,642	.0	.0	.0	.2,334	10/20/2046
36179S-OV-2	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	804,115	804,115	818,854	807,496	.0	(14,722)	.0	(14,722)	.0	804,115	.0	.0	.0	.14,167	11/20/2046
36179S-OX-8	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	293,598	293,598	301,223	301,205	.0	(7,607)	.0	(7,607)	.0	293,598	.0	.0	.0	.6,595	11/20/2046
36179S-OY-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	74,210	74,210	78,663	78,632	.0	(4,422)	.0	(4,422)	.0	74,210	.0	.0	.0	.1,807	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	142,936	142,936	136,391	118,709	.0	6,348	.0	6,348	.0	142,936	.0	.0	.0	.2,107	12/20/2046
36179S-SP-3	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	263,308	263,308	260,017	260,045	.0	3,263	.0	3,263	.0	263,308	.0	.0	.0	.4,831	12/20/2046
36179S-SQ-1	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	610,724	610,724	615,644	615,663	.0	(4,939)	.0	(4,939)	.0	610,724	.0	.0	.0	.12,395	12/20/2046
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	280,911	280,911	300,399	300,567	.0	(19,656)	.0	(19,656)	.0	280,911	.0	.0	.0	.6,892	01/20/2047
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	136,413	136,413	139,062	139,097	.0	(2,684)	.0	(2,684)	.0	136,413	.0	.0	.0	.3,092	02/20/2047
36179S-YR-2	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	1,657,276	1,657,276	1,704,761	1,704,664	.0	(47,387)	.0	(47,387)	.0	1,657,276	.0	.0	.0	.30,134	03/20/2047
36179T-4N-2	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	298,394	298,394	311,216	.0	.0	(12,822)	.0	(12,822)	.0	298,394	.0	.0	.0	.4,392	07/20/2048
36179T-7K-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	1,758,198	1,758,198	1,833,197	1,833,337	.0	(75,138)	.0	(75,138)	.0	1,758,198	.0	.0	.0	.37,628	08/20/2048
36179T-7L-3	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	851,946	851,946	888,950	890,534	.0	(38,588)	.0	(38,588)	.0	851,946	.0	.0	.0	.20,303	08/20/2048
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	484,125	484,125	492,347	493,658	.0	(9,533)	.0	(9,533)	.0	484,125	.0	.0	.0	.9,785	06/20/2047
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	1,897,401	1,897,401	1,987,972	1,988,485	.0	(91,084)	.0	(91,084)	.0	1,897,401	.0	.0	.0	.42,245	07/20/2047
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	139,412	139,412	143,333	143,799	.0	(4,387)	.0	(4,387)	.0	139,412	.0	.0	.0	.3,550	08/20/2047
36179T-G5-8	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	1,200,557	1,200,557	1,242,139	1,244,712	.0	(44,155)	.0	(44,155)	.0	1,200,557	.0	.0	.0	.26,510	09/20/2047
36179T-LS-2	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	1,273,228	1,273,228	1,316,238	1,317,328	.0	(44,100)	.0	(44,100)	.0	1,273,228	.0	.0			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
36179V-BG-4	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	VARIOUS	XXX	609,529	599,119	634,013	0	0	(24,037)	0	(24,037)	0	609,975	0	(446)	(446)	3,908	12/20/2049
36179V-DN-7	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	248,049	248,049	259,094	0	0	(11,046)	0	(11,046)	0	248,049	0	0	0	894	01/20/2050
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	44,634	44,634	46,141	46,097	0	(1,462)	0	(1,462)	0	44,634	0	0	0	1,189	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	109,125	109,125	113,160	112,940	0	(3,815)	0	(3,815)	0	109,125	0	0	0	2,542	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	35,264	35,264	38,245	37,940	0	(2,675)	0	(2,675)	0	35,264	0	0	0	753	02/20/2042
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	103,408	103,408	111,810	110,988	0	(7,579)	0	(7,579)	0	103,408	0	0	0	2,209	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	31,260	31,260	32,625	32,601	0	(1,341)	0	(1,341)	0	31,260	0	0	0	809	10/20/2039
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	21,284	21,284	21,854	21,818	0	(534)	0	(534)	0	21,284	0	0	0	563	09/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	62,025	62,025	63,239	63,218	0	(1,192)	0	(1,192)	0	62,025	0	0	0	1,463	08/20/2040
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	146,721	146,721	153,037	152,949	0	(6,228)	0	(6,228)	0	146,721	0	0	0	3,959	09/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	66,357	66,357	70,209	70,160	0	(3,803)	0	(3,803)	0	66,357	0	0	0	2,063	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	362,167	362,167	387,066	387,254	0	(25,087)	0	(25,087)	0	362,167	0	0	0	8,668	11/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	2,880	2,880	2,960	2,954	0	(74)	0	(74)	0	2,880	0	0	0	76	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	521,428	521,428	534,554	534,042	0	(12,614)	0	(12,614)	0	521,428	0	0	0	12,584	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	103,697	103,697	108,129	108,057	0	(4,360)	0	(4,360)	0	103,697	0	0	0	2,676	01/20/2041
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-SE-7	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	106,539	106,539	111,092	111,029	0	(4,491)	0	(4,491)	0	106,539	0	0	0	2,824	04/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	15,617	15,617	17,144	17,095	0	(1,478)	0	(1,478)	0	15,617	0	0	0	416	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY		12/21/2020	PRINCIPAL RECEIPT	XXX	20,364	20,364	22,356	22,291	0	(1,927)	0	(1,927)	0	20,364	0	0	0	542	09/20/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	241,180	241,180	242,656	242,543	0	(1,363)	0	(1,363)	0	241,180	0	0	0	5,131	01/15/2042
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	32,891	32,891	35,101	34,847	0	(1,956)	0	(1,956)	0	32,891	0	0	0	607	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	305,332	305,332	300,501	300,307	0	5,025	0	5,025	0	305,332	0	0	0	5,837	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	2,762	2,762	2,749	2,750	0	12	0	12	0	2,762	0	0	0	85	04/15/2034
36201D-W6-3	GNMA PASS-THRU X SINGLE FAMILY		09/15/2020	PRINCIPAL RECEIPT	XXX	222,175	222,175	228,169	227,843	0	(5,669)	0	(5,669)	0	222,175	0	0	0	5,604	10/15/2041
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	9,680	9,680	9,646	9,648	0	31	0	31	0	9,680	0	0	0	231	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	10,875	10,875	11,048	11,002	0	(127)	0	(127)	0	10,875	0	0	0	348	07/15/2032
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	751	751	747	748	3	3	0	3	0	751	0	0	0	23	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	344	344	341	341	0	2	0	2	0	344	0	0	0	11	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	5,871	5,871	5,855	5,856	0	15	0	15	0	5,871	0	0	0	161	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	3,922	3,922	3,891	3,896	0	26	0	26	0	3,922	0	0	0	70	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	9,236	9,236	9,212	9,213	0	24	0	24	0	9,236	0	0	0	322	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	1,121	1,121	1,117	1,118	3	3	0	3	0	1,121	0	0	0	34	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	3,717	3,717	3,705	3,706	0	11	0	11	0	3,717	0	0	0	93	02/15/2034
36296T-Q8-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	17,775	17,775	19,601	19,547	0	(1,773)	0	(1,773)	0	17,775	0	0	0	428	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2020	PRINCIPAL RECEIPT	XXX	26,223	26,223	27,126	27,072	0	(849)	0	(849)	0	26,223	0	0	0	643	10/15/2039
912810-SK-5	UNITED STATES TREAS BDS		01/22/2020	MORGAN STANLEY & CO INC	XXX	386,355	375,000	380,062	380,055	0	(5)	0	(5)	0	380,050	0	6,305	6,305	1,606	11/15/2049
912828-5S-5	UNITED STATES TREAS NTS		12/31/2020	MATURITY	XXX	5,300,000	5,300,000	5,304,555	5,302,311	0	(2,311)	0	(2,311)	0	5,300,000	0	0	0	132,500	12/31/2020
912828-M9-8	UNITED STATES TREAS NTS		11/30/2020	MATURITY	XXX	5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	89,375	11/30/2020
912828-MP-2	UNITED STATES TREAS NTS		02/18/2020	MATURITY	XXX	18,000,000	18,000,000	17,807,344	17,997,164	0	2,836	0	2,836	0	18,000,000	0	0	0	326,250	02/15/2020
912828-N8-9	UNITED STATES TREAS NTS		03/04/2020	BANK OF NEW YORK	XXX	35,814,156	35,600,000	34,433,266	35,033,745	0	88,921	0	88,921	0	35,122,666	0	691,491	691,491	290,473	01/31/2021
912828-ND-8	UNITED STATES TREAS NTS		05/15/2020	MATURITY	XXX	3,000,000	3,000,000	3,033,867	3,009,622	0	(9,622)	0	(9,622)	0	3,000,000	0	0	0	52,500	05/15/2020
912828-PC-8	UNITED STATES TREAS NTS		11/15/2020	MATURITY	XXX	10,000,000	10,000,000	9,236,719	9,920,518	0	79,482	0	79,482	0	10,000,000	0	0	0	262,500	11/15/2020
912828-W6-3	UNITED STATES TREAS NTS		03/16/2020	MATURITY	XXX	5,000,000	5,000,000	4,955,664	4,990,962	0	9,038	0	9,038	0	5,000,000	0	0	0	40,625	03/15/2020
912828-YY-0	UNITED STATES TREAS NTS		02/03/2020	(CITSECIN)	XXX	127,360	125,000	125,154	125,154	0	(3)	0	(3)	0	125,151	0	2,209	2,209	210	12/31/2024
91282C-AZ-4	UNITED STATES TREAS NTS		12/09/2020	CITIGROUP GBL MKT INC/SAL	XXX	529,296	530,000	529,814	529,814	0	0	0	0	0	529,814	0	(518)	(518)	55	11/30/2025
912828-YL-8	UNITED																			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

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.						
312946-K6-2	FHLMC MBS GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	315,862	315,862	341,131	0	0	(25,269)	0	(25,269)	0	315,862	0	0	0	6,112	03/01/2041
3132WG-YK-7	FHLMC MBS GOLD PC 30YR		12/15/2020	PRINCIPAL RECEIPT	XXX	551,489	551,489	562,001	563,205	0	(11,717)	0	(11,717)	0	551,489	0	0	0	10,633	10/01/2046
31306Y-3N-9	FHLMC PC GOLD 15 YR		12/15/2020	PRINCIPAL RECEIPT	XXX	28,979	28,979	30,106	29,615	0	(637)	0	(637)	0	28,979	0	0	0	394	01/01/2028
31307E-ZF-4	FHLMC PC GOLD 15 YR		12/15/2020	PRINCIPAL RECEIPT	XXX	252,886	252,886	252,837	252,282	0	604	0	604	0	252,886	0	0	0	4,214	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR		12/15/2020	PRINCIPAL RECEIPT	XXX	111,441	111,441	109,891	110,027	0	1,414	0	1,414	0	111,441	0	0	0	2,179	12/01/2028
31292L-YA-7	FHLMC PC GOLD CASH 30		12/15/2020	PRINCIPAL RECEIPT	XXX	92,866	92,866	88,897	88,990	0	3,876	0	3,876	0	92,866	0	0	0	1,827	11/01/2042
3132L7-S6-7	FHLMC PC GOLD C1 30YR		12/15/2020	PRINCIPAL RECEIPT	XXX	134,692	134,692	139,504	139,551	0	(4,859)	0	(4,859)	0	134,692	0	0	0	3,092	01/01/2044
3128MD-S6-4	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	65,523	65,523	67,959	67,254	0	(1,732)	0	(1,732)	0	65,523	0	0	0	1,112	08/01/2029
3128MD-6C-2	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	66,389	66,389	66,928	66,874	0	(485)	0	(485)	0	66,389	0	0	0	1,248	08/01/2029
3128ME-3X-7	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	77,309	77,309	77,638	77,612	0	(303)	0	(303)	0	77,309	0	0	0	1,568	09/01/2031
3128ME-RR-4	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	58,218	58,218	57,263	57,327	0	891	0	891	0	58,218	0	0	0	952	12/01/2030
3128MF-NW-4	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	197,940	197,940	198,597	198,550	0	(610)	0	(610)	0	197,940	0	0	0	3,769	02/01/2033
3128MM-TJ-2	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	52,570	52,570	53,375	53,276	0	(707)	0	(707)	0	52,570	0	0	0	909	05/01/2030
3128MM-VM-2	FHLMC PC GOLD COMB 15		12/15/2020	PRINCIPAL RECEIPT	XXX	245,427	245,427	248,418	248,413	0	(2,987)	0	(2,987)	0	245,427	0	0	0	3,648	11/01/2031
3128K8-F5-0	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	1,809	1,809	1,844	1,840	0	(31)	0	(31)	0	1,809	0	0	0	52	10/01/2035
3128LX-AU-4	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	4,226	4,226	4,311	4,297	0	(70)	0	(70)	0	4,226	0	0	0	120	06/01/2035
3128MA-RW-5	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	1,441	1,441	1,421	1,423	0	18	0	18	0	1,441	0	0	0	47	05/01/2037
3128MG-VH-8	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	2,148	2,148	2,187	2,183	0	(36)	0	(36)	0	2,148	0	0	0	61	09/01/2038
3128MJ-2H-2	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	681,776	681,776	702,389	702,337	0	(20,561)	0	(20,561)	0	681,776	0	0	0	15,667	08/01/2047
3128MJ-3A-6	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	588,516	588,516	588,056	589,736	0	(1,220)	0	(1,220)	0	588,516	0	0	0	12,499	12/01/2047
3128MJ-Q9-4	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	367,847	367,847	370,233	369,818	0	(1,971)	0	(1,971)	0	367,847	0	0	0	8,327	03/01/2042
3128MJ-V2-3	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	353,582	353,582	352,541	352,500	0	1,082	0	1,082	0	353,582	0	0	0	7,595	03/01/2045
3128MJ-XF-2	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	202,762	202,762	204,275	204,253	0	(1,491)	0	(1,491)	0	202,762	0	0	0	4,762	11/01/2045
3128MJ-XK-1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	770,179	770,179	755,467	755,674	0	14,504	0	14,504	0	770,179	0	0	0	16,410	12/01/2045
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	190,393	190,393	196,759	0	0	(6,366)	0	(6,366)	0	190,393	0	0	0	2,628	10/01/2046
3128MJ-Z9-4	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	708,797	708,797	738,798	402,682	0	(29,965)	0	(29,965)	0	708,797	0	0	0	13,221	06/01/2047
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	423,655	423,655	413,130	414,349	0	9,306	0	9,306	0	423,655	0	0	0	8,340	01/01/2047
312938-VC-4	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	46,286	46,286	48,079	48,032	0	(1,746)	0	(1,746)	0	46,286	0	0	0	1,230	01/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	144,871	144,871	151,078	150,832	0	(5,962)	0	(5,962)	0	144,871	0	0	0	4,456	07/01/2040
312942-SZ-9	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	170,371	170,371	170,216	170,305	0	67	0	67	0	170,371	0	0	0	3,569	09/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	377,174	377,174	385,949	385,378	0	(8,204)	0	(8,204)	0	377,174	0	0	0	9,679	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	340,375	340,375	345,877	345,638	0	(5,262)	0	(5,262)	0	340,375	0	0	0	8,086	12/01/2040
312946-MC-7	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	203,612	203,612	207,127	206,826	0	(3,214)	0	(3,214)	0	203,612	0	0	0	5,522	03/01/2041
312946-ZJ-8	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	276,457	276,457	287,343	287,100	0	(10,643)	0	(10,643)	0	276,457	0	0	0	7,473	04/01/2041
31296L-CF-6	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	33,543	33,543	35,535	35,444	0	(1,901)	0	(1,901)	0	33,543	0	0	0	1,280	08/01/2033
31296U-SS-1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	2,805	2,805	2,697	2,712	0	93	0	93	0	2,805	0	0	0	68	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	2,578	2,578	2,493	2,503	0	75	0	75	0	2,578	0	0	0	78	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	5,203	5,203	5,621	5,605	0	(402)	0	(402)	0	5,203	0	0	0	156	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	46,033	46,033	49,302	49,189	0	(3,157)	0	(3,157)	0	46,033	0	0	0	1,383	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	34,841	34,841	36,853	36,779	0	(1,938)	0	(1,938)	0	34,841	0	0	0	913	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	12,342	12,342	13,001	12,982	0	(640)	0	(640)	0	12,342	0	0	0	371	05/01/2035
31335A-YT-9	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	290,338	290,338	286,845	286,867	0	3,471	0	3,471	0	290,338	0	0	0	5,467	10/01/2046
31335B-Q6-6	FHLMC PC GOLD COMB 30		12/15/2020	PRINCIPAL RECEIPT	XXX	228,149	228,149	224,121	224,757	0	3,393	0	3,393	0	228,149	0	0	0	4,029	08/0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3 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
3132A9-SJ-7...	FHLMC SUPER 15Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	123,283	123,283	124,804	124,811	.0	(1,528)	.0	(1,528)	.0	123,283	.0	.0	.0	1,830	09/01/2031..
3132A9-U6-2...	FHLMC SUPER 15Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	184,213	184,213	190,834	191,261	.0	(7,047)	.0	(7,047)	.0	184,213	.0	.0	.0	3,534	07/01/2033..
3132CW-DJ-0...	FHLMC SUPER 15Y FIXED.....		02/25/2020..	VARIOUS.....	XXX.....	641,724	632,029	635,979	635,961	.0	(89)	.0	(89)	.0	635,872	.0	5,852	5,852	2,880	10/01/2034..
3132D5-3T-7...	FHLMC SUPER 15Y FIXED.....		02/25/2020..	VARIOUS.....	XXX.....	502,740	495,175	499,160	499,128	.0	(104)	.0	(104)	.0	499,024	.0	3,716	3,716	2,255	10/01/2034..
3132D5-4K-5...	FHLMC SUPER 15Y FIXED.....		01/27/2020..	VARIOUS.....	XXX.....	505,593	500,000	503,125	503,109	.0	(31)	.0	(31)	.0	503,078	.0	2,515	2,515	1,491	01/01/2035..
3132A5-FW-0...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	364,893	364,893	361,301	361,303	.0	3,589	.0	3,589	.0	364,893	.0	.0	.0	6,228	10/01/2046..
3132A5-GM-1...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	568,357	568,357	587,894	587,897	.0	(19,541)	.0	(19,541)	.0	568,357	.0	.0	.0	12,028	02/01/2047..
3132A5-HT-3...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	850,390	850,390	864,608	864,607	.0	(14,216)	.0	(14,216)	.0	850,390	.0	.0	.0	16,045	02/01/2048..
3132AC-YG-9...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,438,440	1,438,440	1,472,153	1,476,118	.0	(37,679)	.0	(37,679)	.0	1,438,440	.0	.0	.0	27,523	10/01/2048..
3132AD-TZ-1...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	129,638	129,638	134,701	134,732	.0	(5,095)	.0	(5,095)	.0	129,638	.0	.0	.0	2,268	11/01/2046..
3132DW-A6-2...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	71,912	71,912	74,985	74,973	.0	(3,062)	.0	(3,062)	.0	71,912	.0	.0	.0	1,325	12/01/2047..
3132DW-A8-8...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	13,249	13,249	13,781	13,784	.0	(535)	.0	(535)	.0	13,249	.0	.0	.0	240	08/01/2046..
3132DV-3Z-6...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,557	1,557	1,627	.0	.0	(70)	.0	(70)	.0	1,557	.0	.0	.0	4	10/01/2049..
3132DV-4N-2...	FHLMC SUPER 30Y FIXED.....		02/25/2020..	VARIOUS.....	XXX.....	503,393	499,951	493,389	493,381	.0	63	.0	63	.0	493,444	.0	9,949	9,949	2,287	12/01/2049..
3132DV-5X-9...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	VARIOUS.....	XXX.....	1,305,079	1,277,755	1,344,039	.0	.0	(40,346)	.0	(40,346)	.0	1,303,693	.0	1,387	1,387	4,545	05/01/2050..
3132DV-K7-9...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	17,959	17,959	19,276	.0	.0	(1,317)	.0	(1,317)	.0	17,959	.0	.0	.0	45	06/01/2050..
3132DV-KP-9...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	227,804	227,804	236,240	236,286	.0	(8,482)	.0	(8,482)	.0	227,804	.0	.0	.0	5,120	07/01/2049..
3132DV-KQ-7...	FHLMC SUPER 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	394,701	394,701	412,524	412,743	.0	(18,042)	.0	(18,042)	.0	394,701	.0	.0	.0	8,935	08/01/2049..
3132D5-3H-3...	FHLMC SUPER15Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	314,179	314,179	320,413	320,285	.0	(6,107)	.0	(6,107)	.0	314,179	.0	.0	.0	5,172	07/01/2034..
3133KY-SK-6...	FHLMC UMBS 20Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	29,337	29,337	30,715	.0	.0	(1,377)	.0	(1,377)	.0	29,337	.0	.0	.0	73	11/01/2039..
3131XY-UL-1...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	113,305	113,305	118,740	.0	.0	(5,435)	.0	(5,435)	.0	113,305	.0	.0	.0	432	12/01/2047..
31334X-KT-5...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	13,887	13,887	14,325	14,329	.0	(442)	.0	(442)	.0	13,887	.0	.0	.0	266	07/01/2049..
31334X-S7-5...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	343,019	343,019	357,383	357,466	.0	(14,447)	.0	(14,447)	.0	343,019	.0	.0	.0	7,592	08/01/2049..
31334Y-VF-1...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	6,652	6,652	6,898	6,900	.0	(248)	.0	(248)	.0	6,652	.0	.0	.0	147	09/01/2049..
31334Y-VH-7...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	10,115	10,115	10,471	10,474	.0	(358)	.0	(358)	.0	10,115	.0	.0	.0	240	09/01/2049..
3133A6-TL-5...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	2,418	2,418	2,631	.0	.0	(213)	.0	(213)	.0	2,418	.0	.0	.0	9	06/01/2050..
31334T-PJ-2...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	5,779	5,779	6,289	.0	.0	(510)	.0	(510)	.0	5,779	.0	.0	.0	25	07/01/2050..
3133AA-BR-2...	FHLMC UMBS 30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	30,016	30,016	32,007	.0	.0	(1,991)	.0	(1,991)	.0	30,016	.0	.0	.0	114	09/01/2050..
3133A6-G5-4...	FHLMC UMBS30Y FIXED.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	253,296	253,296	266,436	.0	.0	(13,140)	.0	(13,140)	.0	253,296	.0	.0	.0	2,066	06/01/2050..
3138NW-YB-9...	FNMA PASS-THRU INT 15 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	236,901	236,901	230,081	230,801	.0	6,100	.0	6,100	.0	236,901	.0	.0	.0	3,043	12/01/2027..
3138WF-RS-7...	FNMA PASS-THRU INT 15 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	133,579	133,579	135,301	134,881	.0	(1,302)	.0	(1,302)	.0	133,579	.0	.0	.0	2,079	10/01/2030..
3138WH-RP-9...	FNMA PASS-THRU INT 15 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	52,798	52,798	53,586	53,432	.0	(634)	.0	(634)	.0	52,798	.0	.0	.0	663	08/01/2031..
3138XS-ST-0...	FNMA PASS-THRU INT 15 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	64,894	64,894	64,169	64,220	.0	674	.0	674	.0	64,894	.0	.0	.0	1,100	05/01/2029..
3140J9-G2-1...	FNMA PASS-THRU INT 15 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	71,946	71,946	72,019	72,005	.0	(60)	.0	(60)	.0	71,946	.0	.0	.0	1,405	12/01/2030..
31417A-KQ-1...	FNMA PASS-THRU INT 15 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	90,721	90,721	89,792	89,883	.0	838	.0	838	.0	90,721	.0	.0	.0	1,480	11/01/2026..
31418C-BX-1...	FNMA PASS-THRU INT 15 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	46,356	46,356	48,297	48,145	.0	(1,789)	.0	(1,789)	.0	46,356	.0	.0	.0	848	08/01/2031..
31371K-TC-5...	FNMA PASS-THRU LNG 30 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	939	939	952	949	.0	(11)	.0	(11)	.0	939	.0	.0	.0	32	09/01/2032..
31371K-UB-5...	FNMA PASS-THRU LNG 30 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	830	830	841	839	.0	(9)	.0	(9)	.0	830	.0	.0	.0	33	10/01/2032..
31371P-SY-7...	FNMA PASS-THRU LNG 30 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	212	212	203	205	.0	7	.0	7	.0	212	.0	.0	.0	6	06/01/2034..
31374T-2X-6...	FNMA PASS-THRU LNG 30 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	764	764	777	772	.0	(9)	.0	(9)	.0	764	.0	.0	.0	25	10/01/2029..
31384W-KA-7...	FNMA PASS-THRU LNG 30 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	8,211	8,211	8,482	8,409	.0	(198)	.0	(198)	.0	8,211	.0	.0	.0	421	04/01/2031..
31385J-RT-7...	FNMA PASS-THRU LNG 30 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	3,061	3,061	3,110	3,099	.0	(39)	.0	(39)	.0	3,061	.0	.0	.0	146	11/01/2032..
31385W-2D-0...	FNMA PASS-THRU LNG 30 YEAR.....		12/28/2020..	PRINCIPAL RECEIPT.....	XXX.....	1,719	1,719,													

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
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.						
3138MH-LY-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	41,324	41,324	44,114	43,833	.0	(2,509)	.0	(2,509)	.0	41,324	.0	.0	.0	.940	11/01/2042
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	69,231	69,231	72,880	72,435	.0	(3,204)	.0	(3,204)	.0	69,231	.0	.0	.0	1,129	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	118,453	118,453	114,014	114,131	.0	4,322	.0	4,322	.0	118,453	.0	.0	.0	1,987	05/01/2043
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	640,206	640,206	639,530	639,325	.0	880	.0	880	.0	640,206	.0	.0	.0	14,134	03/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	272,413	272,413	267,528	267,596	.0	4,816	.0	4,816	.0	272,413	.0	.0	.0	5,844	06/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	256,106	256,106	251,514	251,578	.0	4,528	.0	4,528	.0	256,106	.0	.0	.0	5,651	09/01/2045
3138X0-YX-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	130,554	130,554	128,580	128,612	.0	1,941	.0	1,941	.0	130,554	.0	.0	.0	2,607	07/01/2043
3138XF-KF-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	90,932	90,932	88,627	88,824	.0	2,108	.0	2,108	.0	90,932	.0	.0	.0	1,346	11/01/2043
313916-PW-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	312	312	316	315	.0	(4)	.0	(4)	.0	312	.0	.0	.0	10	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	137	137	141	140	.0	(3)	.0	(3)	.0	137	.0	.0	.0	7	07/01/2032
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	560	560	578	574	.0	(14)	.0	(14)	.0	560	.0	.0	.0	20	05/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	19,400	19,400	21,301	21,230	.0	(1,830)	.0	(1,830)	.0	19,400	.0	.0	.0	528	11/01/2033
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	166	166	170	170	.0	(4)	.0	(4)	.0	166	.0	.0	.0	6	09/01/2034
31402D-GT-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	73,794	73,794	78,197	78,022	.0	(4,227)	.0	(4,227)	.0	73,794	.0	.0	.0	1,980	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	74,769	74,769	79,191	79,043	.0	(4,274)	.0	(4,274)	.0	74,769	.0	.0	.0	2,086	06/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	313	313	322	321	.0	(8)	.0	(8)	.0	313	.0	.0	.0	12	09/01/2033
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	295	295	304	302	.0	(7)	.0	(7)	.0	295	.0	.0	.0	9	01/01/2034
31404B-LU-4	FNMA PASS-THRU LNG 30 YEAR		08/25/2020	PRINCIPAL RECEIPT	XXX	54,333	54,333	56,345	55,926	.0	(1,592)	.0	(1,592)	.0	54,333	.0	.0	.0	1,847	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	7,279	7,279	7,459	7,429	.0	(149)	.0	(149)	.0	7,279	.0	.0	.0	389	02/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	82	82	85	84	.0	(2)	.0	(2)	.0	82	.0	.0	.0	3	08/01/2034
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	825	825	850	846	.0	(21)	.0	(21)	.0	825	.0	.0	.0	28	03/01/2035
31410F-5E-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	61,559	61,559	66,472	66,263	.0	(4,704)	.0	(4,704)	.0	61,559	.0	.0	.0	1,952	11/01/2034
31410K-JY-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	81,872	81,872	89,452	89,173	.0	(7,300)	.0	(7,300)	.0	81,872	.0	.0	.0	2,654	05/01/2038
31416T-NK-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	114,961	114,961	119,515	119,385	.0	(4,424)	.0	(4,424)	.0	114,961	.0	.0	.0	2,920	07/01/2039
31416X-Q4-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	95,521	95,521	99,275	99,191	.0	(3,670)	.0	(3,670)	.0	95,521	.0	.0	.0	2,726	02/01/2041
31416X-WY-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	117,834	117,834	119,477	119,429	.0	(1,595)	.0	(1,595)	.0	117,834	.0	.0	.0	2,968	03/01/2041
31416Y-3S-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	182,140	182,140	184,566	184,502	.0	(2,362)	.0	(2,362)	.0	182,140	.0	.0	.0	4,586	09/01/2041
31417B-FU-6	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	253,438	253,438	250,082	250,145	.0	3,293	.0	3,293	.0	253,438	.0	.0	.0	4,942	03/01/2042
31417D-NB-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	48,305	48,305	49,158	49,200	.0	(895)	.0	(895)	.0	48,305	.0	.0	.0	1,017	10/01/2042
31417E-S4-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	196,175	196,175	187,761	187,948	.0	8,227	.0	8,227	.0	196,175	.0	.0	.0	3,884	01/01/2043
31417G-T5-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	38,149	38,149	39,517	39,393	.0	(1,243)	.0	(1,243)	.0	38,149	.0	.0	.0	858	06/01/2043
31417K-SE-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	58,738	58,738	59,483	59,459	.0	(722)	.0	(722)	.0	58,738	.0	.0	.0	1,397	08/01/2039
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	15,479	15,479	15,673	15,647	.0	(167)	.0	(167)	.0	15,479	.0	.0	.0	208	10/01/2041
31418A-JY-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	52,969	52,969	54,881	54,637	.0	(1,668)	.0	(1,668)	.0	52,969	.0	.0	.0	1,028	09/01/2042
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	419,816	419,816	396,279	396,695	.0	23,121	.0	23,121	.0	419,816	.0	.0	.0	7,205	10/01/2046
31418C-DN-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	45,189	45,189	47,632	47,704	.0	(2,515)	.0	(2,515)	.0	45,189	.0	.0	.0	923	11/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	147,620	147,620	152,741	153,150	.0	(5,530)	.0	(5,530)	.0	147,620	.0	.0	.0	3,145	12/01/2047
31419B-7B-5	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	46,242	46,242	48,113	47,938	.0	(1,697)	.0	(1,697)	.0	46,242	.0	.0	.0	1,242	10/01/2040
31419E-6N-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	150,235	150,235	152,143	152,092	.0	(1,856)	.0	(1,856)	.0	150,235	.0	.0	.0	3,974	03/01/2041
31419E-EJ-4	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	66,080	66,080	68,677	68,618	.0	(2,537)	.0	(2,537)	.0	66,080	.0	.0	.0	2,177	01/01/2041
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	166,229	166,229	177,346	176,954	.0	(10,724)	.0	(10,724)	.0	166,229	.0	.0	.0	3,911	09/01/2040
31419F-FW-1	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	280,327	280,327	282,296	282,284	.0	(1,957)	.0	(1,957)	.0	280,327	.0	.0	.0	7,271	11/01/2040
3138WJ-EN-4	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	207,395	207,395	206,423	206,864	.0	530	.0	530	.0	207,395	.0	.0	.0	2,985	11/01/2031
3138WJ-EP-9	FNMA PASS-THRU INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	235,060,														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3 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
3140JA-Q4-3...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	289,428	289,428	299,196	299,205	.0	(9,777)	.0	(9,777)	.0	289,428	.0	.0	.0	.6,680	01/01/2048
314009-MT-7...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	398,370	398,370	414,741	416,107	.0	(17,737)	.0	(17,737)	.0	398,370	.0	.0	.0	10,008	08/01/2048
31417B-P3-5...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	263,585	263,585	261,793	261,741	.0	1,844	.0	1,844	.0	263,585	.0	.0	.0	5,706	04/01/2042
31417D-SW-4...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	72,070	72,070	73,827	73,999	.0	(1,928)	.0	(1,928)	.0	72,070	.0	.0	.0	1,633	11/01/2042
31418C-G6-5...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	129,327	129,327	128,822	129,144	.0	183	.0	183	.0	129,327	.0	.0	.0	2,566	03/01/2047
31418C-KW-3...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	167,215	167,215	177,588	177,603	.0	(10,388)	.0	(10,388)	.0	167,215	.0	.0	.0	4,185	05/01/2047
31418C-NE-0...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	340,744	340,744	355,396	355,294	.0	(14,550)	.0	(14,550)	.0	340,744	.0	.0	.0	7,788	08/01/2047
31418C-QA-5...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	795,812	795,812	809,117	809,100	.0	(13,288)	.0	(13,288)	.0	795,812	.0	.0	.0	16,825	10/01/2047
31418C-RC-0...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,148,640	1,148,640	1,147,384	1,150,654	.0	(2,014)	.0	(2,014)	.0	1,148,640	.0	.0	.0	24,515	11/01/2047
31418C-Z9-8...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	465,021	465,021	478,899	480,340	.0	(15,319)	.0	(15,319)	.0	465,021	.0	.0	.0	10,027	09/01/2048
31418C-ZH-0...	FNMA PASS-THRU LNG 30 YEAR		12/28/2020	VARIOUS	XXX	2,580,560	2,577,518	2,665,630	2,624,377	.0	(88,609)	.0	(88,609)	.0	2,580,678	.0	(118)	(118)	54,568	08/01/2048
3136B2-R7-9...	FNMA REMIC TRUST 2018-67		12/28/2020	PRINCIPAL RECEIPT	XXX	97,313	97,313	99,437	99,314	.0	(2,001)	.0	(2,001)	.0	97,313	.0	.0	.0	1,916	04/25/2044
3136B7-AN-1...	FNMA REMIC TRUST 2019-M25		12/28/2020	PRINCIPAL RECEIPT	XXX	959,181	959,181	959,181	959,181	.0	.0	.0	.0	.0	959,181	.0	.0	.0	16,274	12/28/2026
3136B7-BP-5...	FNMA REMIC TRUST 2019-M25		12/28/2020	PRINCIPAL RECEIPT	XXX	32,525	32,525	32,525	32,525	.0	.0	.0	.0	.0	32,525	.0	.0	.0	410	12/28/2026
3138EK-RR-8...	FNMA SUPER INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	73,939	73,939	77,544	.0	.0	(3,605)	.0	(3,605)	.0	73,939	.0	.0	.0	317	03/01/2028
3140J5-RD-3...	FNMA SUPER INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	27,898	27,898	29,323	.0	.0	(1,425)	.0	(1,425)	.0	27,898	.0	.0	.0	137	04/01/2031
3138ET-RQ-1...	FNMA SUPER INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	328,759	328,759	337,440	337,406	.0	(8,647)	.0	(8,647)	.0	328,759	.0	.0	.0	5,224	05/01/2031
3140J6-DU-8...	FNMA SUPER INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	210,955	210,955	220,744	.0	.0	(9,790)	.0	(9,790)	.0	210,955	.0	.0	.0	850	08/01/2031
3138EG-BY-9...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	171,287	171,287	185,953	185,963	.0	(14,676)	.0	(14,676)	.0	171,287	.0	.0	.0	4,147	02/01/2041
3138EN-6J-3...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	278,670	278,670	302,182	302,988	.0	(24,319)	.0	(24,319)	.0	278,670	.0	.0	.0	7,464	07/01/2044
3138EP-4C-5...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	553,058	553,058	587,797	587,734	.0	(34,677)	.0	(34,677)	.0	553,058	.0	.0	.0	13,127	08/01/2045
3138EO-VC-3...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	36,938	36,938	39,356	.0	.0	(2,418)	.0	(2,418)	.0	36,938	.0	.0	.0	92	10/01/2044
3138ER-CJ-7...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	84,603	84,603	93,446	93,488	.0	(8,886)	.0	(8,886)	.0	84,603	.0	.0	.0	2,261	07/01/2044
3140J9-3G-4...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	328,223	328,223	334,326	334,294	.0	(6,071)	.0	(6,071)	.0	328,223	.0	.0	.0	6,617	09/01/2043
3140J9-YH-8...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	544,369	544,369	582,050	583,320	.0	(38,951)	.0	(38,951)	.0	544,369	.0	.0	.0	12,810	03/01/2045
3140X3-A8-1...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	200,021	200,021	206,615	.0	.0	(6,594)	.0	(6,594)	.0	200,021	.0	.0	.0	2,762	02/01/2049
3140X4-3Z-7...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	857,168	857,168	877,659	877,645	.0	(20,478)	.0	(20,478)	.0	857,168	.0	.0	.0	16,363	12/01/2045
3140X4-4B-9...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,313,037	1,313,037	1,381,150	1,381,227	.0	(68,190)	.0	(68,190)	.0	1,313,037	.0	.0	.0	28,268	12/01/2045
3140X4-5D-4...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	972,539	972,539	1,000,499	1,000,487	.0	(27,948)	.0	(27,948)	.0	972,539	.0	.0	.0	18,851	01/01/2047
3140X4-7H-3...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	710,226	710,226	730,534	732,010	.0	(21,784)	.0	(21,784)	.0	710,226	.0	.0	.0	13,830	04/01/2048
3140X4-E7-7...	FNMA SUPER LNG 30 YEAR		04/27/2020	VARIOUS	XXX	2,956,839	2,814,531	2,880,937	2,888,378	.0	(11,983)	.0	(11,983)	.0	2,876,395	.0	80,444	80,444	34,432	06/01/2049
3140X4-QS-8...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,204,738	1,204,738	1,278,340	1,278,535	.0	(73,797)	.0	(73,797)	.0	1,204,738	.0	.0	.0	30,283	04/01/2048
3140X4-TZ-9...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	489,857	489,857	499,502	500,691	.0	(10,834)	.0	(10,834)	.0	489,857	.0	.0	.0	9,522	12/01/2047
3140X4-XZ-4...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	625,619	625,619	655,336	655,411	.0	(29,792)	.0	(29,792)	.0	625,619	.0	.0	.0	12,807	12/01/2047
3140X7-YR-4...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	19,415	19,415	21,095	.0	.0	(1,680)	.0	(1,680)	.0	19,415	.0	.0	.0	91	09/01/2050
31419B-CJ-2...	FNMA SUPER LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	54,275	54,275	59,872	59,878	.0	(5,603)	.0	(5,603)	.0	54,275	.0	.0	.0	1,702	02/01/2041
3140X4-DJ-2...	FNMA SUPER SHRT 10 YEAR		01/27/2020	VARIOUS	XXX	135,250	133,612	134,687	134,638	.0	(58)	.0	(58)	.0	134,580	.0	670	670	412	10/01/2023
01FO30-61-1...	FNMA TBA 30YR TBA 03.000%		01/02/2020	BANC OF AMERICA SEC LLC	XXX	1,013,438	1,000,000	1,013,438	1,013,438	.0	.0	.0	.0	.0	1,013,438	.0	.0	.0	1,083	01/15/2048
3138MR-ML-2...	FNMA UMBS INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	50,579	50,579	53,146	.0	.0	(2,567)	.0	(2,567)	.0	50,579	.0	.0	.0	264	01/01/2028
3140KD-FJ-4...	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	265,660	265,660	279,441	.0	.0	(13,781)	.0	(13,781)	.0	265,660	.0	.0	.0	2,476	06/01/2050
31418C-XP-4...	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	41,849	41,849	45,295	.0	.0	(3,446)	.0	(3,446)	.0	41,849	.0	.0	.0	157	06/01/2048
3138MA-YC-0...	FNMA UMBS INT 15 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	180,561	180,561	190,266	.0	.0	(9,705)	.0	(9,705)	.0	180,561	.0	.0	.0	1,094	08/01/

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

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	Change in Book/Adjusted Carrying Value					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.						
3138W9-BG-4	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	19,342	19,342	20,609	0	0	(1,266)	0	(1,266)	0	19,342	0	0	0	48	07/01/2043
3138W9-BN-9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	22,041	22,041	23,485	0	0	(1,443)	0	(1,443)	0	22,041	0	0	0	55	07/01/2043
3138W9-WH-9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	371,039	371,039	390,286	391,187	0	(20,148)	0	(20,148)	0	371,039	0	0	0	6,638	10/01/2043
3138WA-N9-4	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	429,037	429,037	458,198	459,336	0	(30,300)	0	(30,300)	0	429,037	0	0	0	9,725	12/01/2043
3138WE-RW-3	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	791,304	791,304	823,204	823,095	0	(31,791)	0	(31,791)	0	791,304	0	0	0	17,702	05/01/2045
3138WG-SR-1	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	168,187	168,187	172,589	172,570	0	(4,382)	0	(4,382)	0	168,187	0	0	0	3,263	05/01/2046
3138WH-N5-7	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	346,082	346,082	347,028	0	0	(946)	0	(946)	0	346,082	0	0	0	4,707	07/01/2046
3138WH-XU-1	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	798,779	798,779	843,211	0	0	(44,432)	0	(44,432)	0	798,779	0	0	0	7,025	09/01/2046
3138WJ-AA-0	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	768,949	768,949	801,149	801,148	0	(32,199)	0	(32,199)	0	768,949	0	0	0	16,634	10/01/2046
3138X0-30-9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	16,225	16,225	17,344	0	0	(1,120)	0	(1,120)	0	16,225	0	0	0	41	08/01/2043
3140FP-C9-8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,945,235	1,945,235	2,016,635	2,016,649	0	(71,414)	0	(71,414)	0	1,945,235	0	0	0	41,696	06/01/2047
3140GU-MA-2	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	239,902	239,902	250,473	0	0	(10,571)	0	(10,571)	0	239,902	0	0	0	3,716	11/01/2047
3140HG-L2-1	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	34,944	34,944	36,500	0	0	(1,556)	0	(1,556)	0	34,944	0	0	0	73	09/01/2050
3140JG-LW-3	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	731,953	731,953	769,694	769,793	0	(37,840)	0	(37,840)	0	731,953	0	0	0	17,211	12/01/2048
3140JL-MJ-0	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	14,832	14,832	16,053	0	0	(1,221)	0	(1,221)	0	14,832	0	0	0	56	01/01/2049
3140JX-RF-7	FNMA UMBS LNG 30 YEAR		01/02/2020	REVERSAL	XXX	493,133	500,068	493,133	494,205	0	(1,072)	0	(1,072)	0	493,133	0	0	0	451	10/01/2049
3140JY-G2-6	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	484,732	484,732	497,835	497,845	0	(13,113)	0	(13,113)	0	484,732	0	0	0	9,410	08/01/2049
3140K8-RB-9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	46,499	46,499	48,693	0	0	(2,194)	0	(2,194)	0	46,499	0	0	0	173	03/01/2050
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	5,857	5,857	6,108	0	0	(251)	0	(251)	0	5,857	0	0	0	12	08/01/2050
3140Q7-FY-8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	625,656	625,656	651,757	651,821	0	(26,165)	0	(26,165)	0	625,656	0	0	0	14,250	08/01/2047
3140QB-JE-9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	245,471	245,471	254,561	254,558	0	(9,087)	0	(9,087)	0	245,471	0	0	0	5,724	07/01/2049
3140QC-3V-6	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	30,567	30,567	31,991	0	0	(1,423)	0	(1,423)	0	30,567	0	0	0	76	03/01/2050
314176-L8-7	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	176,867	176,867	183,637	0	0	(6,771)	0	(6,771)	0	176,867	0	0	0	2,205	05/01/2043
31418C-4G-6	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	696,537	696,537	733,650	733,747	0	(37,209)	0	(37,209)	0	696,537	0	0	0	16,501	11/01/2048
31418C-4W-1	FNMA UMBS LNG 30 YEAR		04/27/2020	VARIOUS	XXX	2,429,623	2,300,538	2,388,605	2,388,836	0	(15,626)	0	(15,626)	0	2,373,211	0	56,412	56,412	31,824	12/01/2048
31418C-6A-7	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	210,225	210,225	220,648	209,608	0	(11,047)	0	(11,047)	0	210,225	0	0	0	4,456	01/01/2049
31418C-7F-5	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	174,719	174,719	182,882	183,384	0	(8,664)	0	(8,664)	0	174,719	0	0	0	3,835	02/01/2049
31418C-DL-5	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,422,212	1,422,212	1,463,373	1,154,565	0	(41,139)	0	(41,139)	0	1,422,212	0	0	0	24,476	11/01/2046
31418C-FE-9	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	230,484	230,484	240,063	240,063	0	(9,579)	0	(9,579)	0	230,484	0	0	0	5,031	01/01/2047
31418C-LH-5	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	461,475	461,475	493,418	0	0	(31,943)	0	(31,943)	0	461,475	0	0	0	6,532	06/01/2047
31418C-MF-8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,363,979	1,363,979	1,414,702	1,418,198	0	(54,219)	0	(54,219)	0	1,363,979	0	0	0	28,788	07/01/2047
31418C-RD-8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	1,836,750	1,836,750	1,925,718	1,925,824	0	(89,074)	0	(89,074)	0	1,836,750	0	0	0	42,550	11/01/2047
31418C-YN-8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	226,211	226,211	236,920	237,621	0	(11,410)	0	(11,410)	0	226,211	0	0	0	5,476	07/01/2048
31418C-Z8-0	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	888,049	888,049	913,511	913,534	0	(25,486)	0	(25,486)	0	888,049	0	0	0	17,344	09/01/2048
31418C-ZG-2	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	3,435,195	3,435,195	3,535,793	3,540,279	0	(105,083)	0	(105,083)	0	3,435,195	0	0	0	68,875	08/01/2048
31418D-ET-5	FNMA UMBS LNG 30 YEAR		04/27/2020	VARIOUS	XXX	3,175,822	3,024,131	3,104,499	3,104,892	0	(11,645)	0	(11,645)	0	3,093,247	0	82,575	82,575	37,444	08/01/2049
31418D-FF-4	FNMA UMBS LNG 30 YEAR		08/25/2020	VARIOUS	XXX	506,049	486,089	479,576	479,573	0	1,402	0	1,402	0	480,975	0	25,074	25,074	7,954	09/01/2049
31418D-HK-1	FNMA UMBS LNG 30 YEAR		01/02/2020	REVERSAL	XXX	2,708,964	2,748,680	2,708,964	2,714,817	0	(5,854)	0	(5,854)	0	2,708,964	0	0	0	2,481	11/01/2049
31418D-MJ-8	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	96,929	96,929	101,291	0	0	(4,362)	0	(4,362)	0	96,929	0	0	0	242	03/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	154,305	154,305	161,845	0	0	(7,540)	0	(7,540)	0	154,305	0	0	0	480	10/01/2050
31419E-JE-0	FNMA UMBS LNG 30 YEAR		12/28/2020	PRINCIPAL RECEIPT	XXX	145,873	145,873	161,304	161,318	0	(15,444)	0	(15,444)	0	145,873	0	0	0	3,723	10/01/2040
30288K-AN-5	FRESB MTG TR 2016-SB14		12/28/2020	PRINCIPAL RECEIPT	XXX	30,309	30,309	30,415	30,410	0	(102)	0	(102)	0	30,309	0	0	0	460	03/25/2026
30295Y-AE-6	FRESB MTG TR 2017-SB30		12/28/2020	PRINCIPAL RECEIPT	XXX	37,909	37,909	38,657	38,618	0	(709)	0	(709)	0	37,909	0	0	0	439	04/25/2027
302970-AF-5	FRESB MTG TR 2019-SB59		12/28/2020	PRINCIPAL RECEIPT	XXX	6,986	6,986	7,335	7,328	0	(342)	0	(342)	0	6,986	0	0			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3 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
00206R-DB-5	AT&T INC.		07/23/2020..	VARIOUS.	XXX	3,427,917	3,250,000	3,284,658	3,264,344	0	(3,557)	0	(3,557)	0	3,260,787	0	(10,787)	(10,787)	283,579	03/15/2022..
00206R-DN-9	AT&T INC.		07/23/2020..	CALLED @ 104.5576100.	XXX	203,887	195,000	198,853	198,156	0	(834)	0	(834)	0	197,321	0	(2,321)	(2,321)	14,469	03/01/2022..
049560-AR-6	ATMOS ENERGY CORP.		10/05/2020..	PERSHING LLC.	XXX	468,078	425,000	424,745	424,751	0	17	0	17	0	424,768	0	43,310	43,310	11,311	09/15/2029..
05463H-AA-9	AXIS SPECIALTY FINANCE LLC.		06/01/2020..	MATURITY	XXX	740,000	740,000	770,920	745,850	0	(5,850)	0	(5,850)	0	740,000	0	0	0	21,738	06/01/2020..
05522R-DB-1	BA CREDIT CARD TR 2019-1.		03/06/2020..	BANK OF NEW YORK.	XXX	598,689	590,000	589,855	590,046	0	(4)	0	(4)	0	590,041	0	8,647	8,647	2,424	01/15/2025..
056828-AJ-5	BAIN CAPITAL CREDIT CLO 2016-2 LTD.		10/15/2020..	PRINCIPAL RECEIPT.	XXX	1,452	1,452	1,452	1,452	0	0	0	0	0	1,452	0	0	0	31	01/15/2029..
084423-AR-3	BERKLEY W R CORP.		09/15/2020..	MATURITY	XXX	605,000	605,000	620,557	610,911	0	(5,911)	0	(5,911)	0	605,000	0	0	0	32,519	09/15/2020..
084670-BR-8	BERKSHIRE HATHAWAY INC DEL.		02/10/2020..	WACHOVIA SECURITIES LLC.	XXX	397,751	385,000	374,530	377,263	0	249	0	249	0	377,512	0	20,239	20,239	4,323	03/15/2023..
11135F-AN-1	BROADCOM INC.		05/21/2020..	SALE OF FRACTIONAL SHARE.	XXX	871	871	861	0	0	0	0	0	0	861	0	0	10	0	09/15/2026..
11135F-AA-9	BROADCOM INC 144A.		05/21/2020..	RECEIVED IN EXCHANGE.	XXX	579,090	575,000	574,322	574,567	0	129	0	129	0	574,696	0	4,394	4,394	10,781	04/15/2021..
11135F-AC-5	BROADCOM INC 144A.		05/21/2020..	RECEIVED IN EXCHANGE.	XXX	461,321	445,000	442,966	443,380	0	217	0	217	0	443,597	0	17,724	17,724	8,344	10/15/2022..
056059-AA-6	BX COML MTG TR 2018-IND 144A.		12/15/2020..	PRINCIPAL RECEIPT.	XXX	19,376	19,376	19,388	19,389	0	(13)	0	(13)	0	19,376	0	0	0	196	11/15/2035..
056054-AA-7	BX COML MTG TR 2019-XL 144A.		12/15/2020..	PRINCIPAL RECEIPT.	XXX	24,388	24,388	24,388	24,388	0	0	0	0	0	24,388	0	0	0	130	10/15/2036..
056070-AA-6	BX COML MTG TR 2020-BXLP 144A.		12/18/2020..	PRINCIPAL RECEIPT.	XXX	585	585	585	0	0	0	0	0	0	585	0	0	0	4	12/15/2036..
05606K-AA-0	BX TRUST 2019-MMP 144A.		12/15/2020..	PRINCIPAL RECEIPT.	XXX	1,693	1,693	1,693	1,693	0	0	0	0	0	1,693	0	0	0	28	08/15/2036..
14040H-BP-9	CAPITAL ONE FINL CORP.		05/12/2020..	VARIOUS.	XXX	325,000	325,000	320,683	324,095	0	905	0	905	0	325,000	0	0	0	4,063	05/12/2020..
14042E-3Y-4	CAPITAL ONE NATL ASSN VA.		06/10/2020..	TENDERED BACK TO COMPANY.	XXX	423,902	415,000	407,535	410,721	0	1,185	0	1,185	0	411,906	0	11,995	11,995	10,780	07/23/2021..
14042R-BT-7	CAPITAL ONE NATL ASSN VA.		06/10/2020..	TENDERED BACK TO COMPANY.	XXX	1,595,340	1,570,000	1,516,709	1,537,447	0	8,254	0	8,254	0	1,545,701	0	49,639	49,639	26,199	09/13/2021..
14042R-NW-7	CAPITAL ONE NATL ASSN VA.		06/10/2020..	TENDERED BACK TO COMPANY.	XXX	255,490	250,000	249,885	249,897	0	17	0	17	0	249,914	0	5,576	5,576	4,091	09/06/2022..
14312J-AQ-5	CARLYLE GLOBAL MARKET STRATEGIES 1.		03/11/2020..	BANK OF NEW YORK.	XXX	2,443,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(56,250)	(56,250)	32,329	01/20/2032..
124857-AS-2	CBS CORP NEW.		05/22/2020..	TENDERED BACK TO COMPANY.	XXX	711,515	700,000	657,143	668,453	0	3,740	0	3,740	0	672,193	0	39,322	39,322	13,757	02/15/2023..
165183-BT-0	CHESAPEAKE FDG II LLC 2018-3 144A.		12/15/2020..	PRINCIPAL RECEIPT.	XXX	37,887	37,887	38,308	38,260	0	(373)	0	(373)	0	37,887	0	0	0	664	01/15/2031..
165183-BY-9	CHESAPEAKE FDG II LLC 2019-1 144A.		12/15/2020..	PRINCIPAL RECEIPT.	XXX	72,858	72,858	73,783	73,663	0	(805)	0	(805)	0	72,858	0	0	0	1,107	04/15/2031..
125523-AF-7	CIGNA CORP NEW.		06/19/2020..	VARIOUS.	XXX	1,048,760	967,000	1,015,029	1,010,848	0	(4,682)	0	(4,682)	0	1,006,166	0	42,594	42,594	30,874	07/15/2023..
125523-AN-0	CIGNA CORP NEW 144A.		03/19/2020..	TENDERED BACK TO COMPANY.	XXX	645,959	615,000	634,975	632,903	0	(2,031)	0	(2,031)	0	630,872	0	15,087	15,087	14,623	02/15/2022..
125523-BL-3	CIGNA CORP NEW 144A.		03/31/2020..	CALLED @ 102.2210800.	XXX	25,555	25,000	25,312	25,259	0	(60)	0	(60)	0	25,199	0	(199)	(199)	1,050	02/25/2021..
125509-BN-8	CIGNA CORPORATION.		12/15/2020..	MATURITY	XXX	215,000	215,000	218,737	216,675	0	(1,675)	0	(1,675)	0	215,000	0	0	0	9,406	12/15/2020..
17305E-GS-8	CITIBANK CCIT 2018-A7.		06/24/2020..	CITIGROUP GBL MKT INC/SAL.	XXX	482,078	400,000	399,673	400,068	0	(7)	0	(7)	0	400,060	0	82,018	82,018	11,132	10/15/2030..
17325F-AN-8	CITIBANK NA N Y.		05/01/2020..	VARIOUS.	XXX	1,710,000	1,710,000	1,705,903	1,709,111	0	889	0	889	0	1,710,000	0	0	0	26,078	05/01/2020..
174010-AG-6	CITIZENS BANK N A.		03/02/2020..	VARIOUS.	XXX	1,100,000	1,100,000	1,085,151	1,098,262	0	1,738	0	1,738	0	1,100,000	0	0	0	12,375	03/02/2020..
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A.		12/28/2020..	PRINCIPAL RECEIPT.	XXX	173,495	173,495	169,848	169,381	0	4,113	0	4,113	0	173,495	0	0	0	2,996	02/25/2044..
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A.		12/28/2020..	PRINCIPAL RECEIPT.	XXX	175,773	175,773	175,936	162	0	(162)	0	(162)	0	175,773	0	0	0	1,274	08/25/2050..
21079N-AA-9	CONTINENTAL AIRLINES 2007-1.		10/19/2020..	PRINCIPAL RECEIPT.	XXX	99,536	99,536	104,483	101,993	0	(2,457)	0	(2,457)	0	99,536	0	0	0	5,026	10/19/2023..
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1.		07/13/2020..	PRINCIPAL RECEIPT.	XXX	4,104	4,104	4,104	4,104	0	0	0	0	0	4,104	0	0	0	147	01/12/2021..
22822V-AD-3	CROWN CASTLE INTL CORP NEW.		07/06/2020..	CALLED @ 102.0120000.	XXX	117,314	115,000	114,534	114,635	0	111	0	111	0	114,746	0	254	254	4,506	09/01/2021..
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1.		12/10/2020..	Sink PMT @ 100.0000000.	XXX	41,749	41,749	39,270	40,605	0	1,144	0	1,144	0	41,749	0	0	0	1,378	12/10/2028..
126650-CV-0	CVS HEALTH CORP.		12/22/2020..	VARIOUS.	XXX	680,474	641,000	660,147	657,391	0	(2,781)	0	(2,781)	0	654,611	0	25,863	25,863	20,419	03/09/2023..
126650-CX-6	CVS HEALTH CORP.		12/22/2020..	TENDERED BACK TO COMPANY.	XXX	1,035,387	872,000	860,368	861,371	0	1,066	0	1,066	0	862,437	0	172,950	172,950	46,558	03/25/2028..
126650-AQ-3	CVS PASS THROUGH 2003-2.		12/10/2020..	PRINCIPAL RECEIPT.	XXX	23,674	23,674	24,216	24,108	0	(434)	0	(434)	0	23,674	0	0	0	749	01/10/2026..
126650-AW-0	CVS PTC 2004.		12/10/2020..	PRINCIPAL RECEIPT.	XXX	1,819	1,819	1,320	1,653	0	165	0	165	0	1,819	0	0	0	53	01/10/2027..
233851-DG-6	DAIMLER FINANCE NORTH AMER 144A.		05/04/2020..	MATURITY.	XXX	150,000	150,000	149,891	149,981	0	19	0	19	0	150,000	0	0	0	2,325	05/04/2020..
23311R-AD-8	DCP MIDSTREAM LLC 144A.		03/15/2020..	MATURITY	XXX	150,000	150,000	165,390	150,501	0	(501)	0	(501)	0	150,000	0	0	0	4,013	03/10

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

1	2	3 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
38141E-A6-6	GOLDMAN SACHS GRP INC MTN BE		..06/15/2020..	MATURITY	XXX	590,000	590,000	622,173	595,347	..0	(5,347)	..0	(5,347)	..0	590,000	..0	..0	..0	17,700	..06/15/2020..
40436T-AL-0	HPS LOAN MANAGEMENT 10-2016 LTD 10		..10/20/2020..	PRINCIPAL RECEIPT	XXX	3,653	3,653	3,653	3,653	..0	..0	..0	..0	..0	3,653	..0	..0	..0	90	..01/20/2028..
472319-AH-5	JEFFERIES GROUP INC NEW		..11/30/2020..	CALLED @ 102.3536700	XXX	568,063	555,000	597,477	573,396	..0	(12,935)	..0	(12,935)	..0	560,462	..0	(5,462)	(5,462)	55,989	..04/15/2021..
46590M-AQ-3	JPMCC COML MTG SEC TR 2016-JP2		..12/17/2020..	PRINCIPAL RECEIPT	XXX	7,529	7,529	6,950	7,083	..0	446	..0	446	..0	7,529	..0	..0	..0	193	..08/17/2049..
46625H-HU-7	JPMORGAN CHASE & CO		..10/15/2020..	MATURITY	XXX	315,000	315,000	320,500	317,204	..0	(2,204)	..0	(2,204)	..0	315,000	..0	..0	..0	13,388	..10/15/2020..
49271V-AE-0	KEURIG DR PEPPER INC		..12/03/2020..	DOMINION SE	XXX	71,049	70,000	71,203	70,860	..0	(563)	..0	(563)	..0	70,297	..0	751	751	2,569	..05/25/2021..
48253Q-AA-3	KKR INDST PRTFOL TR 2020-AIP 144A		..12/15/2020..	PRINCIPAL RECEIPT	XXX	4,832	4,832	4,681	..0	..0	151	..0	151	..0	4,832	..0	..0	..0	31	..03/16/2037..
50077L-AU-0	KRAFT HEINZ FOODS CO 144A		..02/19/2020..	GOLDMAN SACHS & CO	XXX	686,683	670,000	669,604	669,624	..0	3	..0	3	..0	669,627	..0	17,056	17,056	10,190	..04/01/2030..
532457-BV-9	LILLY ELI & CO		..06/11/2020..	GOLDMAN SACHS & CO	XXX	949,295	825,000	823,730	823,822	..0	49	..0	49	..0	823,871	..0	125,423	125,423	20,883	..03/15/2029..
53418T-AY-5	LINCOLN NATL CORP IND		..02/15/2020..	MATURITY	XXX	425,000	425,000	440,881	426,482	..0	(1,482)	..0	(1,482)	..0	425,000	..0	..0	..0	13,281	..02/15/2020..
61747W-AL-3	MORGAN STANLEY		..03/13/2020..	BANK OF NEW YORK	XXX	681,200	655,000	691,866	673,012	..0	(2,227)	..0	(2,227)	..0	670,785	..0	10,415	10,415	22,916	..07/28/2021..
61945C-AD-5	MOSAIC CO NEW		..01/15/2020..	GOLDMAN SACHS & CO	XXX	290,105	250,000	254,533	254,310	..0	(8)	..0	(8)	..0	254,302	..0	35,803	35,803	2,347	..11/15/2033..
620076-BC-2	MOTOROLA SOLUTIONS INC		..08/25/2020..	TENDERED BACK TO COMPANY	XXX	1,150,852	1,075,000	1,042,587	1,051,335	..0	4,609	..0	4,609	..0	1,055,944	..0	94,908	94,908	36,998	..03/01/2023..
61690K-AD-4	MS BOFAML TRUST 2013-C7		..12/15/2020..	PRINCIPAL RECEIPT	XXX	57,307	57,307	56,716	56,821	..0	486	..0	486	..0	57,307	..0	..0	..0	671	..02/16/2046..
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A		..12/17/2020..	VARIOUS	XXX	629,683	622,375	622,309	..0	..0	15	..0	15	..0	622,324	..0	7,359	7,359	4,845	..05/15/2069..
63939X-AC-5	NAVIENT PRIV ED LN TR 2017-A 144A		..12/15/2020..	PRINCIPAL RECEIPT	XXX	158,881	158,881	159,254	159,205	..0	(324)	..0	(324)	..0	158,881	..0	..0	..0	1,623	..12/16/2058..
63941J-AA-6	NAVIENT PRIV ED LN TR 2019-G 144A		..12/15/2020..	VARIOUS	XXX	1,625,596	1,600,000	1,599,994	1,600,950	..0	(154)	..0	(154)	..0	1,600,796	..0	24,801	24,801	33,475	..10/15/2068..
63946B-AE-0	NBCUNIVERSAL MEDIA LLC		..03/06/2020..	CALLED @ 103.4530000	XXX	465,539	450,000	459,525	454,921	..0	(699)	..0	(699)	..0	454,222	..0	(4,222)	(4,222)	24,015	..04/01/2021..
674599-CP-8	OCCIDENTAL PETE CORP		..05/15/2020..	PERSHING LLC	XXX	38,732	45,000	44,952	44,958	..0	6	..0	6	..0	44,964	..0	(6,232)	(6,232)	948	..08/15/2022..
674599-CZ-6	OCCIDENTAL PETE CORP		..07/13/2020..	TENDERED BACK TO COMPANY	XXX	80,600	80,000	82,521	82,018	..0	(951)	..0	(951)	..0	81,067	..0	(467)	(467)	3,212	..03/15/2021..
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING		..10/22/2020..	PRINCIPAL RECEIPT	XXX	18,860	18,860	18,860	18,860	..0	..0	..0	..0	..0	18,860	..0	..0	..0	345	..10/20/2031..
709599-AU-8	PENSKE TRUCK LEASING CO L P 144A		..06/15/2020..	CALLED @ 100.0000000	XXX	875,000	875,000	870,319	873,687	..0	1,107	..0	1,107	..0	874,794	..0	206	206	25,667	..07/15/2020..
80286H-AB-5	SANTANDER DRIVE AUTO TR 2019-3		..03/15/2020..	VARIOUS	XXX	501,206	500,000	499,972	500,163	..0	..0	..0	..0	..0	500,163	..0	1,043	1,043	2,589	..02/15/2022..
82652N-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		..12/21/2020..	PRINCIPAL RECEIPT	XXX	272,424	272,424	272,350	272,521	..0	(97)	..0	(97)	..0	272,424	..0	..0	..0	3,365	..05/20/2036..
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		..12/21/2020..	PRINCIPAL RECEIPT	XXX	251,263	251,263	251,259	251,360	..0	(97)	..0	(97)	..0	251,263	..0	..0	..0	2,684	..08/20/2036..
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A		..12/28/2020..	PRINCIPAL RECEIPT	XXX	558,337	558,337	558,320	..0	..0	17	..0	17	..0	558,337	..0	..0	..0	5,005	..01/25/2029..
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A		..12/15/2020..	PRINCIPAL RECEIPT	XXX	102,198	102,198	102,181	..0	..0	16	..0	16	..0	102,198	..0	..0	..0	734	..02/15/2046..
844741-BB-3	SOUTHWEST AIRLS CO		..10/05/2020..	CALLED @ 100.0000000	XXX	900,000	900,000	894,249	896,932	..0	2,709	..0	2,709	..0	899,642	..0	358	358	21,863	..11/05/2020..
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		..12/20/2020..	Sink PMT @ 100.0000000	XXX	51,250	51,250	51,506	51,538	..0	(288)	..0	(288)	..0	51,250	..0	..0	..0	1,076	..03/20/2023..
85769F-AA-6	STATION PL SECS TR 2019-WL1 144A		..06/26/2020..	PRINCIPAL RECEIPT	XXX	475,000	475,000	475,000	475,000	..0	..0	..0	..0	..0	475,000	..0	..0	..0	3,495	..08/26/2052..
87165B-AE-3	SYNCHRONY FINL		..02/03/2020..	MATURITY	XXX	75,000	75,000	74,274	74,964	..0	36	..0	36	..0	75,000	..0	..0	..0	1,013	..02/03/2020..
88732J-AX-6	TIME WARNER CABLE INC		..12/20/2020..	VARIOUS	XXX	350,000	350,000	369,390	354,041	..0	(4,041)	..0	(4,041)	..0	350,000	..0	..0	..0	19,451	..02/15/2021..
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A		..03/25/2020..	VARIOUS	XXX	292,291	292,633	295,470	295,440	..0	(154)	..0	(154)	..0	295,286	..0	(2,994)	(2,994)	2,504	..10/25/2059..
89231X-AA-9	TOYOTA AUTO LN EXD NT TR 19-1 144A		..08/27/2020..	VARIOUS	XXX	1,710,664	1,600,000	1,599,464	1,600,442	..0	(48)	..0	(48)	..0	1,600,394	..0	110,270	110,270	26,048	..11/25/2031..
90932W-AA-3	UNITED AIR PASS THRU TR 2019-2 202		..11/02/2020..	Principal Receipt	XXX	3,088	3,088	3,088	3,088	..0	..0	..0	..0	..0	3,088	..0	..0	..0	102	..11/01/2029..
909319-AA-3	UNITED AIRLINES PT CERT 2013-1		..08/17/2020..	PRINCIPAL RECEIPT	XXX	19,937	19,937	20,092	20,048	..0	(111)	..0	(111)	..0	19,937	..0	..0	..0	643	..02/15/2027..
91529Y-AH-9	UNUM GROUP		..09/15/2020..	MATURITY	XXX	60,000	60,000	59,927	59,993	..0	7	..0	7	..0	60,000	..0	..0	..0	3,375	..09/15/2020..
92553P-AT-9	VIACOM INC NEW		..05/22/2020..	TENDERED BACK TO COMPANY	XXX	1,038,560	975,000	974,060	974,305	..0	69	..0	69	..0	974,374	..0	64,187	64,187	30,733	..09/01/2023..
92866B-AN-2	VOLKSWAGEN GROUP AMER FIN LLC		..11/13/2020..	MATURITY	XXX	235,000	235,000	234,821	234,921	..0	79	..0	79	..0	235,000	..0	..0	..0	9,109	..11/13/2020..
949496-BA-0	WELLFLEET CLO 2015-1 LTD 2015-1A A		..10/20/2020..	PRINCIPAL RECEIPT	XXX	14,100	14,100	14,100	14,100	..0	..0	..0	..0	..0	14,100	..0	..0	..0	308	..07/20/2029..
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A		..10/22/2020..	PRINCIPAL RECEIPT	XXX	29,842	29,842													

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 4

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

CUSIP Identification	Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
00774M-AG-0	AERCAP IRELAND CAPITAL LIMITED.....	C.	.05/18/2020..	CITIGROUP GBL MKT INC/SAL.....	XXX.....	124,500	150,000	158,912	158,276	0	(517)	0	(517)	0	157,759	0	(33,259)	(33,259)	4,246	10/01/2025..
865622-CK-8	SUMITOMO MITSUI BANKING CORP.....	C.	.01/17/2020..	MATURITY.....	XXX.....	265,000	265,000	265,326	265,006	0	(6)	0	(6)	0	265,000	0	0	0	1,593	01/17/2020..
00507U-AF-8	ACTAVIS FUNDING SCS.....	C.	.05/14/2020..	RECEIVED IN EXCHANGE.....	XXX.....	192,687	180,000	184,316	183,065	0	(237)	0	(237)	0	182,828	0	9,859	9,859	180	06/15/2024..
00507U-AS-0	ACTAVIS FUNDING SCS.....	C.	.05/14/2020..	RECEIVED IN EXCHANGE.....	XXX.....	275,669	255,000	265,420	264,647	0	(672)	0	(672)	0	263,976	0	11,694	11,694	5,100	03/15/2025..
00507U-AT-8	ACTAVIS FUNDING SCS.....	C.	.05/14/2020..	RECEIVED IN EXCHANGE.....	XXX.....	441,770	380,000	364,595	365,367	0	243	0	243	0	365,609	0	76,160	76,160	9,025	03/15/2035..
552081-AD-3	LYONDELLBASELL INDUSTRIES NV.....	C.	.11/05/2020..	VARIOUS.....	XXX.....	791,197	750,000	813,645	778,172	0	(12,458)	0	(12,458)	0	765,713	0	(15,713)	(15,713)	84,947	11/15/2021..
53944V-AP-4	LLOYDS BANK PLC.....	C.	.05/21/2020..	TENDERED BACK TO COMPANY.....	XXX.....	1,023,600	1,000,000	995,986	997,866	0	605	0	605	0	998,471	0	25,129	25,129	17,783	05/07/2021..
53947M-AB-2	LLOYDS TSB BANK PLC 144A.....	D.	.01/13/2020..	MATURITY.....	XXX.....	355,000	355,000	362,402	355,207	0	(207)	0	(207)	0	355,000	0	0	0	10,295	01/13/2020..
23636A-AS-0	DANSKE BK AS 144A.....	C.	.06/24/2020..	RECEIVED IN EXCHANGE.....	XXX.....	578,188	550,000	552,085	551,456	0	(332)	0	(332)	0	551,124	0	27,063	27,063	14,850	01/12/2022..
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						57,021,589	55,479,591	55,849,051	53,857,387	0	(57,669)	0	(57,669)	0	55,535,032	0	1,089,156	1,089,156	1,698,602	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						296,918,505	294,161,726	296,685,558	277,344,507	(969)	(3,152,874)	0	(3,153,843)	0	294,227,770	0	2,293,334	2,293,334	5,620,592	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						845,598,882	814,398,091	843,889,004	0	0	(94,007)	0	(94,007)	0	843,794,998	0	1,803,885	1,803,885	1,163,265	XXX
8399999 - Bonds - Subtotals - Bonds						1,142,517,387	1,108,559,817	1,140,574,562	277,344,507	(969)	(3,246,881)	0	(3,247,850)	0	1,138,022,768	0	4,097,219	4,097,219	6,783,857	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
D94523-10-3	VOLKSWAGEN AG WOLFSBURG.....	B.	.07/17/2020..	VARIOUS.....	728,000	119,420	25,00	127,196	124,132	0	0	0	0	3,064	127,196	(950)	(6,826)	(7,776)	0	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						119,420	XXX	127,196	124,132	0	0	0	0	3,064	127,196	(950)	(6,826)	(7,776)	0	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						119,420	XXX	127,196	124,132	0	0	0	0	3,064	127,196	(950)	(6,826)	(7,776)	0	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						119,420	XXX	127,196	124,132	0	0	0	0	3,064	127,196	(950)	(6,826)	(7,776)	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Y20246-10-7	DBS GROUP HOLDINGS LTD.....	B.	.03/09/2020..	VARIOUS.....	6,800,000	115,400	XXX	126,822	130,879	(797)	0	0	(797)	(3,260)	126,822	(360)	(11,063)	(11,422)	0	XXX
Y6S81H-10-8	NETLINK NBN TRUST NPV.....	B.	.09/03/2020..	VARIOUS.....	248,600,000	175,072	XXX	141,475	174,715	(29,601)	0	0	(29,601)	(3,639)	141,475	173	33,424	33,597	4,487	XXX
633067-10-3	NATIONAL BK CAND MONTREAL QU.....	B.	.03/19/2020..	VARIOUS.....	5,200,000	199,480	XXX	258,975	289,046	(31,620)	1,549	0	(31,620)	(59,495)	258,975	(20,027)	(39,468)	(59,495)	2,362	XXX
87262K-10-5	TMX GROUP LTD.....	B.	.02/12/2020..	VARIOUS.....	462,000	42,355	XXX	32,357	40,064	(7,439)	0	0	(7,439)	(267)	32,357	(498)	10,496	9,998	0	XXX
F97982-10-6	VIVENDI.....	B.	.12/08/2020..	VARIOUS.....	6,826,000	207,908	XXX	172,506	197,834	(29,550)	0	0	(29,550)	4,222	172,506	9,054	26,349	35,403	0	XXX
D27348-26-3	FRESENIUS SE & CO KGAA.....	B.	.03/12/2020..	VARIOUS.....	2,778,000	113,573	XXX	152,189	156,474	(7,796)	0	0	(7,796)	3,511	152,189	(3,552)	(35,064)	(38,616)	0	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG.....	B.	.06/11/2020..	VARIOUS.....	2,645,000	62,415	XXX	48,402	0	0	0	0	0	0	48,402	194	13,818	14,012	0	XXX
D66992-10-4	SAP SE SHS.....	B.	.11/23/2020..	VARIOUS.....	5,262,000	654,652	XXX	627,662	710,668	(94,342)	0	0	(94,342)	11,336	627,662	22,501	4,889	26,990	6,698	XXX
783513-20-3	RYANAIR HLDGS PLC.....	C.	.06/19/2020..	VARIOUS.....	1,825,000	141,331	XXX	152,328	159,888	(7,560)	0	0	(7,560)	0	152,328	0	(10,997)	(10,997)	(21)	XXX
J02100-11-3	ASAHI GROUP HOLDINGS LTD.....	B.	.04/22/2020..	VARIOUS.....	4,600,000	151,242	XXX	212,672	210,921	853	899	0	853	899	212,672	1,218	(62,649)	(61,430)	1,685	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD.....	B.	.01/14/2020..	VARIOUS.....	1,000,000	31,258	XXX	29,579	31,194	(165)	0	0	(165)	(1,450)	29,579	1,281	399	1,679	0	XXX
J1235L-10-8	DON QUIJOTE CO LTD (PAN PACIFIC).....	B.	.02/14/2020..	VARIOUS.....	12,156,000	216,655	XXX	153,806	202,572	(41,228)	0	0	(41,228)	(7,538)	153,806	5,780	57,069	62,849	279	XXX
J30642-16-9	KAO CORP.....	B.	.11/09/2020..	VARIOUS.....	2,000,000	147,959	XXX	160,062	166,092	1,815	0	0	1,815	(7,844)	160,062	13,577	(25,680)	(12,103)	2,248	XXX
J4914X-10-4	NEXON CO LTD TOKYO.....	B.	.12/01/2020..	VARIOUS.....	5,903,000	160,271	XXX	76,744	78,761	1,744	0	0	1,744	(3,761)	76,744	6,728	76,799	83,527	245	XXX
J51699-10-6	NINTENDO LTD ORD.....	B.	.11/09/2020..	CREDIT SUISSE.....	300,000	163,096	XXX	113,968	121,380	(8,048)	0	0	(8,048)	636	113,968	2,917	46,211	49,128	3,227	XXX
J72810-12-0	SHIN ETSU CHEMICAL CO LTD.....	B.	.03/16/2020..	VARIOUS.....	2,800,000	264,638	XXX	249,595	310,725	(50,880)	0	0	(50,880)	(10,249)	249,595	17,441	(2,398)	15,043	0	XXX
N0162C-10-2	ABN AMRO GROUP.....	B.	.04/28/2020..	VARIOUS.....	11,379,000	79,946	XXX	97,405	207,173	82,426	197,902	0	(115,476)	5,708	97,405	(5,286)	(12,173)	(17,459)	0	XXX
R2R90P-10-3	EQUINOR ASA.....	B.	.04/01/2020..	MERRILL LYNCH.....	4,213,000	50,237	XXX	118,115	84,142	26,815	0	0	26,815	7,157	118,115	(26,204)	(41,674)	(67,877)	1,393	XXX
R4S04H-10-1	MOWI ASA SHS NEW.....	B.	.03/06/2020..	VARIOUS.....	10,677,000	242,958	XXX	263,046	277,275	(2,303)	0	0	(2,303)	(11,926)	263,046	(3,576)	(16,512)	(20,088)	1,667	XXX
E42807-11-0	RED ELECTRICA CORPORACION SA.....	B.	.02/03/2020..	VARIOUS.....	9,529,000	191,776	XXX	200,814	191,728	4,527	0	0	4,527	4,559	200,814	(8,106)	(9,032)	(9,038)	2,347	XXX
W0817X-20-4	ASSA ABLOY A B.....	B.	.08/19/2020..	VARIOUS.....	19,285,000	443,399	XXX	391,045	451,171	(72,734)	0	0	(72,734)	12,608	391,045	(3,115)	55,470	52,354	2,218	XXX
W25918-11-6	EPIROC AKTIEBOLAG.....	B.	.07/15/2020..	VARIOUS.....	27,202,000	342,596	XXX	287,290	332,288	(54,534)	0	0	(54,534)	9,535	287,290	(8,604)	63,910	55,307	2,119	XXX
H58200-15-0	NOVARTIS AG.....	B.	.09/03/2020..	VARIOUS.....	2,112,000	186,073	XXX	162,291	200,432	(34,092)	0	0	(34,092)	(4,049)	162,291	14,848	8,934	23,782	4,560	XXX
G23296-20-8	COMPASS GROUP PLC.....	B.	.11/02/2020..	VARIOUS.....	7,904,000	114,683	XXX	170,482	197,899	(23,833)	0	0	(23,833)	(3,584)	170,482	645	(56,444)	(55,799)	2,738	XXX
G4647J-10-2	HOWDEN JOINERY GROUP PLC.....	B.	.07/21/2020..	VARIOUS.....	15,103,000	103,006	XXX	89,971	134,572	(42,914)	0	0	(42,914)	(1,686)	89,971	(2,631)	15,666	13,035	0	XXX
G4770L-10-6	INFORMA PLC.....	B.	.12/04/2020..	VARIOUS.....	8,531,000	65,207	XXX	43,796	96,853	(12,190)	39,344	0	(51,534)	(1,523)	43,796	1,205	20,206	21,411	0	XXX
G6547T-10-4	NETWORK INTL HLDGS ORD.....	B.	.10/08/2020..	VARIOUS.....	14,497,000	53,968	XXX	87,070	123,103	(35,069)	0	0	(35,069)	(964)	87,070	(1,662)	(31,441)	(33,103)	0	XXX
G72899-10-0	PRUDENTIAL PLC.....	B.	.06/01/2020..	VARIOUS.....	8,693,000	111,904	XXX	172,186	166,868	8,473	0	0	8,473	(3,154)	172,186	(10,067)	(50,216)	(60,283)	2,771	XXX
G7690A-10-0	ROYAL DUTCH SHELL PLC.....	B.	.02/19/2020..	VARIOUS.....	20,635,000	547,203	XXX	639,821	610,964	40,731	0	0	40,731	(11,874)	639,821	(453)	(92,165)	(92,618)	4,061	XXX
G7705H-15-7	RSA INSURANCE GROUP PLC.....	B.	.11/18/2020..	VARIOUS.....	27,015,000	237,715	XXX	144,023	202,418	4,364	59,040	0	(54,677)	(3,718)	144,023	2,523	91,169	93,692,		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F 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
Bonds - U.S. Governments																				
36179U-04-7	GNMA PASS-THRU M SINGLE FAMILY		.01/06/2020	NOMURA SEC/FIXED INCOME	.04/30/2020	VARIOUS	433,020	446,755	456,194	444,372	.0	(2,384)	.0	(2,384)	.0	.0	11,823	11,823	4,257	.842
36179U-UJ-9	GNMA PASS-THRU M SINGLE FAMILY		.01/02/2020	CITIGROUP GBL MKT INC/SAL	.01/15/2020	BANK OF NEW YORK (CSGOVT)	500,050	517,005	516,809	516,944	.0	(61)	.0	(61)	.0	.0	(135)	(135)	.972	.972
36179V-BG-4	GNMA PASS-THRU M SINGLE FAMILY		.08/01/2020	GOLDMAN SACHS & CO.	.10/20/2020	VARIOUS	999,999	1,058,241	1,045,215	1,047,153	.0	(11,088)	.0	(11,088)	.0	.0	(1,939)	(1,939)	7,062	1,847
36179V-FN-5	GNMA PASS-THRU M SINGLE FAMILY		.11/02/2020	JP MORGAN SECS INC-FI	.11/02/2020	CITIGROUP GBL MKT INC/SAL	1,349,910	1,414,664	1,412,186	1,414,664	.0	.0	.0	.0	.0	.0	(2,478)	(2,478)	1,687	1,687
36179V-FP-0	GNMA PASS-THRU M SINGLE FAMILY		.10/01/2020	MORGAN STANLEY & CO INC.	.10/06/2020	CITIGROUP GBL MKT INC/SAL	999,999	1,052,460	1,044,374	1,052,389	.0	(71)	.0	(71)	.0	.0	(8,015)	(8,015)	1,667	1,667
36179V-HS-2	GNMA PASS-THRU M SINGLE FAMILY		.11/02/2020	MORGAN STANLEY & CO INC.	.11/02/2020	JP MORGAN SECS INC-FI	1,499,850	1,567,050	1,564,824	1,567,050	.0	.0	.0	.0	.0	.0	(2,226)	(2,226)	2,250	2,250
36179V-KK-5	GNMA PASS-THRU M SINGLE FAMILY		.11/02/2020	JP MORGAN SECS INC-FI	.11/02/2020	CITIGROUP GBL MKT INC/SAL	650,091	681,275	680,081	681,275	.0	.0	.0	.0	.0	.0	(1,194)	(1,194)	.813	.813
36179V-MC-1	GNMA PASS-THRU M SINGLE FAMILY		.08/01/2020	JP MORGAN SECS INC-FI	.08/01/2020	YORK BRA	1,500,000	1,570,429	1,579,335	1,570,429	.0	.0	.0	.0	.0	.0	.896	.896	1,979	1,979
36179V-MD-9	GNMA PASS-THRU M SINGLE FAMILY		.08/01/2020	BANK OF NY/MIZUHO SECS USA TREAS FIN	.08/01/2020	MORGAN STANLEY & CO INC.	3,000,003	3,168,284	3,163,596	3,168,284	.0	.0	.0	.0	.0	.0	(4,688)	(4,688)	4,750	4,750
36179V-SG-6	GNMA PASS-THRU M SINGLE FAMILY		.10/01/2020	MORGAN STANLEY & CO INC.	.10/01/2020	CREDIT SUISSE AG, NEW YORK BRA	999,901	1,052,317	1,045,326	1,052,317	.0	.0	.0	.0	.0	.0	(6,992)	(6,992)	1,389	1,389
36179V-SH-4	GNMA PASS-THRU M SINGLE FAMILY		.08/01/2020	BANK OF NY/MIZUHO SECS USA TREAS FIN	.08/01/2020	MORGAN STANLEY & CO INC.	500,000	528,047	527,266	528,047	.0	.0	.0	.0	.0	.0	(781)	(781)	.792	.792
36179V-TW-0	GNMA PASS-THRU M SINGLE FAMILY		.10/01/2020	MORGAN STANLEY & CO INC.	.10/01/2020	JP MORGAN SECS INC-FI	999,901	1,052,318	1,049,681	1,052,318	.0	.0	.0	.0	.0	.0	(2,636)	(2,636)	1,389	1,389
36179V-VY-3	GNMA PASS-THRU M SINGLE FAMILY		.10/01/2020	MORGAN STANLEY & CO INC.	.10/01/2020	VARIOUS	1,499,850	1,578,475	1,570,165	1,578,475	.0	.0	.0	.0	.0	.0	(8,310)	(8,310)	2,083	2,083
21H030-66-6	GNMA2 JUMBO TBA 30YR TBA 03.000%		.05/12/2020	MORGAN STANLEY & CO INC.	.06/04/2020	MORGAN STANLEY & CO INC.	1,000,000	1,054,609	1,057,813	1,054,609	.0	.0	.0	.0	.0	.0	3,203	3,203	1,750	1,750
21H022-68-9	GNMA1 JUMBO TBA 30YR TBA 02.500%		.08/01/2020	VARIOUS	.08/11/2020	VARIOUS	7,000,000	7,334,746	7,369,531	7,334,746	.0	.0	.0	.0	.0	.0	34,785	34,785	9,236	9,236
21H022-6A-4	GNMA1 JUMBO TBA 30YR TBA 02.500%		.10/14/2020	VARIOUS	.10/14/2020	VARIOUS	13,500,000	14,184,912	14,156,016	14,184,912	.0	.0	.0	.0	.0	.0	(28,897)	(28,897)	18,750	18,750
21H022-6B-2	GNMA1 JUMBO TBA 30YR TBA 02.500%		.11/02/2020	VARIOUS	.11/02/2020	VARIOUS	11,500,000	12,024,766	12,039,941	12,024,766	.0	.0	.0	.0	.0	.0	15,176	15,176	14,375	14,375
21H030-6B-5	GNMA1 JUMBO TBA 30YR TBA 03.000%		.11/02/2020	VARIOUS	.11/02/2020	VARIOUS	4,500,000	4,699,395	4,696,523	4,699,395	.0	.0	.0	.0	.0	.0	(2,871)	(2,871)	6,750	6,750
21H030-6C-3	GNMA1 JUMBO TBA 30YR TBA 03.000%		.10/26/2020	VARIOUS	.12/01/2020	VARIOUS	3,000,000	3,128,320	3,128,320	3,128,320	.0	.0	.0	.0	.0	.0	.0	.0	5,000	5,000
21H032-61-3	GNMA1 JUMBO TBA 30YR TBA 03.500%		.01/15/2020	VARIOUS	.01/21/2020	VARIOUS	1,000,000	1,030,977	1,033,711	1,030,977	.0	.0	.0	.0	.0	.0	2,734	2,734	1,944	1,944
21H040-68-1	GNMA1 JUMBO TBA 30YR TBA 04.000%		.06/15/2020	CITIGROUP GLOBAL	.07/24/2020	CITIGROUP GBL MKT INC/SAL	2,000,000	2,127,500	2,120,078	2,127,500	.0	.0	.0	.0	.0	.0	(7,422)	(7,422)	4,222	4,222
21H040-69-9	GNMA1 JUMBO TBA 30YR TBA 04.000%		.07/24/2020	CITIGROUP GBL MKT INC/SAL	.09/14/2020	CITIGROUP GBL MKT INC/SAL	2,000,000	2,120,703	2,131,875	2,120,703	.0	.0	.0	.0	.0	.0	11,172	11,172	4,444	4,444
21H032-68-8	TBA GNMA 11 Jumbo 0.00% Mat 30 Yr		.06/15/2020	GOLDMAN SACHS & CO.	.08/03/2020	GOLDMAN SACHS & CO.	2,500,000	2,645,605	2,645,605	2,645,605	.0	.0	.0	.0	.0	.0	.0	.0	4,618	4,618
21H030-69-0	TBA GNMA2 SINGLE FAMILY 30YR		.07/28/2020	MORGAN STANLEY & CO INC.	.09/01/2020	MORGAN STANLEY & CO INC.	4,000,000	4,210,078	4,217,344	4,210,078	.0	.0	.0	.0	.0	.0	7,266	7,266	6,667	6,667
21H030-6A-7	TBA GNMA2 SINGLE FAMILY 30YR		.10/06/2020	VARIOUS	.10/06/2020	VARIOUS	6,000,000	6,306,758	6,277,148	6,306,758	.0	.0	.0	.0	.0	.0	(29,609)	(29,609)	10,000	10,000
21H020-61-8	1/2 TBA GNMA2 SINGLE FAMILY 30YR 2		.12/04/2020	NOMURA SEC/FIXED INCOME	.12/15/2020	NOMURA SEC/FIXED INCOME	3,000,000	3,117,539	3,121,289	3,117,539	.0	.0	.0	.0	.0	.0	3,750	3,750	3,333	3,333
21H022-61-4	1 TBA GNMA2 SINGLE FAMILY 30YR 2.5		.12/04/2020	VARIOUS	.12/15/2020	VARIOUS	7,000,000	7,342,188	7,357,930	7,342,188	.0	.0	.0	.0	.0	.0	15,742	15,742	9,722	9,722
21H022-6C-0	1 TBA GNMA2 SINGLE FAMILY 30YR 3		.11/02/2020	VARIOUS	.12/04/2020	VARIOUS	7,000,000	7,312,813	7,356,836	7,312,813	.0	.0	.0	.0	.0	.0	44,023	44,023	9,722	9,722
21H030-67-4	7/1 TBA GNMA2 SINGLE FAMILY 30YR 3		.06/04/2020	MS SECURITIES - FID	.06/24/2020	MORGAN STANLEY & CO INC.	1,000,000	1,055,664	1,057,266	1,055,664	.0	.0	.0	.0	.0	.0	1,602	1,602	1,667	1,667
21H030-68-2	8/1 UNITED STATES TREAS BDS		.08/01/2020	VARIOUS	.08/01/2020	VARIOUS	7,500,000	7,914,922	7,914,453	7,914,922	.0	.0	.0	.0	.0	.0	(469)	(469)	11,875	11,875
912810-RG-4	UNITED STATES TREAS BDS		.06/15/2020	BANC OF AMERICA SEC LLC	.07/29/2020	JP MORGAN SECS INC-FI	390,000	564,708	588,748	563,930	.0	(778)	.0	(778)	.0	.0	24,818	24,818	6,447	4,738
912810-SK-5	UNITED STATES TREAS BDS		.03/26/2020	VARIOUS	.03/26/2020	VARIOUS	565,000	659,546	666,535	659,540	.0	(6)	.0	(6)	.0	.0	6,995	6,995	4,439	4,355
912810-SQ-2	UNITED STATES TREAS BDS		.10/01/2020	BANC OF AMERICA SEC LLC	.10/01/2020	CAP	200,000	196,234	196,211	196,234	.0	.0	.0	.0	.0	.0	(23)	(23)	.293	.293
912810-SR-0	UNITED STATES TREAS BDS		.08/07/2020	MORGAN STANLEY & CO INC.	.11/04/2020	VARIOUS	2,775,000	2,846,760	2,826,075	2,846,619	.0	(141)	.0	(141)	.0	.0	(20,544)	(20,544)	8,512	7,143
912828-R3-6	UNITED STATES TREAS NTS		.01/27/2020	CITIGROUP GBL MKT INC/SAL	.01/28/2020	GOLDMAN SACHS & CO.	750,000	755,187	753,631	755,185	.0	(2)	.0	(2)	.0	.0	(1,554)	(1,554)	2,545	2,478
912828-YB-0	UNITED STATES TREAS NTS		.01/03/2020	GOLDMAN SACHS & CO.	.01/08/2020	RBC DAIN RAUSCHER	1,500,000	1,473,460	1,473,513	1,473,494	.0	.0	.0	.0	.0	.0	18	18	9,737	9,604
912828-ZZ-9	UNITED STATES TREAS NTS		.02/10/2020	WACHOVIA SECURITIES LLC	.02/12/2020	BANC OF AMERICA SEC LLC	395,000	396,636	395,926	396,633	.0	(3)	.0	(3)	.0	.0	(707)	(707)	.472	.456
912828-ZS-2	UNITED STATES TREAS NTS		.02/03/2020	BANK OF NEW YORK (CITSECIN)	.02/12/2020	NOMURA SEC/FIXED INCOME	125,000	125,137	124,590	125,136	.0	(1)	.0	(1)	.0	.0	(546)	(546)	.61	.19
912828-Z9-4	UNITED STATES TREAS NTS		.02/19/2020	CAP INC FI	.02/20/2020	DEUTSCHE BANK SECS	750,000	745,225	749,150	745,226	.0	.1	.0	.1	.0	.0	3,925	3,925	.185	.155
912828-ZF-0	UNITED STATES TREAS NTS		.03/27/2020	BANC OF AMERICA SEC LLC	.04/02/2020	BANK OF NEW YORK	215,000	215,756	216,478	215,753	.0	(2)	.0	(2)	.0	.0	.725	.725	.9	.0
912828-ZG-8	UNITED STATES TREAS NTS		.04/21/2020	VARIOUS	.05/27/2020	VARIOUS	25,830,000	25,915,842	25,920,053	25,912,901	.0	(2,941)	.0	(2,941)	.0	.0	7,152	7,152	11,290	5,122
912828-ZO-6	UNITED STATES TREAS NTS		.07/31/2020	VARIOUS	.08/04/2020	VARIOUS														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F 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
3137FR-EJ-6...	FHLNC REMIC SERIES K-104...		02/20/2020...	CREDIT SUISSE FIRST BOS...	09/25/2020...	VARIOUS...	1,150,000	1,149,952	1,235,846	1,149,835	.0	(117)	.0	(117)	.0	.0	86,011	86,011	14,177	1,624
3132DM-CE-3...	FHLNC SUPER 30Y FIXED...		08/01/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	08/01/2020...	NOMURA SEC/FIXED INCOME...	965,839	1,015,753	1,016,772	1,015,753	.0	.0	.0	.0	.0	.0	1,019	1,019	1,127	1,127
3132DV-7C-3...	FHLNC SUPER 30Y FIXED...		09/01/2020...	BANK OF NY/MIZUHO SECS USA TREAS FIN...	09/01/2020...	YORK BRA...	1,846,309	1,938,624	1,935,307	1,938,624	.0	.0	.0	.0	.0	.0	(3,318)	(3,318)	1,667	1,667
3132AD-6M-5...	FHLNC SUPER 0Y FIXED...		01/02/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	01/07/2020...	WACHOVIA SECURITIES LLC...	1,000,000	1,026,329	1,029,844	1,026,236	.0	(92)	.0	(92)	.0	.0	3,608	3,608	1,264	1,264
3132A8-4L-0...	FHLNC SUPER 15Y FIXED...		07/07/2020...	BANC OF AMERICA SEC LLC...	09/25/2020...	VARIOUS...	5,272,415	5,547,569	5,559,337	5,525,527	.0	(22,042)	.0	(22,042)	.0	.0	33,811	33,811	37,930	7,689
3132D5-3T-7...	FHLNC SUPER 15Y FIXED...		09/01/2020...	CITIGROUP GBL MKT INC/SAL...	09/01/2020...	VARIOUS...	74,991	78,507	78,559	78,507	.0	.0	.0	.0	.0	.0	53	53	83	83
3132D5-4Z-2...	FHLNC SUPER 15Y FIXED...		10/01/2020...	WELLS FARGO SECURITIES, LLC...	10/02/2020...	WELLS FARGO SECURITIES, LLC...	999,999	1,048,515	1,044,257	1,048,493	.0	(22)	.0	(22)	.0	.0	(4,236)	(4,236)	1,250	1,250
3132A5-HX-6...	FHLNC SUPER 30Y FIXED...		08/10/2020...	BNY MELLON CAPITAL MARKETS/BNYCM...	08/10/2020...	WELLS FARGO SECURITIES, LLC...	500,000	530,352	526,934	530,352	.0	.0	.0	.0	.0	.0	(3,418)	(3,418)	500	500
3132A5-JW-6...	FHLNC SUPER 30Y FIXED...		08/01/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	08/01/2020...	NOMURA SEC/FIXED INCOME...	325,177	341,982	342,325	341,982	.0	.0	.0	.0	.0	.0	343	343	379	379
3132A5-KA-2...	FHLNC SUPER 30Y FIXED...		08/01/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	08/01/2020...	NOMURA SEC/FIXED INCOME...	301,855	317,454	317,773	317,454	.0	.0	.0	.0	.0	.0	318	318	352	352
3132AD-PC-6...	FHLNC SUPER 30Y FIXED...		01/06/2020...	CITIGROUP GBL MKT INC/SAL...	04/27/2020...	VARIOUS...	491,520	507,494	517,457	505,533	.0	(1,961)	.0	(1,961)	.0	.0	11,924	11,924	4,761	621
3132AE-E4-4...	FHLNC SUPER 30Y FIXED...		03/02/2020...	BRANCH...	03/02/2020...	BANK OF NEW YORK...	516,994	525,738	529,535	525,738	.0	.0	.0	.0	.0	.0	3,797	3,797	474	474
3132AE-EY-8...	FHLNC SUPER 30Y FIXED...		07/01/2020...	VARIOUS...	07/01/2020...	VARIOUS...	4,891,999	5,063,474	5,057,246	5,063,474	.0	.0	.0	.0	.0	.0	(6,228)	(6,228)	5,405	5,405
3132AE-KB-1...	FHLNC SUPER 30Y FIXED...		03/02/2020...	BANK OF NEW YORK...	03/02/2020...	BANK OF NEW YORK...	1,824,999	1,864,065	1,868,081	1,864,065	.0	.0	.0	.0	.0	.0	4,016	4,016	1,673	1,673
3132DV-3H-6...	FHLNC SUPER 30Y FIXED...		03/02/2020...	VARIOUS...	03/02/2020...	BANK OF NEW YORK...	1,274,999	1,301,057	1,302,452	1,301,057	.0	.0	.0	.0	.0	.0	1,395	1,395	1,169	1,169
3132DV-3J-2...	FHLNC SUPER 30Y FIXED...		01/03/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	01/08/2020...	JP MORGAN SECS INC-FI...	500,000	514,825	514,688	514,773	.0	(52)	.0	(52)	.0	.0	(85)	(85)	632	632
3132DV-3L-7...	FHLNC SUPER 30Y FIXED...		01/02/2020...	BARCLAYS CAP INC/BARCLAYS CAP...	01/02/2020...	VARIOUS...	870,095	903,166	902,928	903,166	.0	.0	.0	.0	.0	.0	(238)	(238)	1,257	1,257
3132DV-3N-3...	FHLNC SUPER 30Y FIXED...		08/01/2020...	VARIOUS...	08/01/2020...	VARIOUS...	5,565,722	5,849,676	5,845,515	5,849,676	.0	.0	.0	.0	.0	.0	(4,161)	(4,161)	6,451	6,451
3132DV-3T-0...	FHLNC SUPER 30Y FIXED...		04/01/2020...	VARIOUS...	04/01/2020...	BANK OF NEW YORK...	776,237	797,316	793,739	797,316	.0	.0	.0	.0	.0	.0	(3,577)	(3,577)	837	837
3132DV-3Y-9...	FHLNC SUPER 30Y FIXED...		01/02/2020...	CITIGROUP GBL MKT INC/SAL...	01/02/2020...	DAWA SECURITIES AMERICA INC (...)	249,976	246,236	246,382	246,236	.0	.0	.0	.0	.0	.0	146	146	226	226
3132DV-3Z-6...	FHLNC SUPER 30Y FIXED...		11/02/2020...	VARIOUS...	11/02/2020...	VARIOUS...	1,499,950	1,572,057	1,570,572	1,572,057	.0	.0	.0	.0	.0	.0	(1,484)	(1,484)	1,458	1,458
3132DV-4G-7...	FHLNC SUPER 30Y FIXED...		03/06/2020...	VARIOUS...	03/06/2020...	VARIOUS...	1,000,000	1,007,149	991,797	1,007,149	.0	.0	.0	.0	.0	.0	(15,352)	(15,352)	833	833
3132DV-4P-7...	FHLNC SUPER 30Y FIXED...		03/02/2020...	VARIOUS...	06/25/2020...	VARIOUS...	3,735,239	3,816,129	3,902,359	3,817,386	.0	1,256	.0	1,256	.0	.0	84,974	84,974	28,339	3,424
3132DV-4W-2...	FHLNC SUPER 30Y FIXED...		04/01/2020...	VARIOUS...	04/01/2020...	VARIOUS...	2,500,002	2,495,197	2,511,213	2,495,197	.0	.0	.0	.0	.0	.0	16,016	16,016	2,222	2,222
3132DV-5D-3...	FHLNC SUPER 30Y FIXED...		07/01/2020...	MS SECURITIES - FID...	07/01/2020...	NOMURA SEC/FIXED INCOME...	500,000	523,984	525,313	523,984	.0	.0	.0	.0	.0	.0	1,328	1,328	542	542
3132DV-5X-9...	FHLNC SUPER 30Y FIXED...		09/01/2020...	VARIOUS...	09/01/2020...	VARIOUS...	5,999,504	6,302,058	6,313,893	6,302,058	.0	.0	.0	.0	.0	.0	11,835	11,835	6,083	6,083
3132DV-6D-2...	FHLNC SUPER 30Y FIXED...		08/01/2020...	VARIOUS...	08/01/2020...	VARIOUS...	6,499,453	6,824,543	6,836,652	6,824,543	.0	.0	.0	.0	.0	.0	12,108	12,108	6,583	6,583
3132DV-6R-1...	FHLNC SUPER 30Y FIXED...		07/01/2020...	BNY MELLON CAPITAL MARKETS/BNY...	07/01/2020...	VARIOUS...	999,999	1,015,272	1,021,327	1,015,272	.0	.0	.0	.0	.0	.0	6,055	6,055	722	722
3132DV-6U-4...	FHLNC SUPER 30Y FIXED...		08/01/2020...	BNY MELLON CAPITAL MARKETS/BNYCM...	08/01/2020...	BARCLAYS CAP INC/BARCLAYS CAP...	1,000,000	1,043,515	1,046,054	1,043,515	.0	.0	.0	.0	.0	.0	2,539	2,539	833	833
3132DV-7A-7...	FHLNC SUPER 30Y FIXED...		08/01/2020...	BNY MELLON CAPITAL MARKETS/BNYCM...	08/01/2020...	VARIOUS...	1,001,084	1,044,647	1,046,973	1,044,647	.0	.0	.0	.0	.0	.0	2,327	2,327	834	834
3132DV-7B-5...	FHLNC SUPER 30Y FIXED...		09/01/2020...	NOMURA SEC/FIXED INCOME...	09/01/2020...	VARIOUS...	4,500,000	4,633,770	4,641,397	4,633,770	.0	.0	.0	.0	.0	.0	7,627	7,627	3,167	3,167
3132DV-7K-5...	FHLNC SUPER 30Y FIXED...		10/01/2020...	MORGAN STANLEY & CO INC...	10/01/2020...	JP MORGAN SECS INC-FI...	1,499,851	1,544,934	1,546,721	1,544,934	.0	.0	.0	.0	.0	.0	1,787	1,787	1,083	1,083
3132DW-AF-0...	FHLNC SUPER 30Y FIXED...		10/01/2020...	GOLDMAN SACHS & CO...	10/01/2020...	JP MORGAN SECS INC-FI...	1,000,000	1,027,852	1,031,250	1,027,852	.0	.0	.0	.0	.0	.0	3,398	3,398	722	722
3132DW-AN-3...	FHLNC SUPER 30Y FIXED...		12/01/2020...	BANK OF NY/MIZUHO SECS USA TREAS FIN...	12/04/2020...	WELLS FARGO SECURITIES, LLC...	1,566,850	1,619,241	1,620,527	1,619,133	.0	(108)	.0	(108)	.0	.0	1,393	1,393	1,132	1,132
3132DW-AW-3...	FHLNC SUPER 30Y FIXED...		12/01/2020...	CITIGROUP GBL MKT INC/SAL...	12/04/2020...	CREDIT SUISSE AG, NEW YORK BRA...	2,999,700	3,086,176	3,102,463	3,086,104	.0	(72)	.0	(72)	.0	.0	16,360	16,360	2,166	2,166
3133A1-F3-1...	FHLNC UMBS 30Y FIXED...		08/01/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	08/01/2020...	NOMURA SEC/FIXED INCOME...	226,442	238,145	238,384	238,145	.0	.0	.0	.0	.0	.0	239	239	264	264
3133KH-BW-7...	FHLNC UMBS 30Y FIXED...		08/01/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	08/01/2020...	NOMURA SEC/FIXED INCOME...	334,297	351,573	351,926	351,573	.0	.0	.0	.0	.0	.0	353	353	390	390
3131X8-G3-4...	FHLNC UMBS 15Y FIXED...		09/01/2020...	CITIGROUP GBL MKT INC/SAL...	09/01/2020...	VARIOUS...	6,441	6,743	6,747	6,743	.0	.0	.0	.0	.0	.0	5	5	7	7
3133KY-R8-4...	FHLNC UMBS 20Y FIXED...		07/01/2020...	WELLS...	07/01/2020...	WELLS FARGO SECURITIES, LLC...	1,780,116	1,876,631	1,870,790	1,876,631	.0	.0	.0	.0	.0	.0	(5,841)	(5,841)	1,928	1,928
3133KY-SC-4...	FHLNC UMBS 20Y FIXED...		11/02/2020...	JP MORGAN SECS INC-FI...	11/02/2020...	WELLS FARGO SECURITIES, LLC...	500,000	522,500	522,500	522,500	.0	.0	.0	.0	.0	.0	.0	.0	458	458
3133KY-T0-2...	FHLNC UMBS 20Y FIXED...		11/09/2020...	GOLDMAN SACHS & CO...	11/09/2020...	BARCLAYS CAP INC/BARCLAYS CAP...	499,999	521,874	522,870	521,874	.0	.0	.0	.0	.0	.0	996	996	382	382
31329Q-5F-4...	FHLNC UMBS 30Y FIXED...		08/01/2020...	BARCLAYS CAP INC/BARCLAYS CAP INC FI...	08/01/2020...	NOMURA SEC/FIXED INCOME...	496,392	522,046	522,569	522,046	.0	.0	.0	.0	.0	.0	524	524	579	579
31334W-3H-2...	FHLNC UMBS 30Y FIXED...		03/02/2020...	CREDIT SUISSE AG, NEW YORK BRANCH...	03/02/2020...	BANK OF NEW YORK...	631,805	642,492	647,132	642,492	.0	.0	.0	.0	.0	.0	4,640	4,640	579	579

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F 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
3133KH-CA-2	FHLNC UMBS 30Y FIXED		.01/02/2020	BANC OF AMERICA SEC LLC	.01/02/2020	BARCLAYS CAP INC/BARCLAYS CAP	1,000,001	1,013,438	1,015,235	1,013,438	.0	.0	.0	.0	.0	.0	1,797	1,797	1,083	1,083
3133KH-T9-7	FHLNC UMBS 30Y FIXED		.03/02/2020	VARIOUS	.03/02/2020	YORK BRA	1,000,000	1,007,656	995,781	1,007,656	.0	.0	.0	.0	.0	.0	(11,875)	(11,875)	.764	.764
3133KJ-UD-2	FHLNC UMBS 30Y FIXED		.12/01/2020	JP MORGAN SECS INC-FI	.12/01/2020	CITIGROUP GBL MKT INC/SAL	1,500,000	1,561,172	1,569,961	1,561,172	.0	.0	.0	.0	.0	.0	8,789	8,789	1,354	1,354
31346Y-3M-3	FHLNC UMBS 30Y FIXED		.01/01/2020	CITIGROUP GBL MKT INC/SAL	.01/02/2020	DAIWA SECURITIES AMERICA INC.	449,296	442,574	442,838	442,576	.0	2	.0	2	.0	.0	261	261	406	406
31346Y-ZT-3	FHLNC UMBS 30Y FIXED		.01/02/2020	CITIGROUP GBL MKT INC/SAL	.01/02/2020	DAIWA SECURITIES AMERICA INC.	430,472	424,032	424,284	424,032	.0	.0	.0	.0	.0	.0	252	252	389	389
3133A6-G5-4	FHLNC UMBS30Y FIXED		.06/22/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	.07/14/2020	BARCLAYS CAP INC/BARCLAYS CAP	2,258,000	2,375,134	2,375,134	2,375,134	.0	.0	.0	.0	.0	.0	.0	.0	2,446	2,446
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR		.06/01/2020	CITIGROUP GBL MKT INC/SAL	.06/01/2020	WELLS FARGO SECURITIES, LLC	1,944,702	2,052,420	2,048,014	2,052,420	.0	.0	.0	.0	.0	.0	(4,406)	(4,406)	1,891	1,891
3140X6-NU-1	FNMA SUPER LNG 30 YEAR		.05/01/2020	CITIGROUP GBL MKT INC/SAL	.05/06/2020	BARCLAYS CAP INC/BARCLAYS CAP	3,000,003	3,195,706	3,194,651	3,194,612	.0	(1,094)	.0	(1,094)	.0	.0	39	39	4,000	4,000
3140X6-V9-9	FNMA SUPER LNG 30 YEAR		.06/01/2020	JP MORGAN SECS INC-FI	.06/01/2020	CAP	1,000,001	1,039,141	1,036,426	1,039,141	.0	.0	.0	.0	.0	.0	(2,715)	(2,715)	.694	.694
3140X5-BH-5	FNMA SUPER SHRT 10 YEAR		.01/02/2020	GOLDMAN SACHS & CO	.01/02/2020	MORGAN STANLEY & CO INC.	499,999	512,070	511,659	512,070	.0	.0	.0	.0	.0	.0	(410)	(410)	.625	.625
01F022-4A-0	FNMA TBA 15YR OCT		.10/13/2020	VARIOUS	.10/13/2020	VARIOUS	15,000,000	15,692,109	15,689,453	15,692,109	.0	.0	.0	.0	.0	.0	(2,656)	(2,656)	18,750	18,750
01F022-4B-8	FNMA TBA 15YR TBA 02.500%		.10/20/2020	GOLDMAN SACHS & CO	.11/02/2020	MORGAN STANLEY & CO INC.	1,000,000	1,039,453	1,039,453	1,039,453	.0	.0	.0	.0	.0	.0	.0	.0	1,111	1,111
01F030-41-3	FNMA TBA 15YR TBA 03.000% JAN		.01/02/2020	MORGAN STANLEY & CO INC.	.01/02/2020	GOLDMAN SACHS & CO	500,000	511,660	512,070	511,660	.0	.0	.0	.0	.0	.0	.0	.0	625	625
01F030-67-8	FNMA TBA 30Yr		.07/01/2020	VARIOUS	.07/01/2020	VARIOUS	24,500,000	25,720,469	25,759,883	25,720,469	.0	.0	.0	.0	.0	.0	39,414	39,414	26,542	26,542
01F030-68-6	FNMA TBA 30Yr		.08/10/2020	VARIOUS	.08/10/2020	VARIOUS	29,500,000	31,002,324	31,037,090	31,002,324	.0	.0	.0	.0	.0	.0	34,766	34,766	29,500	29,500
01F030-6A-1	FNMA TBA 30Yr		.08/18/2020	MORGAN STANLEY & CO INC.	.09/22/2020	MORGAN STANLEY & CO INC.	1,000,000	1,047,031	1,051,875	1,051,875	.0	.0	.0	.0	.0	.0	(4,844)	(4,844)	1,083	1,083
01F032-67-4	FNMA TBA 30Yr		.07/01/2020	VARIOUS	.07/01/2020	VARIOUS	2,000,000	2,104,492	2,104,492	2,104,492	.0	.0	.0	.0	.0	.0	.0	.0	2,528	2,528
01F032-68-2	FNMA TBA 30Yr		.08/01/2020	VARIOUS	.08/01/2020	VARIOUS	16,000,000	16,842,656	16,842,656	16,842,656	.0	.0	.0	.0	.0	.0	.0	.0	18,667	18,667
01F022-62-6	FNMA TBA 30Yr TBA 02.500% FEB		.02/03/2020	VARIOUS	.02/03/2020	VARIOUS	2,000,000	1,985,469	1,985,469	1,985,469	.0	.0	.0	.0	.0	.0	.0	.0	1,528	1,528
01F022-66-7	FNMA TBA 30Yr TBA 02.500% JUN		.06/01/2020	VARIOUS	.06/01/2020	VARIOUS	2,000,000	2,075,566	2,075,566	2,075,566	.0	.0	.0	.0	.0	.0	.0	.0	1,389	1,389
01F030-61-1	FNMA TBA 30Yr TBA 03.000%		.01/02/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	.01/02/2020	BARCLAYS CAP INC/BARCLAYS CAP	1,000,000	1,015,234	1,015,234	1,015,234	.0	.0	.0	.0	.0	.0	.0	.0	1,083	1,083
01F030-6B-9	FNMA TBA 30Yr TBA NOV		.11/02/2020	VARIOUS	.11/02/2020	VARIOUS	8,000,000	8,366,523	8,365,703	8,366,523	.0	.0	.0	.0	.0	.0	(820)	(820)	7,333	7,333
31418D-KT-8	FNMA UMBS LNG 30 YEAR		.09/01/2020	VARIOUS	.10/26/2020	VARIOUS	1,343,941	1,414,596	1,400,696	1,409,723	.0	(4,873)	.0	(4,873)	.0	.0	(9,027)	(9,027)	4,720	1,456
3140QE-TE-2	FNMA UMBS INT 15 YEAR		.09/01/2020	CITIGROUP GBL MKT INC/SAL	.09/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	108,282	113,357	113,433	113,357	.0	.0	.0	.0	.0	.0	76	76	120	120
31418A-JM-1	FNMA UMBS INT 15 YEAR		.09/01/2020	CITIGROUP GBL MKT INC/SAL	.09/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	8,112	8,492	8,498	8,492	.0	.0	.0	.0	.0	.0	.6	.6	.9	.9
31418D-TM-4	FNMA UMBS INT 15 YEAR		.09/01/2020	CITIGROUP GBL MKT INC/SAL	.09/01/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	1,000,000	1,034,609	1,038,711	1,034,609	.0	.0	.0	.0	.0	.0	4,102	4,102	.889	.889
3140JK-YM-2	FNMA UMBS LNG 30 YEAR		.06/01/2020	CITIGROUP GBL MKT INC/SAL	.06/01/2020	WELLS FARGO SECURITIES, LLC	21,927	23,141	23,092	23,141	.0	.0	.0	.0	.0	.0	(50)	(50)	21	21
3140JV-HY-1	FNMA UMBS LNG 30 YEAR		.01/02/2020	BANK OF NEW YORK (CSGOVT)	.01/02/2020	BANC OF AMERICA SEC LLC	1,434,278	1,472,824	1,472,376	1,472,824	.0	.0	.0	.0	.0	.0	(448)	(448)	1,813	1,813
3140KD-FJ-4	FNMA UMBS LNG 30 YEAR		.06/22/2020	BARCLAYS CAP INC/BARCLAYS CAP INC FI	.07/14/2020	BARCLAYS CAP INC/BARCLAYS CAP	3,244,000	3,412,283	3,412,283	3,412,283	.0	.0	.0	.0	.0	.0	.0	.0	3,514	3,514
3140QE-6Z-0	FNMA UMBS LNG 30 YEAR		.09/01/2020	WELLS FARGO SECURITIES, LLC	.09/01/2020	CREDIT SUISSE AG, NEW YORK BRA	500,000	521,563	521,895	521,563	.0	.0	.0	.0	.0	.0	332	332	451	451
31418D-GK-2	FNMA UMBS LNG 30 YEAR		.09/01/2020	BANK OF NY/MIZUHO SECS USA	.09/01/2020	CREDIT SUISSE AG, NEW YORK BRA	153,691	161,376	161,100	161,376	.0	.0	.0	.0	.0	.0	(276)	(276)	139	139
31418D-RS-3	FNMA UMBS LNG 30 YEAR		.11/02/2020	WACHOVIA SECURITIES, LLC	.11/02/2020	VARIOUS	7,500,005	7,857,584	7,846,490	7,857,584	.0	.0	.0	.0	.0	.0	(11,094)	(11,094)	5,729	5,729
31418A-RU-4	FNMA UMBS SHRT 10 YEAR		.09/01/2020	CITIGROUP GBL MKT INC/SAL	.09/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	85,906	89,933	89,993	89,933	.0	.0	.0	.0	.0	.0	60	60	95	95
31418C-GH-1	FNMA UMBS SHRT 10 YEAR		.09/01/2020	CITIGROUP GBL MKT INC/SAL	.09/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	829,816	868,714	869,297	868,714	.0	.0	.0	.0	.0	.0	583	583	922	922
3140KB-V3-5	FNMA UMBS INT 15 YEAR		.05/01/2020	CITIGROUP GBL MKT INC/SAL	.05/08/2020	MORGAN STANLEY & CO INC.	954,376	981,106	983,306	981,022	.0	(84)	.0	(84)	.0	.0	2,284	2,284	901	901
31416W-GM-9	FNMA UMBS INT 15 YEAR		.07/15/2020	KEEFE BRUYETTE & WOODS INC.	.09/25/2020	VARIOUS	2,977,287	3,129,408	3,139,934	3,118,166	.0	(11,242)	.0	(11,242)	.0	.0	21,768	21,768	21,453	4,342
31418D-GF-3	FNMA UMBS INT 15 YEAR		.10/01/2020	VARIOUS	.10/02/2020	VARIOUS	6,816,625	7,145,998	7,145,916	7,145,906	.0	(92)	.0	(92)	.0	.0	(26,990)	(26,990)	8,407	8,407
31418D-HD-7	FNMA UMBS INT 15 YEAR		.09/01/2020	CITIGROUP GBL MKT INC/SAL	.09/01/2020	BARCLAYS CAP INC/BARCLAYS CAP	985,348	1,031,536	1,032,229	1,031,536	.0	.0	.0	.0	.0	.0	693	693	1,095	1,095
31418D-KJ-2	FNMA UMBS INT 15 YEAR		.02/25/2020	MORGAN STANLEY & CO INC.	.07/27/2020	VARIOUS	984,334	998,378	1,012,375	998,092	.0	(286)	.0	(286)	.0	.0	14,284	14,284	4,910	1,093
31418D-KJ-0	FNMA UMBS INT 15 YEAR		.02/26/2020	CITIGROUP GBL MKT INC/SAL	.07/27/2020	VARIOUS	3,029,161	3,089,271	3,169,247	3,088,412	.0	(859)	.0	(859)	.0	.0	80,835	80,835	27,670	3,576
31418D-UB-3	FNMA UMBS INT 15 YEAR		.12/01/2020	MORGAN STANLEY & CO INC.	.12/01/2020	JP MORGAN SECS INC-FI	999,901	1,037,826	1,038,881	1,037,826	.0	.0	.0	.0	.0	.0	1,055	1,055	833	833
31418D-HH-8	FNMA UMBS INT 20 YEAR		.11/02/2020	WACHOVIA SECURITIES, LLC	.11/02/2020	MORGAN STANLEY & CO INC.	1,000,000	1,046,953	1,044,531	1,046,953	.0	.0	.0	.0	.0	.0	(2,422)	(2,422)	917	917
3140H4-B4-5	FNMA UMBS LNG 30 YEAR		.06/01/2020	CITIGROUP GBL MKT INC/SAL	.06/01/2020	WELLS FARGO SECURITIES, LLC	33,372	35,220	35,145	35,220	.0	.0	.0	.0	.0	.0	(76)	(76)	32	32
3140HB-7C-6	FNMA UMBS LNG 30 YEAR		.01/02/2020	CITIGROUP GBL MKT INC/SAL	.01/02/2020	DAIWA SECURITIES AMERICA INC.	1,120,033	1,103,276	1,103,932	1,103,276	.0	.0	.0	.0	.0	.0	656	656	1,011	1,011
3140JP-M9-3	FNMA UMBS LNG 30 YEAR		.01/07/2020	WACHOVIA SECURITIES LLC	.04/27/2020	VARIOUS	1,166,334	1,201,689	1,229,344	1,198,118	.0	(3,571)	.0	(3,571)	.0	.0	31,226	31,226	11,405	1,474
3140JQ-JY-1	FNMA UMBS LNG 30 YEAR		.01/07/2020	NOMURA SEC/FIXED INCOME	.04/30/2020	VARIOUS	3,466,711	3,572,337	3,650,435	3,562,621	.0	(9,716)	.0	(9,716)	.0	.0	87,814	87,814	33,828	4,382

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140JW-N7-3	FNMA UMBS LNG 30 YEAR		03/02/2020	CREDIT SUISSE AG, NEW YORK BRANCH	03/02/2020	BANK OF NEW YORK	259,642	264,033	265,940	264,033	.0	.0	.0	.0	.0	.0	1,907	1,907	238	238
3140JX-RF-7	FNMA UMBS LNG 30 YEAR		01/02/2020	BNY MELLON CAPITAL																
3140KO-6V-5	FNMA UMBS LNG 30 YEAR		09/01/2020	MARKETS/BNYCM	08/25/2020	VARIOUS	498,216	491,307	520,778	492,235	.0	927	.0	927	.0	.0	28,544	28,544	7,369	450
3140KM-ZT-0	FNMA UMBS LNG 30 YEAR		10/01/2020	VARIOUS	11/26/2020	VARIOUS	3,155,858	3,322,771	3,285,005	3,305,769	.0	(17,002)	.0	(17,002)	.0	.0	(20,764)	(20,764)	17,914	3,419
3140KM-ZT-0	FNMA UMBS LNG 30 YEAR		09/01/2020	CITIBANK	10/01/2020	JP MORGAN SECS INC-FI	499,999	514,609	515,624	514,609	.0	.0	.0	.0	.0	.0	1,016	1,016	361	361
3140KM-ZT-0	FNMA UMBS LNG 30 YEAR		09/01/2020	CITIGROUP GBL MKT INC/SAL	09/01/2020	VARIOUS	4,499,950	4,624,892	4,632,955	4,624,892	.0	.0	.0	.0	.0	.0	8,063	8,063	3,250	3,250
3140G9-4G-5	FNMA UMBS LNG 30 YEAR		01/13/2020	CITIGROUP GBL MKT INC/SAL	05/25/2020	VARIOUS	1,322,396	1,365,221	1,391,515	1,361,695	.0	(3,527)	.0	(3,527)	.0	.0	29,820	29,820	13,578	1,482
3140QA-3R-9	FNMA UMBS LNG 30 YEAR		01/02/2020	BANC OF AMERICA SEC LLC	01/02/2020	BARCLAYS CAP INC/BARCLAYS	49,290	51,164	51,150	51,164	.0	.0	.0	.0	.0	.0	(13)	(13)	71	71
3140QD-DH-4	FNMA UMBS LNG 30 YEAR		07/01/2020	BARCLAYS CAP INC/BARCLAYS	07/01/2020	WELLS FARGO SECURITIES, LLC	1,000,001	1,034,180	1,034,923	1,034,180	.0	.0	.0	.0	.0	.0	742	742	903	903
3140QF-2D-0	FNMA UMBS LNG 30 YEAR		11/02/2020	JP MORGAN SECS INC-FI	11/02/2020	BNY SUNTRUST CAPITAL	500,000	523,594	521,406	523,594	.0	.0	.0	.0	.0	.0	(2,188)	(2,188)	382	382
31418C-SJ-9	FNMA UMBS LNG 30 YEAR		01/03/2020	CITIGROUP GBL MKT INC/SAL	04/27/2020	VARIOUS	203,349	209,672	214,104	208,899	.0	(773)	.0	(773)	.0	.0	5,205	5,205	1,970	257
31418C-DL-5	FNMA UMBS LNG 30 YEAR		06/23/2020	VARIOUS	07/14/2020	BARCLAYS CAP INC/BARCLAYS	1,352,444	1,426,030	1,426,030	1,426,030	.0	.0	.0	.0	.0	.0	.0	.0	1,465	1,465
31418D-CG-5	FNMA UMBS LNG 30 YEAR		03/02/2020	WELLS	03/02/2020	BANK OF NEW YORK	386,021	394,284	394,040	394,284	.0	.0	.0	.0	.0	.0	(241)	(241)	354	354
31418D-ES-7	FNMA UMBS LNG 30 YEAR		09/01/2020	VARIOUS	10/26/2020	VARIOUS	1,209,635	1,208,964	1,208,964	1,207,315	.0	(2,320)	.0	(2,320)	.0	.0	1,649	1,649	2,361	1,158
31418D-FR-8	FNMA UMBS LNG 30 YEAR		07/01/2020	VARIOUS	07/01/2020	VARIOUS	2,051,031	2,120,541	2,165,264	2,123,411	.0	2,870	.0	2,870	.0	.0	41,853	41,853	4,688	2,214
31418D-GM-8	FNMA UMBS LNG 30 YEAR		08/01/2020	BARCLAYS CAP INC/BARCLAYS	08/01/2020	BARCLAYS CAP INC/BARCLAYS	350,000	368,088	368,457	368,088	.0	.0	.0	.0	.0	.0	369	369	408	408
31418D-HK-1	FNMA UMBS LNG 30 YEAR		01/06/2020	CAP INC FI	08/31/2020	NOMURA SEC/FIXED INCOME	3,740,977	3,695,948	3,909,067	3,702,286	.0	6,338	.0	6,338	.0	.0	206,781	206,781	55,463	3,377
31418D-HL-9	FNMA UMBS LNG 30 YEAR		03/02/2020	VARIOUS	06/25/2020	VARIOUS	4,246,031	4,246,031	4,332,536	4,246,053	.0	23	.0	23	.0	.0	86,483	86,483	28,201	3,815
31418D-JR-4	FNMA UMBS LNG 30 YEAR		03/02/2020	VARIOUS	06/25/2020	VARIOUS	626,402	638,769	652,821	639,124	.0	355	.0	355	.0	.0	13,696	13,696	5,415	574
31418D-KQ-4	FNMA UMBS LNG 30 YEAR		04/01/2020	VARIOUS	04/01/2020	VARIOUS	1,999,900	2,004,040	1,990,213	2,004,040	.0	.0	.0	.0	.0	.0	(13,827)	(13,827)	1,667	1,667
31418D-LS-9	FNMA UMBS LNG 30 YEAR		01/09/2020	BNY MELLON CAPITAL	01/09/2020	BANK OF NEW YORK (BMOMBS)	500,000	496,445	492,500	496,445	.0	.0	.0	.0	.0	.0	(3,945)	(3,945)	451	451
31418D-LT-7	FNMA UMBS LNG 30 YEAR		09/01/2020	MARKETS/BNYCM	10/26/2020	VARIOUS	999,900	1,052,278	1,042,070	1,048,601	.0	(3,677)	.0	(3,677)	.0	.0	(6,531)	(6,531)	3,511	1,083
31418D-PE-6	FNMA UMBS LNG 30 YEAR		07/01/2020	MORGAN STANLEY & CO INC	07/01/2020	BARCLAYS CAP INC/BARCLAYS	2,219,886	2,340,245	2,332,961	2,340,245	.0	.0	.0	.0	.0	.0	(7,284)	(7,284)	2,405	2,405
31418D-Q8-8	FNMA UMBS LNG 30 YEAR		08/01/2020	WELLS	07/01/2020	CAP	2,219,886	2,340,245	2,332,961	2,340,245	.0	.0	.0	.0	.0	.0	(7,284)	(7,284)	2,405	2,405
31418D-SJ-2	FNMA UMBS LNG 30 YEAR		09/01/2020	BNY MELLON CAPITAL	09/01/2020	BNY MELLON CAPITAL	103,734	108,248	108,467	108,248	.0	.0	.0	.0	.0	.0	219	219	86	86
31418D-TR-3	FNMA UMBS LNG 30 YEAR		09/30/2020	MARKETS/BNYCM	08/01/2020	MORGAN STANLEY & CO INC	1,895,183	1,987,380	1,978,897	1,987,380	.0	.0	.0	.0	.0	.0	(8,483)	(8,483)	1,683	1,683
31418D-V7-4	FNMA UMBS LNG 30 YEAR		12/01/2020	VARIOUS	09/01/2020	VARIOUS	4,037,000	4,236,485	4,236,485	4,236,485	.0	.0	.0	.0	.0	.0	.0	.0	3,645	3,645
31418D-VA-7	FNMA UMBS LNG 30 YEAR		11/02/2020	MORGAN STANLEY & CO INC	10/01/2020	MORGAN STANLEY & CO INC	9,433,151	9,731,697	9,768,595	9,731,448	.0	(249)	.0	(249)	.0	.0	37,147	37,147	6,813	6,813
31418A-62-6	FNMA UMBS SHRT 10 YEAR		04/01/2020	VARIOUS	12/04/2020	VARIOUS	4,000,000	4,118,691	4,138,027	4,118,585	.0	(106)	.0	(106)	.0	.0	19,442	19,442	2,444	2,444
31418A-K2-3	FNMA UMBS SHRT 10 YEAR		09/01/2020	CREDIT SUISSE	11/02/2020	VARIOUS	499,950	508,309	521,393	508,309	.0	.0	.0	.0	.0	.0	13,085	13,085	660	660
31418A-SV-1	FNMA UMBS SHRT 10 YEAR		03/02/2020	CITIGROUP GLOBAL	04/01/2020	BANK OF NEW YORK	500,000	507,734	510,703	507,734	.0	.0	.0	.0	.0	.0	2,969	2,969	590	590
01F030-66-0	TBA FED NATL MORT ASSC MBPT 15/		05/12/2020	CITIGROUP GBL MKT INC/SAL	09/01/2020	CAP	84,278	88,228	88,287	88,228	.0	.0	.0	.0	.0	.0	.0	.0	94	94
01F030-64-5	TBA FNMA 3.00% 30YRS APR		04/08/2020	WELLS	03/02/2020	BANK OF NEW YORK	500,000	507,734	510,703	507,734	.0	.0	.0	.0	.0	.0	2,969	2,969	590	590
01F032-64-1	TBA FNMA 3.50% 30YR APR		04/03/2020	WELLS FARGO SECURITIES, LLC	05/26/2020	WELLS FARGO SECURITIES, LLC	2,000,000	2,097,109	2,099,844	2,097,109	.0	.0	.0	.0	.0	.0	2,734	2,734	1,667	1,667
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/01/2020	BANK OF NEW YORK	04/08/2020	BANK OF NEW YORK	2,000,000	2,071,348	2,062,285	2,071,348	.0	.0	.0	.0	.0	.0	(9,063)	(9,063)	2,333	2,333
01F032-65-8	TBA FNMA 3.50% 30Yrs May		05/06/2020	VARIOUS	04/03/2020	BANK OF NEW YORK	6,500,000	6,879,844	6,871,680	6,879,844	.0	.0	.0	.0	.0	.0	(8,164)	(8,164)	8,847	8,847
01F032-62-5	TBA FNMA 30 YRS FEB		02/03/2020	VARIOUS	06/01/2020	VARIOUS	5,000,000	5,272,422	5,270,352	5,272,422	.0	.0	.0	.0	.0	.0	(2,070)	(2,070)	4,861	4,861
01F030-63-7	TBA FNMA SF 3.00 30 YRS MAR		03/02/2020	CITIGROUP GBL MKT INC/SAL	05/07/2020	CITIGROUP GBL MKT INC/SAL	3,000,000	3,161,484	3,165,000	3,161,484	.0	.0	.0	.0	.0	.0	3,516	3,516	3,500	3,500
01F032-63-3	TBA FNMA SF 30 YRS MAR		03/02/2020	VARIOUS	02/03/2020	VARIOUS	2,000,000	2,058,594	2,058,594	2,058,594	.0	.0	.0	.0	.0	.0	.0	.0	2,139	2,139
01F030-69-4	TBA FNMA SF 30YRS SEP		09/01/2020	VARIOUS	03/02/2020	VARIOUS	19,000,000	19,386,484	19,423,633	19,386,484	.0	.0	.0	.0	.0	.0	37,148	37,148	17,417	17,417
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		01/02/2020	VARIOUS	03/02/2020	VARIOUS	7,000,000	7,215,742	7,215,742	7,215,742	.0	.0	.0	.0	.0	.0	.0	.0	7,486	7,486
01F040-65-1	TBA FNMA SF 4.00 30 Yrs May		05/06/2020	VARIOUS	09/01/2020	VARIOUS	22,500,000	23,677,363	23,688,613	23,677,363	.0	.0	.0	.0	.0	.0	11,250	11,250	24,375	24,375
01F032-61-7	TBA FNMA SINGLE FAMILY 15YR		01/08/2020	BARCLAYS CAP INC/BARCLAYS	01/02/2020	BANC OF AMERICA SEC LLC	1,000,000	1,037,734	1,038,008	1,037,734	.0	.0	.0	.0	.0	.0	273	273	1,444	1,444
01F022-48-5	TBA FNMA SINGLE FAMILY 15YR 2		07/14/2020	VARIOUS	05/06/2020	VARIOUS	6,000,000	6,390,352	6,390,352	6,390,352	.0	.0	.0	.0	.0	.0	.0	.0	8,000	8,000
01F020-4A-4	TBA FNMA SINGLE FAMILY 15YR 2		09/22/2020	VARIOUS	01/08/2020	VARIOUS	3,500,000	3,599,199	3,599,121	3,599,199	.0	.0	.0	.0	.0	.0	(78)	(78)	4,424	4,424
01F020-4B-2	TBA FNMA SINGLE FAMILY 15YR 2		10/06/2020	CITIGROUP GBL MKT INC/SAL	07/15/2020	CITIGROUP GBL MKT INC/SAL	3,000,000	3,146,133	3,145,078	3,146,133	.0	.0	.0	.0	.0	.0	(1,055)	(1,055)	3,333	3,333
01F020-4C-0	TBA FNMA SINGLE FAMILY 15YR 2		12/01/2020	MORGAN STANLEY & CO INC	10/06/2020	MORGAN STANLEY & CO INC	1,000,000	1,036,875	1,038,203	1,036,875	.0	.0	.0	.0	.0	.0	1,328	1,328	1,000	1,000
01F020-49-7	TBA FNMA SINGLE FAMILY 15YR 2		10/06/2020	GOLDMAN SACHS & CO	11/06/2020	MORGAN STANLEY & CO INC	1,000,000	1,036,992	1,039,219	1,036,992	.0	.0	.0	.0	.0	.0	2,227	2,227	889	889
01F022-49-3	TBA FNMA SINGLE FAMILY 15YR 2.5		09/01/2020	VARIOUS	12/01/2020	VARIOUS	5,500,000	5,714,590	5,713,359	5,714,590	.0	.0	.0	.0	.0	.0	(1,230)	(1,230)	4,583	4,583
01F022-43-6	TBA FNMA SINGLE FAMILY 15YR 2.5		03/11/2020	VARIOUS	09/01/2020	VARIOUS	2,500,000	2,590,625	2,592,402	2,590,625	.0	.0	.0	.0	.0	.0	1,777	1,777	2,222	2,222
				VARIOUS	09/01/2020	VARIOUS	6,000,000	6,283,359	6,283,359	6,283,359	.0	.0	.0	.0	.0	.0	.0	.0	6,667	6,667

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F 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
01F022-6A-8-10	TBA FNMA SINGLE FAMILY 30YR 2.5		.09/10/2020	VARIOUS	.09/16/2020	VARIOUS	10,000,000	10,507,188	10,487,734	10,507,188	.0	.0	.0	.0	.0	.0	(19,453)	(19,453)	9,028	9,028
01F022-6B-6-11	TBA FNMA SINGLE FAMILY 30YR 2.5		.11/09/2020	VARIOUS	.11/09/2020	VARIOUS	28,500,000	29,822,715	29,796,260	29,822,715	.0	.0	.0	.0	.0	.0	(26,455)	(26,455)	21,771	21,771
01F022-63-4-3	TBA FNMA SINGLE FAMILY 30YR 2.5		.03/06/2020	VARIOUS	.03/06/2020	BANK OF NEW YORK	6,000,000	6,024,258	6,016,289	6,024,258	.0	.0	.0	.0	.0	.0	(7,969)	(7,969)	4,583	4,583
01F022-64-2-4	TBA FNMA SINGLE FAMILY 30YR 2.5		.04/01/2020	BANK OF NEW YORK	.04/01/2020	VARIOUS	3,000,000	3,020,938	3,020,938	3,020,938	.0	.0	.0	.0	.0	.0	.0	.0	2,917	2,917
01F022-65-9-5	TBA FNMA SINGLE FAMILY 30YR 2.5		.04/02/2020	BANK OF NEW YORK	.04/03/2020	BANK OF NEW YORK	1,000,000	1,034,531	1,038,711	1,034,531	.0	.0	.0	.0	.0	.0	4,180	4,180	833	833
01F022-67-5-7	TBA FNMA SINGLE FAMILY 30YR 2.5		.07/01/2020	VARIOUS	.07/01/2020	VARIOUS	2,000,000	2,069,102	2,069,102	2,069,102	.0	.0	.0	.0	.0	.0	.0	.0	1,806	1,806
01F022-68-3-8	TBA FNMA SINGLE FAMILY 30YR 2.5		.08/01/2020	VARIOUS	.08/01/2020	VARIOUS	14,000,000	14,620,762	14,629,238	14,620,762	.0	.0	.0	.0	.0	.0	8,477	8,477	11,667	11,667
01F022-69-1-9	TBA FNMA SINGLE FAMILY 30YR 2.5		.09/01/2020	VARIOUS	.09/03/2020	VARIOUS	18,500,000	19,339,238	19,395,596	19,339,238	.0	.0	.0	.0	.0	.0	56,357	56,357	16,701	16,701
21H022-69-7-9	TBA GNMA2 SINGLE FAMILY 30YR 2.5		.08/11/2020	VARIOUS	.09/01/2020	VARIOUS	5,500,000	5,786,016	5,796,914	5,786,016	.0	.0	.0	.0	.0	.0	10,898	10,898	7,639	7,639
01F020-45-5-5/20	TBA UMBS SINGLE FAMILY 15YR 2		.05/08/2020	VARIOUS	.05/08/2020	VARIOUS	2,000,000	2,058,320	2,058,320	2,058,320	.0	.0	.0	.0	.0	.0	.0	.0	1,889	1,889
01F022-41-0-1	TBA UMBS SINGLE FAMILY 15YR 2.5		.01/03/2020	BARCLAYS CAP INC/BARCLAYS CAP INC F	.01/03/2020	BARCLAYS CAP INC/BARCLAYS CAP	500,000	505,918	505,918	505,918	.0	.0	.0	.0	.0	.0	.0	.0	521	521
01F022-44-4-4	TBA UMBS SINGLE FAMILY 15YR 2.5		.04/01/2020	VARIOUS	.04/01/2020	BANK OF NEW YORK	1,000,000	1,029,805	1,029,805	1,029,805	.0	.0	.0	.0	.0	.0	.0	.0	1,319	1,319
01F020-6A-2-10/2	TBA UMBS SINGLE FAMILY 30YR 2		.10/01/2020	VARIOUS	.10/01/2020	VARIOUS	10,000,000	10,300,977	10,307,559	10,300,977	.0	.0	.0	.0	.0	.0	6,582	6,582	7,222	7,222
01F020-6C-8-12/2	TBA UMBS SINGLE FAMILY 30YR 2		.12/04/2020	VARIOUS	.12/07/2020	VARIOUS	47,500,000	49,045,332	49,114,717	49,045,332	.0	.0	.0	.0	.0	.0	69,385	69,385	34,306	34,306
01F022-61-8-1	TBA UMBS SINGLE FAMILY 30YR 2.5		.11/20/2020	VARIOUS	.12/22/2020	VARIOUS	13,750,000	13,958,613	13,991,065	13,958,613	.0	.0	.0	.0	.0	.0	32,451	32,451	12,413	12,413
01F022-6C-4-12	TBA UMBS SINGLE FAMILY 30YR 2.5		.12/01/2020	VARIOUS	.12/01/2020	VARIOUS	13,500,000	14,075,586	14,115,020	14,075,586	.0	.0	.0	.0	.0	.0	39,434	39,434	12,188	12,188
01F012-4C-7	UMBS TBA 15YR TBA 01.500% DEC		.11/23/2020	JP MORGAN SECS INC-FI	.12/01/2020	JP MORGAN SECS INC-FI	1,500,000	1,534,805	1,535,801	1,534,805	.0	.0	.0	.0	.0	.0	996	996	938	938
01F020-68-7	UMBS TBA 30YR TBA 02.000% AUG		.08/01/2020	VARIOUS	.08/01/2020	VARIOUS	4,500,000	4,604,395	4,616,543	4,604,395	.0	.0	.0	.0	.0	.0	12,148	12,148	3,000	3,000
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		.12/07/2020	VARIOUS	.12/31/2020	VARIOUS	35,000,000	36,177,822	36,249,180	36,177,822	.0	.0	.0	.0	.0	.0	71,357	71,357	25,278	25,278
01F020-67-9	UMBS TBA 30YR TBA 02.000% JUL		.07/01/2020	VARIOUS	.07/01/2020	VARIOUS	2,000,000	2,036,602	2,036,602	2,036,602	.0	.0	.0	.0	.0	.0	.0	.0	1,444	1,444
01F020-6B-0	UMBS TBA 30YR TBA 02.000% NOV		.11/06/2020	VARIOUS	.11/09/2020	VARIOUS	18,000,000	18,550,742	18,614,258	18,550,742	.0	.0	.0	.0	.0	.0	63,516	63,516	11,000	11,000
01F020-69-5	UMBS TBA 30YR TBA 02.000% SEP		.09/01/2020	VARIOUS	.09/09/2020	VARIOUS	18,500,000	19,054,424	19,076,338	19,054,424	.0	.0	.0	.0	.0	.0	21,914	21,914	13,361	13,361
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							638,720,518	663,128,963	664,463,412	663,053,213	0	(75,750)	0	(75,750)	0	0	1,410,200	1,410,200	900,756	595,041
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
126650-CW-8	CYS HEALTH CORP		.04/02/2020	BANK OF NEW YORK	.12/22/2020	TENDERED BACK TO COMPANY	275,000	290,573	315,153	289,112	.0	(1,461)	.0	(1,461)	.0	.0	26,041	26,041	5,638	345
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		.01/07/2020	DEUTSCHE BANK SECS	.05/29/2020	BARCLAYS CAP INC/BARCLAYS CAP	320,000	319,498	315,107	319,513	.0	.16	.0	.16	.0	.0	(4,406)	(4,406)	4,333	.0
337932-AH-0	FIRSTENERGY CORP		.03/23/2020	BANC OF AMERICA SEC LLC	.09/03/2020	USA TRE	75,000	72,338	83,161	72,477	.0	138	.0	138	.0	.0	10,684	10,684	1,893	569
345397-ZG-1	FORD MOTOR CREDIT CO LLC		.01/28/2020	PERSHING LLC	.06/03/2020	JP MORGAN SECS INC-FI	200,000	199,388	188,292	199,516	.0	128	.0	128	.0	.0	(11,224)	(11,224)	2,027	258
37045X-CY-0	GENERAL MTRS FINL CO INC		.06/17/2020	FIXED INCOME	.11/19/2020	MORGAN STANLEY & CO INC	870,000	867,468	960,236	867,557	.0	.89	.0	.89	.0	.0	92,679	92,679	13,137	.0
67066G-AJ-3	NVIDIA CORP		.03/26/2020	GOLDMAN SAACHS & CO	.03/26/2020	BANK OF NEW YORK	85,000	84,753	88,289	84,753	.0	.0	.0	.0	.0	.0	3,536	3,536	.0	.0
68389X-BX-2	ORACLE CORP		.03/30/2020	WELLS	.07/01/2020	BANC OF AMERICA SEC LLC	520,000	518,201	591,630	518,209	.0	8	.0	8	.0	.0	73,421	73,421	4,940	.0
68389X-BY-0	ORACLE CORP		.03/30/2020	WELLS	.07/01/2020	BANC OF AMERICA SEC LLC	520,000	517,998	610,662	518,003	.0	5	.0	5	.0	.0	92,659	92,659	5,283	.0
85775D-AA-3	STATION PLACE SECURITIZATION TRUST		.03/11/2020	JEFFRIES	.08/19/2020	JEFFRIES & COMPANY	1,120,000	1,120,000	1,120,000	1,120,000	.0	.0	.0	.0	.0	.0	.0	.0	6,974	.0
872540-AU-3	TJX COS INC NEW		.03/30/2020	BANC OF AMERICA SEC LLC	.12/04/2020	TENDERED BACK TO COMPANY	55,000	54,676	77,111	54,680	.0	3	.0	3	.0	.0	22,432	22,432	1,671	.0
89237J-AA-4	TOYOTA AUTO LN EX NT TR 2020 144A		.07/24/2020	VARIOUS	.08/27/2020	WELLS FARGO SECURITIES, LLC	900,000	905,444	926,543	905,285	.0	(159)	.0	(159)	.0	.0	21,258	21,258	2,625	45
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,940,000	4,950,337	5,276,185	4,949,106	0	(1,231)	0	(1,231)	0	0	327,079	327,079	48,521	1,216
8399998 - Bonds - Subtotals - Bonds							814,398,091	843,889,004	845,598,882	843,794,998	0	(94,007)	0	(94,007)	0	0	1,803,885	1,803,885	1,163,265	789,955
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
H69293-21-7	ROCHE HLDGS AG BASEL	B	.03/10/2020	CREDIT SUISSE	.09/01/2020	VARIOUS	572,000	186,932	199,057	186,932	.0	.0	.0	.0	.0	6,340	5,785	12,125	3,376	.0
623296-20-8	COMPASS GROUP PLC	B	.04/01/2020	VARIOUS	.11/04/2020	VARIOUS	6,237,000	118,978	86,633	118,978	.0	.0	.0	.0	.0	2,997	(35,341)	(32,344)	.0	.0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								305,910	285,690	305,910	0	0	0	0	0	9,336	(29,555)	(20,219)	3,376	0
9799998 - Common Stocks - Subtotals - Common Stocks								305,910	285,690	305,910	0	0	0	0	0	9,336	(29,555)	(20,219)	3,376	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								305,910	285,690	305,910	0	0	0	0	0	9,336	(29,555)	(20,219)	3,376	0
9999999 Totals								844,194,914	845,884,572	844,100,907	0	(94,007)	0	(94,007)	0	9,336	1,774,329	1,783,665	1,166,641	789,955

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Horizon Healthcare of New Jersey, Inc.

SCHEDULE E - PART 1 - CASH

[illegible]

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(27,313,561)	4. April	(50,665,829)	7. July	(13,377,086)	10. October	(38,063,986)
2. February	36,496,417	5. May	(37,226,197)	8. August	(12,671,041)	11. November	(4,581,619)
3. March	(30,530,947)	6. June	28,756,716	9. September	97,675,011	12. December	6,034,871

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SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		.0	.0	.0	.0
2. Alaska	AK		.0	.0	.0	.0
3. Arizona	AZ		.0	.0	.0	.0
4. Arkansas	AR		.0	.0	.0	.0
5. California	CA		.0	.0	.0	.0
6. Colorado	CO		.0	.0	.0	.0
7. Connecticut	CT		.0	.0	.0	.0
8. Delaware	DE		.0	.0	.0	.0
9. District of Columbia	DC		.0	.0	.0	.0
10. Florida	FL		.0	.0	.0	.0
11. Georgia	GA		.0	.0	.0	.0
12. Hawaii	HI		.0	.0	.0	.0
13. Idaho	ID		.0	.0	.0	.0
14. Illinois	IL		.0	.0	.0	.0
15. Indiana	IN		.0	.0	.0	.0
16. Iowa	IA		.0	.0	.0	.0
17. Kansas	KS		.0	.0	.0	.0
18. Kentucky	KY		.0	.0	.0	.0
19. Louisiana	LA		.0	.0	.0	.0
20. Maine	ME		.0	.0	.0	.0
21. Maryland	MD		.0	.0	.0	.0
22. Massachusetts	MA		.0	.0	.0	.0
23. Michigan	MI		.0	.0	.0	.0
24. Minnesota	MN		.0	.0	.0	.0
25. Mississippi	MS		.0	.0	.0	.0
26. Missouri	MO		.0	.0	.0	.0
27. Montana	MT		.0	.0	.0	.0
28. Nebraska	NE		.0	.0	.0	.0
29. Nevada	NV		.0	.0	.0	.0
30. New Hampshire	NH		.0	.0	.0	.0
31. New Jersey	NJ	Insolvency Claims Deposit	75,343,553	74,813,412	2,337,636	2,505,496
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	75,343,553	74,813,412	2,337,636	2,505,496
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