



ANNUAL STATEMENT
FOR THE YEAR ENDING DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Horizon Insurance Company

(Name)

NAIC Group Code 01202 (Current Period) , 01202 (Prior Period) NAIC Company Code 14690 Employer's ID Number 46-1362174

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 [X] Property/Casualty [] Hospital, Medical & Dental Service or Indemnity []
Dental Service Corporation [] Vision Service Corporation [] Health Maintenance Organization []
Other [] Is HMO, Federally Qualified? Yes [] No []

Incorporated/Organized 10/11/2012 Commenced Business 12/31/2012

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

Main Administrative Office 3 Penn Plz E Ste PP-15D (Street and Number)

Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number)

Mail Address 3 Penn Plz E 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 Plz E Ste PP-15D (Street and Number)

Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Catherine Merlino (Name), 973-466-5954 (Area Code) (Telephone Number) (Extension)

catherine_merlino@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire	Chairman & CEO	Linda Anne Willett	Secretary
Douglas Richard Simpson	CFO and Treasurer	Mark Leon Barnard	President

OTHER OFFICERS

Michael James Considine	Vice President	Christopher Michael Lepre	Executive Vice President

DIRECTORS OR TRUSTEES

Mark Leon Barnard	Christopher Michael Lepre	Gary Dean St. Hilaire	Douglas Richard Simpson

State of New Jersey

County of Essex

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

Nicholas Herbert Peterson
Secretary

Douglas Richard Simpson
CFO and Treasurer

Subscribed and sworn to before me this
day of ,

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	9,495,190	8.625	9,495,190	0	9,495,190	8.625
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,763,715	7.052	7,763,715	0	7,763,715	7.052
1.06 Industrial and miscellaneous	53,822,028	48.887	53,822,028	0	53,822,028	48.887
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	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	71,080,934	64.563	71,080,934	0	71,080,934	64.563
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
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)	116,569	0.106	116,569	0	116,569	0.106
6.02 Cash equivalents (Schedule E, Part 2)	37,997,641	34.514	37,997,641	0	37,997,641	34.514
6.03 Short-term investments (Schedule DA)	899,703	0.817	899,703	0	899,703	0.817
6.04 Total cash, cash equivalents and short-term investments	39,013,912	35.437	39,013,912	0	39,013,912	35.437
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	0	0.000	0	0	0	0.000
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	110,094,845	100.000	110,094,845	0	110,094,845	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		83,438,094
2. Cost of bonds and stocks acquired, Part 3, Column 7		481,988,211
3. Accrual of discount		114,972
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	15,789	
4.2 Part 2, Section 1, Column 15	0	
4.3 Part 2, Section 2, Column 13	0	
4.4 Part 4, Column 11	3,036	18,826
5. Total gain (loss) on disposals, Part 4, Column 19		252,105
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		494,263,754
7. Deduct amortization of premium		480,183
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	0	
8.2 Part 2, Section 1, Column 19	0	
8.3 Part 2, Section 2, Column 16	0	
8.4 Part 4, Column 15	0	0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14	0	
9.2 Part 2, Section 1, Column 17	0	
9.3 Part 2, Section 2, Column 14	0	
9.4 Part 4, Column 13	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		12,665
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		71,080,934
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)		71,080,934

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	9,495,190	9,473,565	9,497,376	9,434,461
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. Totals	9,495,190	9,473,565	9,497,376	9,434,461
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	7,763,715	7,936,910	7,785,797	7,482,927
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	43,545,193	43,855,929	43,669,864	42,837,633
	9. Canada	3,153,308	3,324,909	3,223,841	2,978,113
	10. Other Countries	7,123,527	7,217,129	7,130,182	6,979,448
	11. Totals	53,822,028	54,397,968	54,023,887	52,795,194
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	71,080,934	71,808,443	71,307,060	69,712,583
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	0	0	0	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	71,080,934	71,808,443	71,307,060	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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	1,318,824	793,691	8,012,939	245,585	23,854	XXX	10,394,893	14.4	12,967,052	15.3	10,394,893	.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	1,318,824	793,691	8,012,939	245,585	23,854	XXX	10,394,893	14.4	12,967,052	15.3	10,394,893	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	.0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	.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	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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	1,978,045	17,980,489	13,159,058	1,987,344	255,321	XXX	35,360,257	49.1	22,457,389	26.4	7,928,229	27,432,028
6.2 NAIC 2	1,846,431	5,228,858	10,302,320	0	0	XXX	17,377,608	24.1	12,999,084	15.3	15,193,048	2,184,560
6.3 NAIC 3	126,578	117,651	0	0	0	XXX	244,229	0.3	378,849	0.5	0	244,229
6.4 NAIC 4	308,578	531,357	0	0	0	XXX	839,934	1.2	668,878	0.8	91,674	748,260
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	4,259,631	23,858,354	23,461,378	1,987,344	255,321	XXX	53,822,028	74.8	36,504,200	43.0	23,212,951	30,609,076
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	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 2021 OF THE Horizon Insurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 4,677,998	22,341,197	23,086,326	3,118,675	294,669	.0	53,518,865	74.4	XXX	XXX	26,086,837	27,432,028
11.2 NAIC 2	(d) 1,846,431	5,228,858	10,302,320	.0	.0	.0	17,377,608	24.1	XXX	XXX	15,193,048	2,184,560
11.3 NAIC 3	(d) 126,578	117,651	.0	.0	.0	.0	244,229	0.3	XXX	XXX	.0	244,229
11.4 NAIC 4	(d) 308,578	531,357	.0	.0	.0	.0	839,934	1.2	XXX	XXX	91,674	748,260
11.5 NAIC 5	(d) .0	.0	.0	.0	.0	.0	.0	0.0	XXX	XXX	.0	.0
11.6 NAIC 6	(d) .0	.0	.0	.0	.0	.0	.0	0.0	XXX	XXX	.0	.0
11.7 Totals	6,959,585	28,219,062	33,388,646	3,118,675	294,669	.0	(b) 71,980,636	100.0	XXX	XXX	41,371,560	30,609,076
11.8 Line 11.7 as a % of Col. 7	9.7	39.2	46.4	4.3	0.4	0.0	100.0	XXX	XXX	XXX	57.5	42.5
12. Total Bonds Prior Year												
12.1 NAIC 1	10,519,553	29,771,081	18,441,140	8,984,200	3,174,820	.0	XXX	XXX	70,890,794	83.5	56,432,072	14,458,721
12.2 NAIC 2	514,716	6,778,169	5,706,199	.0	.0	.0	XXX	XXX	12,999,084	15.3	9,424,445	3,574,639
12.3 NAIC 3	124,071	254,778	.0	.0	.0	.0	XXX	XXX	378,849	0.5	92,293	286,556
12.4 NAIC 4	57,298	194,268	178,917	213,687	24,708	.0	XXX	XXX	668,878	0.8	.0	668,878
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	11,215,638	36,998,296	24,326,256	9,197,886	3,199,528	.0	XXX	XXX	(b) 84,937,604	100.0	65,948,811	18,988,793
12.8 Line 12.7 as a % of Col. 9	13.2	43.6	28.6	10.8	3.8	0.0	XXX	XXX	100.0	XXX	77.6	22.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,699,953	5,701,950	16,514,255	1,131,331	39,347	.0	26,086,837	36.2	56,432,072	66.4	26,086,837	XXX
13.2 NAIC 2	1,698,746	4,541,359	8,952,943	.0	.0	.0	15,193,048	21.1	9,424,445	11.1	15,193,048	XXX
13.3 NAIC 3	.0	.0	.0	.0	.0	.0	.0	0.0	92,293	0.1	.0	XXX
13.4 NAIC 4	25,771	65,903	.0	.0	.0	.0	91,674	0.1	.0	0.0	91,674	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	4,424,470	10,309,212	25,467,199	1,131,331	39,347	.0	41,371,560	57.5	65,948,811	77.6	41,371,560	XXX
13.8 Line 13.7 as a % of Col. 7	10.7	24.9	61.6	2.7	0.1	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	6.1	14.3	35.4	1.6	0.1	0.0	57.5	XXX	XXX	XXX	57.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,978,045	16,639,247	6,572,071	1,987,344	255,321	.0	27,432,028	38.1	14,458,721	17.0	XXX	27,432,028
14.2 NAIC 2	147,685	687,499	1,349,376	.0	.0	.0	2,184,560	3.0	3,574,639	4.2	XXX	2,184,560
14.3 NAIC 3	126,578	117,651	.0	.0	.0	.0	244,229	0.3	286,556	0.3	XXX	244,229
14.4 NAIC 4	282,807	465,454	.0	.0	.0	.0	748,260	1.0	668,878	0.8	XXX	748,260
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	2,535,114	17,909,850	7,921,447	1,987,344	255,321	.0	30,609,076	42.5	18,988,793	22.4	XXX	30,609,076
14.8 Line 14.7 as a % of Col. 7	8.3	58.5	25.9	6.5	0.8	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	3.5	24.9	11.0	2.8	0.4	0.0	42.5	XXX	XXX	XXX	XXX	42.5

(a) Includes \$ 30,609,076 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\$ 899,703 ; NAIC 2 \$.0 ; NAIC 3 \$.0 ; NAIC 4 \$.0 ; NAIC 5 \$.0 ; NAIC 6 \$.0 .

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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	999,710	0	7,590,158	0	0	XXX	8,589,867	11.9	9,462,920	11.1	8,589,867	0
1.02 Residential Mortgage-Backed Securities	319,114	793,691	422,782	245,585	23,854	XXX	1,805,026	2.5	3,504,132	4.1	1,805,026	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	1,318,824	793,691	8,012,939	245,585	23,854	XXX	10,394,893	14.4	12,967,052	15.3	10,394,893	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,381,129	3,567,017	1,914,329	885,746	15,494	XXX	7,763,715	10.8	35,466,352	41.8	7,763,715	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,205,982	5,647,014	17,183,745	0	0	XXX	24,036,742	33.4	20,582,852	24.2	20,192,408	3,844,334
6.02 Residential Mortgage-Backed Securities	1,131,343	4,337,502	1,709,470	588,078	0	XXX	7,766,393	10.8	0	0.0	0	7,766,393
6.03 Commercial Mortgage-Backed Securities	509,399	8,707,805	3,935,468	1,399,267	255,321	XXX	14,807,259	20.6	7,170,550	8.4	1,944,755	12,862,504
6.04 Other Loan-Backed and Structured Securities	1,412,906	5,166,033	632,695	0	0	XXX	7,211,634	10.0	8,750,797	10.3	1,075,789	6,135,845
6.05 Totals	4,259,631	23,858,354	23,461,378	1,987,344	255,321	XXX	53,822,028	74.8	36,504,200	43.0	23,212,951	30,609,076
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	.0
10.02 Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	2,205,692	5,647,014	24,773,903	.0	.0	XXX	32,626,609	45.3	XXX	XXX	28,782,275	3,844,334
11.02 Residential Mortgage-Backed Securities	2,831,587	8,698,210	4,046,580	1,719,409	39,347	XXX	17,335,134	24.1	XXX	XXX	9,568,741	7,766,393
11.03 Commercial Mortgage-Backed Securities	509,399	8,707,805	3,935,468	1,399,267	255,321	XXX	14,807,259	20.6	XXX	XXX	1,944,755	12,862,504
11.04 Other Loan-Backed and Structured Securities	1,412,906	5,166,033	632,695	.0	.0	XXX	7,211,634	10.0	XXX	XXX	1,075,789	6,135,845
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	0.0	XXX	XXX	.0	.0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	6,959,585	28,219,062	33,388,646	3,118,675	294,669	.0	71,980,636	100.0	XXX	XXX	41,371,560	30,609,076
11.09 Lines 11.08 as a % Col. 7	9.7	39.2	46.4	4.3	0.4	0.0	100.0	XXX	XXX	XXX	57.5	42.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	2,999,510	14,478,403	12,567,859	.0	.0	XXX	XXX	XXX	30,045,772	35.4	23,865,787	6,179,986
12.02 Residential Mortgage-Backed Securities	6,173,548	14,905,376	8,423,027	6,790,389	2,678,144	XXX	XXX	XXX	38,970,484	45.9	38,970,484	.0
12.03 Commercial Mortgage-Backed Securities	812,853	2,836,806	1,718,049	1,458,963	343,879	XXX	XXX	XXX	7,170,550	8.4	1,952,565	5,217,985
12.04 Other Loan-Backed and Structured Securities	1,229,727	4,777,711	1,617,321	948,534	177,504	XXX	XXX	XXX	8,750,797	10.3	1,159,974	7,590,822
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	.0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	11,215,638	36,998,296	24,326,256	9,197,886	3,199,528	.0	XXX	XXX	84,937,604	100.0	65,948,811	18,988,793
12.09 Line 12.08 as a % of Col. 9	13.2	43.6	28.6	10.8	3.8	0.0	XXX	XXX	100.0	XXX	77.6	22.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,205,692	4,050,008	22,526,575	.0	.0	XXX	28,782,275	40.0	23,865,787	28.1	28,782,275	XXX
13.02 Residential Mortgage-Backed Securities	1,700,244	4,360,708	2,337,111	1,131,331	39,347	XXX	9,568,741	13.3	38,970,484	45.9	9,568,741	XXX
13.03 Commercial Mortgage-Backed Securities	.0	1,341,241	603,513	.0	.0	XXX	1,944,755	2.7	1,952,565	2.3	1,944,755	XXX
13.04 Other Loan-Backed and Structured Securities	518,535	557,254	.0	.0	.0	XXX	1,075,789	1.5	1,159,974	1.4	1,075,789	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	0.0	.0	XXX
13.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	.0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	4,424,470	10,309,212	25,467,199	1,131,331	39,347	.0	41,371,560	57.5	65,948,811	77.6	41,371,560	XXX
13.09 Line 13.08 as a % of Col. 7	10.7	24.9	61.6	2.7	0.1	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	6.1	14.3	35.4	1.6	0.1	0.0	57.5	XXX	XXX	XXX	57.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	.0	1,597,006	2,247,328	.0	.0	XXX	3,844,334	5.3	6,179,986	7.3	XXX	3,844,334
14.02 Residential Mortgage-Backed Securities	1,131,343	4,337,502	1,709,470	588,078	.0	XXX	7,766,393	10.8	.0	0.0	XXX	7,766,393
14.03 Commercial Mortgage-Backed Securities	509,399	7,366,563	3,331,954	1,399,267	255,321	XXX	12,862,504	17.9	5,217,985	6.1	XXX	12,862,504
14.04 Other Loan-Backed and Structured Securities	894,371	4,608,779	632,695	.0	.0	XXX	6,135,845	8.5	7,590,822	8.9	XXX	6,135,845
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	.0	.0	.0	.0	0.0	XXX	.0
14.06 Affiliated Bank Loans	.0	.0	.0	.0	.0	XXX	.0	0.0	.0	0.0	XXX	.0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,535,114	17,909,850	7,921,447	1,987,344	255,321	.0	30,609,076	42.5	18,988,793	22.4	XXX	30,609,076
14.09 Line 14.08 as a % of Col. 7	8.3	58.5	25.9	6.5	0.8	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	3.5	24.9	11.0	2.8	0.4	0.0	42.5	XXX	XXX	XXX	XXX	42.5

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	1,499,510	1,499,510	0	0	0
2. Cost of short-term investments acquired	18,996,289	18,996,289	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	1,324	1,324	0	0	0
6. Deduct consideration received on disposals	19,597,420	19,597,420	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)	899,703	899,703	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)	899,703	899,703	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.....	37,237,556	0	37,237,556	0
2. Cost of cash equivalents acquired.....	656,668,899	20,998,632	635,670,267	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	485	485	0	0
6. Deduct consideration received on disposals.....	655,909,299	20,999,117	634,910,183	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).....	37,997,641	0	37,997,641	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	37,997,641	0	37,997,641	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 2021 OF THE Horizon Insurance Company

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																			
Bonds - U.S. Governments - Issuer Obligations																					
912828-TY-6.	UNITED STATES TREAS NTS				1.A	100,078	101.0700	101,070	100,000	100,007	0	(8)	0	0	1.625	1.623	MON	211	1,625	12/07/2012	11/15/2022
91282C-BZ-3.	UNITED STATES TREAS NTS				1.A	1,496,992	99.1720	1,487,579	1,500,000	1,497,249	0	257	0	0	1.250	1.284	AO	3,211	9,375	05/19/2021	04/30/2028
91282C-CE-9.	UNITED STATES TREAS NTS				1.A	4,999,440	99.0940	4,954,690	5,000,000	4,999,485	0	46	0	0	1.250	1.256	MON	5,495	31,250	05/28/2021	05/31/2028
91282C-DF-5.	UNITED STATES TREAS NTS				1.A	1,093,297	99.6880	1,096,563	1,100,000	1,093,423	0	126	0	0	1.375	1.473	AO	2,590	0	11/12/2021	10/31/2028
0199999 - Bonds - U.S. Governments - Issuer Obligations						7,689,806	XXX	7,639,901	7,700,000	7,690,165	0	421	0	0	XXX	XXX	XXX	11,507	42,250	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
361790-3K-5.	GNMA PASS-THRU M SINGLE FAMILY			4.	1.A	56,021	108.3140	57,050	52,671	55,879	0	(32)	0	0	4.000	2.288	MON	(245)	2,107	12/14/2015	02/20/2045
361790-6P-1.	GNMA PASS-THRU M SINGLE FAMILY			4.	1.A	284,622	105.8400	286,985	271,149	283,474	0	(202)	0	0	3.500	2.614	MON	791	9,490	04/22/2015	03/20/2045
36179R-F9-5.	GNMA PASS-THRU M SINGLE FAMILY			4.	1.A	172,139	105.8570	173,829	164,211	172,319	0	(129)	0	0	3.500	2.545	MON	479	5,747	10/22/2015	06/20/2045
36179R-LQ-0.	GNMA PASS-THRU M SINGLE FAMILY			4.	1.A	96,863	108.1980	98,538	91,072	96,616	0	(50)	0	0	4.000	2.306	MON	304	3,643	12/14/2015	08/20/2045
36179R-VA-4.	GNMA PASS-THRU M SINGLE FAMILY			4.	1.A	207,938	104.4180	213,735	204,691	207,599	0	(61)	0	0	3.000	2.781	MON	512	6,141	01/04/2016	12/20/2045
36179U-EA-6.	GNMA PASS-THRU M SINGLE FAMILY			4.	1.A	881,625	105.7320	893,358	844,923	881,085	0	(231)	0	0	4.500	3.313	MON	3,168	38,022	07/01/2019	10/20/2048
36184A-JF-7.	GNMA PASS-THRU X SINGLE FAMILY			4.	1.A	108,362	104.1840	110,168	105,743	108,054	0	(52)	0	0	3.000	2.724	MON	264	3,172	04/22/2015	03/15/2045
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,807,570	XXX	1,833,664	1,734,461	1,805,026	0	(757)	0	0	XXX	XXX	XXX	5,273	68,322	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						9,497,376	XXX	9,473,565	9,434,461	9,495,190	0	(336)	0	0	XXX	XXX	XXX	16,780	110,572	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-6P-0.	FHLMC GIANT MBS GOLD COMB 30			4.	1.A	677,143	106.2980	695,530	654,318	676,917	0	(97)	0	0	4.000	2.920	MON	2,181	26,173	07/01/2019	05/01/2049
31320S-WK-0.	FHLMC PC GOLD PC 30YR			4.	1.A	70,647	106.8500	74,270	69,509	70,582	0	(10)	0	0	3.500	3.144	MON	203	2,433	12/21/2016	09/01/2045
31320U-WF-6.	FHLMC PC GOLD PC 30YR			4.	1.A	376,152	105.5240	395,770	375,054	376,037	0	(15)	0	0	3.000	2.960	MON	938	11,252	12/14/2015	12/01/2045
3133GF-X7-5.	FHLMC UMBS 15Y FIXED			4.	1.A	2,464,875	102.5150	2,460,360	2,400,000	2,464,616	0	(259)	0	0	2.000	1.528	MON	4,000	0	12/01/2021	12/01/2036
3138W9-AB-6.	FNMA PASS-THRU INT 15 YEAR			4.	1.A	181,881	102.8180	193,226	187,930	184,641	0	408	0	0	2.000	2.631	MON	313	3,759	12/13/2013	07/01/2028
3138WE-M3-0.	FNMA PASS-THRU INT 15 YEAR			4.	1.A	660,180	105.1750	672,950	639,835	653,081	0	(1,395)	0	0	3.000	2.304	MON	1,600	19,195	01/04/2016	04/01/2030
31418A-3H-9.	FNMA PASS-THRU INT 15 YEAR			4.	1.A	51,190	102.8230	54,386	52,893	51,972	0	118	0	0	2.000	2.623	MON	88	1,058	12/13/2013	10/01/2028
31419M-BK-6.	FNMA PASS-THRU INT 15 YEAR			4.	1.A	1,796	105.2070	1,803	1,713	1,745	0	(10)	0	0	3.500	2.048	MON	5	60	01/04/2016	12/01/2025
31371L-JL-4.	FNMA PASS-THRU INT 20 YEAR			4.	1.A	19,616	108.6690	19,351	17,808	18,297	0	(255)	0	0	5.000	1.519	MON	74	890	01/04/2016	01/01/2024
31371N-SV-8.	FNMA PASS-THRU INT 20 YEAR			4.	1.A	102,418	108.8550	101,208	92,975	98,849	0	(762)	0	0	5.000	2.100	MON	387	4,649	01/04/2016	03/01/2028
31417Y-LA-3.	FNMA PASS-THRU INT 20 YEAR			4.	1.A	4,806	109.9140	4,795	4,363	4,672	0	(28)	0	0	5.000	2.336	MON	18	218	01/04/2016	02/01/2030
31418B-WS-1.	FNMA PASS-THRU JUMBO 30 YEAR			4.	1.A	123,013	104.0230	124,262	119,457	122,720	0	(51)	0	0	3.500	2.963	MON	348	4,181	01/20/2016	11/01/2045
3138AU-H5-9.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	186,582	109.2910	188,484	172,461	185,983	0	(219)	0	0	4.500	2.741	MON	647	7,761	10/15/2014	10/01/2041
3138WA-3K-1.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	295,862	109.0460	311,128	285,318	295,013	0	(114)	0	0	3.500	2.645	MON	832	9,986	12/15/2015	02/01/2044
3138WA-Z7-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	23,637	109.6930	23,965	21,848	23,602	0	(17)	0	0	4.500	2.146	MON	82	983	10/15/2014	02/01/2044
3138WB-YV-1.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	170,228	111.1190	171,716	154,533	169,397	0	(111)	0	0	5.000	1.994	MON	644	7,727	01/04/2016	05/01/2044
3138WE-YJ-2.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	348,725	108.8330	358,046	328,986	347,506	0	(176)	0	0	4.000	2.560	MON	1,097	13,159	01/04/2016	06/01/2045
3138WF-PX-8.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	37,031	109.1090	38,116	34,934	36,904	0	(18)	0	0	4.000	2.564	MON	116	1,397	01/04/2016	09/01/2045
3138X5-7B-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	289,715	111.4300	293,065	263,004	288,192	0	(205)	0	0	5.000	1.985	MON	1,096	13,150	01/04/2016	11/01/2043
3138XF-QJ-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	2,077	108.9130	2,054	1,886	2,066	0	(2)	0	0	5.000	1.974	MON	8	94	01/04/2016	11/01/2043
3138Y4-DU-0.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	263,394	109.6630	272,899	248,851	262,863	0	(148)	0	0	4.000	2.604	MON	830	9,954	11/05/2014	12/01/2044
3138YB-KP-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	23,605	108.3360	24,125	22,269	23,522	0	(12)	0	0	4.000	2.564	MON	74	891	01/04/2016	02/01/2045
3138YJ-W7-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	232,161	112.8720	237,884	210,756	230,500	0	(234)	0	0	5.000	1.940	MON	878	10,538	01/04/2016	08/01/2041
3138YR-2H-0.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	29,871	105.3870	31,029	29,443	29,956	0	(7)	0	0	3.000	2.623	MON	74	883	10/15/2015	05/01/2045
3138YU-2F-7.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	32,651	109.6270	33,768	30,803	32,527	0	(22)	0	0	4.000	2.513	MON	103	1,232	01/04/2016	07/01/2045
3140E1-F7-3.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	160,967	104.8840	166,410	158,661	161,447	0	(31)	0	0	3.000	2.628	MON	397	4,760	10/15/2015	08/01/2045
3140E6-0E-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	45,686	103.6760	46,688	45,032	45,780	0	(8)	0	0	3.000	2.655	MON	113	1,351	10/15/2015	11/01/2045
3140EB-VM-0.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	305,431	109.7540	313,337	285,491	304,490	0	(168)	0	0	4.000	2.211	MON	952	11,420	03/23/2016	02/01/2046
31410L-MC-3.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	230,473	113.0070	237,042	209,760	226,878	0	(503)	0	0	5.500	2.473	MON	961	11,537	12/13/2013	04/01/2041
31416S-VT-5.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	14,160	113.2170	14,553	12,854	14,019	0	(28)	0	0	5.000	2.877	MON	54	643	01/04/2016	06/01/2039
31418B-O9-0.	FNMA PASS-THRU LNG 30 YEAR			4.	1.A	29,889	109.3030	30,820	28,197	29,784	0	(15)	0	0	4.000	2.562	MON	94	1,128	01/04/2016	05/01/2045

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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																			
31418B-T5-5..	FNMA PASS-THRU LNG 30 YEAR..			4..	1.A	17,494	109.1290	18,010	16,504	17,433	0	(9)	0	0	4.000	2.562	MON	55	660	01/04/2016	08/01/2045
31418V-JB-9..	FNMA PASS-THRU LNG 30 YEAR..			4..	1.A	7,394	108.9270	7,312	6,713	7,332	0	(11)	0	0	5.000	2.957	MON	28	336	01/04/2016	11/01/2040
3138W9-XY-1..	FNMA PASS-THRU SHRT 10 YEAR..			4..	1.A	4,999	105.1760	5,016	4,769	4,815	0	(34)	0	0	3.500	1.888	MON	14	167	01/04/2016	10/01/2023
31418B-W9-3..	FNMA PASS-THRU LNG 30 YEAR..			4..	1.A	203,796	107.1020	210,793	196,815	203,306	0	(60)	0	0	3.500	2.712	MON	574	6,889	01/07/2016	12/01/2045
31418C-YL-2..	FNMA PASS-THRU LNG 30 YEAR..			4..	1.A	96,254	105.7160	102,740	97,184	96,272	0	3	0	0	3.500	3.754	MON	283	3,401	06/12/2018	05/01/2048
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						7,785,797	XXX	7,936,910	7,482,927	7,763,715	0	(4,500)	0	0	XXX	XXX	XXX	20,159	193,913	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						7,785,797	XXX	7,936,910	7,482,927	7,763,715	0	(4,500)	0	0	XXX	XXX	XXX	20,159	193,913	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
06051G-HG-7..	BANK AMER CORP. 144A			1..	1.F FE	2,238,500	109.5710	2,191,428	2,000,000	2,193,825	0	(24,373)	0	0	3.970	2.503	MS	25,584	79,400	02/24/2020	03/05/2029
10921U-2C-1..	BRIGHTHOUSE FINANCIAL GLOBAL				1.G FE	1,396,850	98.6890	1,381,649	1,400,000	1,397,227	0	377	0	0	1.550	1.603	MN	2,230	10,850	05/17/2021	05/24/2026
12513G-BG-3..	CDW LLC / CDW FIN CORP.				2.C FE	1,500,000	102.4220	1,536,330	1,500,000	1,500,000	0	0	0	0	2.670	2.688	JD	3,338	0	11/23/2021	12/01/2026
172967-LD-1..	CITIGROUP INC.				2.A FE	3,900,680	108.4820	3,796,882	3,500,000	3,856,098	0	(44,582)	0	0	3.887	1.770	JJ	64,621	68,023	05/03/2021	01/10/2028
19828J-AA-6..	COLUMBIA PPTY TR OPER PART			1..	2.C FE	349,507	108.4590	379,607	350,000	349,818	0	51	0	0	4.150	4.211	AO	3,631	14,525	03/09/2015	04/01/2025
302635-AJ-6..	FS KKR CAP CORP.				2.C FE	1,996,920	98.1260	1,962,510	2,000,000	1,997,160	0	240	0	0	1.650	1.710	AO	7,242	0	10/04/2021	10/12/2024
391380-AA-3..	GREAT-WEST LIFE CAP TR 144A			1,2	1.F FE	996,090	113.1160	1,131,164	1,000,000	997,328	0	360	0	0	4.047	4.137	MN	4,946	40,470	05/15/2018	05/17/2028
68389X-CE-3..	ORACLE CORP.				2.A FE	499,225	100.7470	503,737	500,000	499,277	0	52	0	0	2.875	2.914	MS	3,833	7,227	03/22/2021	03/25/2031
694308-JE-8..	PACIFIC GAS & ELEC CO.				2.C FE	599,964	100.0000	600,002	600,000	599,992	0	18	0	0	1.750	1.761	JD	438	10,500	06/16/2020	06/16/2022
694308-JW-8..	PACIFIC GAS & ELEC CO.				2.C FE	1,492,635	100.4220	1,506,337	1,500,000	1,493,186	0	551	0	0	3.000	3.102	JD	2,000	24,000	06/01/2021	06/15/2028
85208N-AE-0..	SPRINT SPECTRUM CO LLC 144A			1..	2.A FE	1,250,000	110.2450	1,378,062	1,250,000	1,250,000	0	0	0	0	5.152	5.252	MJSD	1,968	64,400	03/14/2018	09/20/2029
90932W-AA-3..	2 202				2.A FE	930,083	99.1590	922,259	930,083	930,083	0	0	0	0	2.900	2.921	MN	4,495	26,972	09/03/2019	11/01/2029
303901-BB-7..	FAIRFAX FINL HLDGS LTD.			.C.	2.C FE	1,580,820	111.3130	1,669,697	1,500,000	1,560,296	0	(8,624)	0	0	4.850	4.135	AO	14,954	72,750	07/19/2019	04/17/2028
89352L-AG-5..	TRANSCANADA PIPELINES MTN BE			1..	2.A FE	661,375	134.8290	674,147	500,000	614,003	0	(12,821)	0	0	7.700	4.160	JD	1,711	38,500	01/31/2018	06/15/2029
606822-BM-5..	MITSUBISHI UFJ FINL GROUP INC.				1.G FE	2,139,940	105.7350	2,114,695	2,000,000	2,114,743	0	(13,734)	0	0	3.195	2.375	JJ	28,933	63,900	02/24/2020	07/18/2029
000800-AF-2..	ABN AMRO BK N V AMSTERDAM BRH 144A				2.B FE	199,464	108.8850	217,769	200,000	199,779	0	55	0	0	4.750	4.841	JJ	4,038	9,500	07/21/2015	07/28/2025
90261A-AB-8..	UBS AG STAMFORD BRH				2.A FE	652,500	103.8610	623,168	600,000	605,991	0	(9,076)	0	0	7.625	6.074	FA	17,029	45,750	02/10/2016	08/17/2022
06738E-AN-5..	BARCLAYS PLC				2.B FE	206,424	109.3730	218,746	200,000	203,030	0	(680)	0	0	4.375	4.004	JJ	4,108	8,750	07/26/2016	01/12/2026
404280-BT-5..	HSBC HLDGS PLC			2..	1.G FE	1,719,855	112.1120	1,681,675	1,500,000	1,674,906	0	(24,521)	0	0	4.583	2.629	JD	2,292	68,745	02/24/2020	06/19/2029
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						24,310,832	XXX	24,489,865	23,030,083	24,036,742	0	(136,708)	0	0	XXX	XXX	XXX	197,390	654,262	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
36168K-AA-5..	GCAT 2021-NQ 1.262 25JUL66 144A FR			4..	1.A	2,493,671	98.5710	2,458,074	2,493,721	2,493,673	0	2	0	0	1.262	1.270	MON	2,623	7,868	09/29/2021	07/25/2066
75574Y-AA-1..	READY CAP MTG FIN 2021-FL5 144A			4..	1.A FE	2,272,711	99.6150	2,263,966	2,272,711	2,272,711	0	0	0	0	1.102	1.123	MON	417	18,696	03/19/2021	12/27/2038
85573H-AC-4..	STARWOOD MTG RES TR 2021-2 144A			4..	1.F FE	1,041,754	99.3860	1,035,371	1,041,768	1,041,749	0	(5)	0	0	1.431	1.441	MON	248	9,938	05/12/2021	05/25/2065
92539L-AB-6..	VERUS SEC TRUST 2021-3 144A			4..	1.C FE	1,958,261	98.7890	1,934,546	1,958,261	1,958,261	0	0	0	0	1.283	1.291	MON	2,094	12,562	06/21/2021	06/25/2066
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,766,396	XXX	7,691,957	7,766,461	7,766,393	0	(3)	0	0	XXX	XXX	XXX	5,381	49,064	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06036F-BA-8..	BANK 2018-BNK15 144A			4..	1.A	926,970	110.0510	990,455	900,000	920,585	0	(3,703)	0	0	4.285	3.671	MON	3,214	38,565	11/16/2018	11/17/2061
25267T-AN-1..	DIAMOND ISSUER LLC 2021-1 144A			4..	1.F FE	2,000,000	99.3180	1,986,359	2,000,000	2,000,000	0	0	0	0	2.305	2.330	MON	1,409	3,586	11/10/2021	11/20/2051
40443R-AA-9..	HPLY TRUST 2019-HIT A 144A			4..	1.A	1,830,612	99.8120	1,827,005	1,830,453	1,830,503	0	(109)	0	0	1.110	1.131	MON	959	19,559	06/09/2021	11/15/2026
46654P-AA-4..	J.P. MORGAN CHASE HTL5 A 144A			4..	1.A FE	199,500	99.8750	199,750	200,000	199,509	0	9	0	0	1.225	1.289	MON	116	61	11/19/2021	11/15/2038

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1	2	3 Codes			6 NAIC Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	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		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	14 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
46646G-AA-5-144A	JP MORG CHASE CMBS 2016-NINE			4	1.A	1,809,836	103.7070	1,763,018	1,700,000	1,796,195	0	(13,641)	0	0	2.854	1.607	MON	4,043	32,886	04/22/2021	09/09/2038
61691X-AA-1-144A	MORGAN STANLEY CAPITAL I TRUST 201			4	1.A	1,000,000	99.7320	997,323	1,000,000	1,000,000	0	0	0	0	1.110	1.132	MON	524	11,195	05/10/2019	05/15/2036
63874A-AA-6-144A	NATIXIS COMMERCIAL APPL A			4	1.A FE	2,000,000	99.9200	1,998,402	2,000,000	2,000,000	0	0	0	0	1.060	1.079	MON	1,001	3,986	09/30/2021	08/15/2038
63874U-AA-2-144A	NATIXIS COMMERCIAL MORTGAGE SECUR			4	1.A FE	1,544,987	107.8530	1,617,802	1,500,000	1,536,297	0	(4,028)	0	0	3.622	3.280	MON	4,528	54,330	05/30/2019	05/15/2039
78432W-AA-1-144A	SFO COMMERCIAL MORT 555 A			4	1.A	1,500,000	99.9380	1,499,076	1,500,000	1,500,000	0	0	0	0	1.260	1.281	MON	892	11,316	04/30/2021	05/15/2038
78485W-AA-7-144A	STWD MORTGAGE TR 2019-FL1 LTD			4	1.A FE	1,000,000	100.0320	1,000,324	1,000,000	1,000,000	0	0	0	0	1.244	1.270	MON	726	12,354	07/26/2019	07/16/2038
95001W-AZ-1-144A	WELLS FARGO COMMERCIAL MORTGAGE TR			4	1.A	1,029,953	109.3980	1,093,981	1,000,000	1,024,170	0	(4,107)	0	0	3.933	3.337	MON	3,278	39,330	02/21/2019	03/15/2052
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						14,841,857	XXX	14,973,495	14,630,453	14,807,259	0	(25,579)	0	0	XXX	XXX	XXX	20,689	227,167	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
023772-AB-2-144A	AMER AIRLINES PT TR 2013			4	4.B FE	95,891	96.5580	91,674	94,942	91,674	11,324	(77)	0	0	4.000	3.914	JJ	1,751	3,798	04/28/2014	01/15/2027
42806W-AA-7-144A	HERTZ VEHICLE 2021-1 FIN LLC			4	1.A FE	2,399,621	99.0300	2,376,723	2,400,000	2,399,685	0	64	0	0	1.210	1.222	MON	403	14,197	06/24/2021	12/25/2025
78449U-AB-4-144A	SMB PRIVATE ED LN TR 2020-A			4	1.A FE	1,415,644	101.1600	1,432,112	1,415,693	1,416,188	0	(84)	0	0	2.230	2.242	MON	1,403	31,570	02/04/2020	09/15/2037
009088-AB-1-144A	AIR CANADA 2015-2 144A		C	4	2.B FE	734,781	99.7560	732,990	734,781	734,781	0	0	0	0	4.125	4.167	JD	1,347	30,310	12/01/2015	06/15/2029
009088-AC-9-144A	AIR CANADA 2015-2 144A		C	4	3.B FE	246,866	101.9490	248,076	243,333	244,229	4,466	(680)	0	0	5.000	4.727	JD	541	12,167	07/05/2018	06/15/2025
50543L-AA-0-144A	LABRADOR AVIA FIN LTD 2016-1		C	4	2.A FE	965,191	97.7280	961,927	984,288	984,115	0	177	0	0	4.300	4.404	MON	1,881	42,324	12/08/2016	01/15/2042
03940A-AU-8-144A	ARCH STREET CLO LTD 2016-RR		C	4	1.A FE	592,703	100.0250	592,851	592,703	592,703	0	0	0	0	1.132	1.152	JAJJ	1,360	3,498	04/16/2021	10/20/2028
59111R-AA-0-144A	METAL 2017-1 LLC 2017 144A		C	4	4.B FE																

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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Line NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:														
1A	1A	\$ 39,241,124	1B	\$ 0	1C	\$ 1,958,261	1D	\$ 0	1E	\$ 0	1F	\$ 6,232,902	1G	\$ 5,186,876
1B	2A	\$ 8,739,566	2B	\$ 1,137,590	2C	\$ 7,500,452								
1C	3A	\$ 0	3B	\$ 244,229	3C	\$ 0								
1D	4A	\$ 0	4B	\$ 839,934	4C	\$ 0								
1E	5A	\$ 0	5B	\$ 0	5C	\$ 0								
1F	6	\$ 0												

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

SCHEDULE D - PART 4

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

1	2	3 Foreign	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
361790-3K-5.....	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2021..	PRINCIPAL RECEIPT.....	XXX.....	25,175	25,175	26,776	26,723	0	(1,548)	0	(1,548)	0	25,175	0	0	0	513	02/20/2045..
361790-6P-1.....	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2021..	PRINCIPAL RECEIPT.....	XXX.....	182,128	182,128	191,178	190,542	0	(8,414)	0	(8,414)	0	182,128	0	0	0	3,062	03/20/2045..
36179R-F9-5.....	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2021..	PRINCIPAL RECEIPT.....	XXX.....	110,912	110,912	116,267	116,475	0	(5,564)	0	(5,564)	0	110,912	0	0	0	1,872	06/20/2045..
36179R-LQ-0.....	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2021..	PRINCIPAL RECEIPT.....	XXX.....	61,041	61,041	64,922	64,790	0	(3,750)	0	(3,750)	0	61,041	0	0	0	1,192	08/20/2045..
36179R-VA-4.....	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2021..	PRINCIPAL RECEIPT.....	XXX.....	143,319	143,319	145,592	145,398	0	(2,079)	0	(2,079)	0	143,319	0	0	0	1,993	12/20/2045..
36179U-EA-6.....	GNMA PASS-THRU M SINGLE FAMILY.....		12/20/2021..	PRINCIPAL RECEIPT.....	XXX.....	1,031,230	1,031,230	1,076,024	1,075,647	0	(44,417)	0	(44,417)	0	1,031,230	0	0	0	22,061	10/20/2048..
36184A-JF-7.....	GNMA PASS-THRU X SINGLE FAMILY.....		12/15/2021..	PRINCIPAL RECEIPT.....	XXX.....	77,053	77,053	78,962	78,775	0	(1,721)	0	(1,721)	0	77,053	0	0	0	526	03/15/2045..
91282C-AM-3.....	UNITED STATES TREAS NTS.....		06/14/2021..	VARIOUS.....	XXX.....	5,503,391	5,600,000	5,575,664	5,576,627	0	2,102	0	2,102	0	5,578,729	0	(75,338)	(75,338)	9,609	09/30/2025..
91282C-AT-8.....	UNITED STATES TREAS NTS.....		06/29/2021..	JP MORGAN SECS INC-FI.....	XXX.....	2,248,879	2,300,000	2,286,316	2,286,767	0	1,337	0	1,337	0	2,288,104	0	(39,225)	(39,225)	3,828	10/31/2025..
0599999 - Bonds - U.S. Governments						9,383,127	9,530,858	9,561,701	9,561,744	0	(64,054)	0	(64,054)	0	9,497,691	0	(114,563)	(114,563)	44,657	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MJ-6P-0.....	FHLMC GIANT MBS GOLD COMB 30.....		12/15/2021..	PRINCIPAL RECEIPT.....	XXX.....	761,409	761,409	787,969	787,819	0	(26,410)	0	(26,410)	0	761,409	0	0	0	13,796	05/01/2049..
3128MJ-Y6-1.....	FHLMC PC GOLD COMB 30.....		12/17/2021..	VARIOUS.....	XXX.....	2,184,128	2,130,507	2,108,869	2,109,789	0	8,788	0	8,788	0	2,118,577	0	65,551	65,551	51,322	10/01/2046..
3132QS-WK-0.....	FHLMC PC GOLD PC 30YR.....		12/15/2021..	PRINCIPAL RECEIPT.....	XXX.....	64,510	64,510	65,565	65,515	0	(1,005)	0	(1,005)	0	64,510	0	0	0	1,069	09/01/2045..
3132QU-WF-6.....	FHLMC PC GOLD PC 30YR.....		12/15/2021..	PRINCIPAL RECEIPT.....	XXX.....	44,989	44,989	45,121	45,109	0	(120)	0	(120)	0	44,989	0	0	0	798	12/01/2045..
3132DV-3J-2.....	FHLMC SUPER 30Y FIXED.....		05/25/2021..	VARIOUS.....	XXX.....	2,453,049	2,353,015	2,409,358	2,408,969	0	(19,493)	0	(19,493)	0	2,389,476	0	63,573	63,573	31,202	07/01/2049..
3132DW-AN-3.....	FHLMC SUPER 30Y FIXED.....		01/25/2021..	VARIOUS.....	XXX.....	2,000,727	1,994,232	2,066,678	2,066,945	0	(461)	0	(461)	0	2,066,484	0	(65,757)	(65,757)	3,878	12/01/2050..
3138W9-AB-6.....	FNMA PASS-THRU INT 15 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	84,094	84,094	81,387	82,439	0	1,655	0	1,655	0	84,094	0	0	0	836	07/01/2028..
3138WE-M3-0.....	FNMA PASS-THRU INT 15 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	328,451	328,451	338,895	335,967	0	(7,516)	0	(7,516)	0	328,451	0	0	0	4,478	04/01/2030..
31418A-3H-9.....	FNMA PASS-THRU INT 15 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	33,612	33,612	32,530	32,953	0	660	0	660	0	33,612	0	0	0	241	10/01/2028..
31419W-BK-6.....	FNMA PASS-THRU INT 15 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	2,289	2,289	2,399	2,345	0	(56)	0	(56)	0	2,289	0	0	0	29	12/01/2025..
31371L-JL-4.....	FNMA PASS-THRU INT 20 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	15,094	15,094	16,627	15,725	0	(631)	0	(631)	0	15,094	0	0	0	383	01/01/2024..
31371N-SV-8.....	FNMA PASS-THRU INT 20 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	35,003	35,003	38,558	37,501	0	(2,498)	0	(2,498)	0	35,003	0	0	0	931	03/01/2028..
31417Y-LA-3.....	FNMA PASS-THRU INT 20 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	1,827	1,827	2,013	1,969	0	(141)	0	(141)	0	1,827	0	0	0	45	02/01/2030..
31418B-WS-1.....	FNMA PASS-THRU JUMBO 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	147,114	147,114	151,493	151,196	0	(4,081)	0	(4,081)	0	147,114	0	0	0	2,048	11/01/2045..
3138AU-H5-9.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	6,674	6,674	7,220	7,205	0	(532)	0	(532)	0	6,674	0	0	0	181	10/01/2041..
3138WA-3K-1.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	57,693	57,693	59,825	59,676	0	(1,983)	0	(1,983)	0	57,693	0	0	0	997	02/01/2044..
3138WA-Z7-5.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	11,349	11,349	12,278	12,269	0	(920)	0	(920)	0	11,349	0	0	0	357	02/01/2044..
3138WB-VY-1.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	93,235	93,235	102,704	102,269	0	(9,034)	0	(9,034)	0	93,235	0	0	0	1,991	05/01/2044..
3138WE-YJ-2.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	277,891	277,891	294,564	293,683	0	(15,792)	0	(15,792)	0	277,891	0	0	0	5,388	06/01/2045..
3138WF-PX-8.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	32,170	32,170	34,100	34,000	0	(1,830)	0	(1,830)	0	32,170	0	0	0	553	09/01/2045..
3138X5-7B-7.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	8,323	8,323	9,168	9,126	0	(804)	0	(804)	0	8,323	0	0	0	203	11/01/2043..
3138XF-QJ-7.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	46	46	51	50	0	(4)	0	(4)	0	46	0	0	0	1	11/01/2043..
3138Y4-DU-0.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	244,268	244,268	258,542	258,167	0	(13,899)	0	(13,899)	0	244,268	0	0	0	2,325	12/01/2044..
3138YB-KP-7.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	33,836	33,836	35,866	35,758	0	(1,922)	0	(1,922)	0	33,836	0	0	0	632	02/01/2045..
3138YJ-W7-7.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	117,060	117,060	128,949	128,156	0	(11,096)	0	(11,096)	0	117,060	0	0	0	3,915	08/01/2041..
3138YR-2H-0.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	34,515	34,515	35,016	35,125	0	(610)	0	(610)	0	34,515	0	0	0	189	05/01/2045..
3138YU-2F-7.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	20,615	20,615	21,852	21,784	0	(1,169)	0	(1,169)	0	20,615	0	0	0	408	07/01/2045..
3140E1-F7-3.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	114,076	114,076	115,733	116,101	0	(2,025)	0	(2,025)	0	114,076	0	0	0	1,663	08/01/2045..
3140E6-QE-5.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	50,352	50,352	51,084	51,196	0	(844)	0	(844)	0	50,352	0	0	0	753	11/01/2045..
3140EB-VM-0.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	193,561	193,561	207,080	206,556	0	(12,995)	0	(12,995)	0	193,561	0	0	0	2,781	02/01/2046..
31410L-MC-3.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	95,804	95,804	105,264	103,852	0	(8,048)	0	(8,048)	0	95,804	0	0	0	3,047	04/01/2041..
31416S-VT-5.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	10,582	10,582	11,657	11,564	0	(982)	0	(982)	0	10,582	0	0	0	228	06/01/2039..
31418B-Q9-0.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	19,164	19,164	20,314	20,253	0	(1,088)	0	(1,088)	0	19,164	0	0	0	373	05/01/2045..
31418B-T5-5.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	8,819	8,819	9,348	9,321	0	(501)	0	(501)	0	8,819	0	0	0	170	08/01/2045..
31418V-JB-9.....	FNMA PASS-THRU LNG 30 YEAR.....		12/27/2021..	PRINCIPAL RECEIPT.....	XXX.....	202	202	223	221	0	(19)	0	(19)	0						

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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																				
91282C-BS-9	UNITED STATES TREAS NTS		04/09/2021	VARIOUS	12/17/2021	MORGAN STANLEY & CO INC, NY	3,200,000	3,183,707	3,190,250	3,185,251	0	1,544	0	1,544	0	0	4,999	4,999	28,901	1,421
91282C-CP-6	UNITED STATES TREAS NTS		06/04/2021	GOLDMAN SACHS & CO, NY	11/12/2021	STATE STREET GLOBAL MARKETS LL	2,000,000	1,995,625	1,946,406	1,995,859	0	234	0	234	0	0	(49,453)	(49,453)	3,635	170
0599999 - Bonds - U.S. Governments							5,200,000	5,179,332	5,136,656	5,181,111	0	1,778	0	1,778	0	0	(44,454)	(44,454)	32,536	1,591
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01F032-67-4	FNMA TBA 30YR		07/06/2021	VARIOUS	07/06/2021	VARIOUS	3,400,000	3,590,586	3,589,723	3,590,586	0	0	0	0	0	0	(863)	(863)	0	0
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		02/02/2021	VARIOUS	02/02/2021	VARIOUS	33,300,000	35,058,922	35,019,445	35,058,922	0	0	0	0	0	0	(39,477)	(39,477)	0	0
01F022-66-7	FNMA TBA 30YR TBA 02.500% JUN		03/10/2021	BANC OF AMERICA SEC LLC, MERRILL LYNCH PIERCE	04/14/2021	FENNER, C, MERRILL LYNCH PIERCE	9,000,000	9,254,531	9,274,746	9,254,531	0	0	0	0	0	0	20,215	20,215	0	0
31418E-AM-2	FNMA UMBS LNG 30 YEAR		12/01/2021	FENNER, CHARLOTTE, MERRILL LYNCH PIERCE	12/17/2021	MKTS/SALOMON, NE, MERRILL LYNCH PIERCE	3,800,000	3,787,531	3,797,773	3,787,586	0	55	0	55	0	0	10,187	10,187	4,011	2,533
31418E-AN-0	FNMA UMBS LNG 30 YEAR		12/01/2021	FENNER, CHARLOTTE	12/17/2021	FENNER, C	7,000,000	7,236,250	7,165,156	7,235,223	0	(1,027)	0	(1,027)	0	0	(70,066)	(70,066)	9,236	5,833
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/01/2021	VARIOUS	06/01/2021	VARIOUS	3,400,000	3,598,688	3,593,906	3,598,688	0	0	0	0	0	0	(4,781)	(4,781)	0	0
01F032-65-8	TBA FNMA 3.50% 30Yrs May		05/04/2021	VARIOUS	05/04/2021	VARIOUS	3,400,000	3,614,359	3,612,234	3,614,359	0	0	0	0	0	0	(2,125)	(2,125)	0	0
01F020-4A-4	TBA FNMA SINGLE FAMILY 15YR 2		08/11/2021	CREDIT SUISSE AG, NEW YORK	08/24/2021	CREDIT SUISSE AG, NEW YORK	7,000,000	7,215,332	7,232,969	7,215,332	0	0	0	0	0	0	17,637	17,637	0	0
01F020-4B-2	TBA FNMA SINGLE FAMILY 15YR 2		10/01/2021	CREDIT SUISSE	10/01/2021	CREDIT SUISSE	7,000,000	7,224,219	7,199,609	7,224,219	0	0	0	0	0	0	(24,609)	(24,609)	0	0
01F020-4C-0	TBA FNMA SINGLE FAMILY 15YR 2		09/24/2021	CREDIT SUISSE AG, NEW YORK	12/14/2021	VARIOUS	7,000,000	7,189,219	7,178,438	7,189,219	0	0	0	0	0	0	(10,781)	(10,781)	0	0
01F020-42-2	TBA FNMA SINGLE FAMILY 15YR 2		02/03/2021	VARIOUS	02/03/2021	VARIOUS	24,000,000	25,063,125	25,066,875	25,063,125	0	0	0	0	0	0	3,750	3,750	0	0
01F020-47-1	TBA FNMA SINGLE FAMILY 15YR 2		05/05/2021	CREDIT SUISSE FIRST BOSTON- NY BRANCH	05/28/2021	CREDIT SUISSE AG, NEW YORK	12,000,000	12,360,000	12,374,531	12,360,000	0	0	0	0	0	0	14,531	14,531	0	0
01F020-48-9	TBA FNMA SINGLE FAMILY 15YR 2		05/28/2021	CREDIT SUISSE FIRST BOSTON- NY BRANCH	07/02/2021	VARIOUS	12,000,000	12,357,656	12,363,789	12,357,656	0	0	0	0	0	0	6,133	6,133	0	0
01F020-49-7	TBA FNMA SINGLE FAMILY 30YR 2.5		07/02/2021	CREDIT SUISSE AG, NEW YORK	08/11/2021	CREDIT SUISSE AG, NEW YORK	7,000,000	7,204,395	7,226,680	7,204,395	0	0	0	0	0	0	22,285	22,285	0	0
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5		08/13/2021	FENNER, CHARLOTTE	08/18/2021	FENNER, C	7,000,000	7,247,188	7,243,633	7,247,188	0	0	0	0	0	0	(3,555)	(3,555)	0	0
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5		08/18/2021	FENNER, CHARLOTTE	09/13/2021	FENNER, C	7,000,000	7,230,781	7,251,699	7,230,781	0	0	0	0	0	0	20,918	20,918	0	0
01F022-63-4	TBA FNMA SINGLE FAMILY 30YR 2.5		03/01/2021	VARIOUS	03/01/2021	VARIOUS	19,000,000	19,861,406	19,909,395	19,861,406	0	0	0	0	0	0	47,988	47,988	0	0
01F022-64-2	TBA FNMA SINGLE FAMILY 30YR 2.5		01/21/2021	BANC OF AMERICA SEC LLC	02/22/2021	BANC OF AMERICA SEC LLC	9,000,000	9,445,781	9,357,188	9,445,781	0	0	0	0	0	0	(88,594)	(88,594)	0	0
01F022-65-9	TBA FNMA SINGLE FAMILY 30YR 2.5		02/22/2021	BANC OF AMERICA SEC LLC, MERRILL LYNCH PIERCE	03/10/2021	BANC OF AMERICA SEC LLC, MERRILL LYNCH PIERCE	9,000,000	9,341,719	9,274,570	9,341,719	0	0	0	0	0	0	(67,148)	(67,148)	0	0
01F022-67-5	TBA FNMA SINGLE FAMILY 30YR 2.5		04/14/2021	FENNER, CHARLOTTE	05/28/2021	FENNER, C	9,000,000	9,254,531	9,296,719	9,254,531	0	0	0	0	0	0	42,188	42,188	0	0
01F022-68-3	TBA FNMA SINGLE FAMILY 30YR 2.5		06/01/2021	VARIOUS	08/12/2021	VARIOUS	18,000,000	18,554,063	18,597,383	18,554,063	0	0	0	0	0	0	43,320	43,320	0	0
01F022-69-1	TBA UMBS SINGLE FAMILY 15YR 2		07/16/2021	FENNER, CHARLOTTE	08/13/2021	FENNER, C	7,000,000	7,242,813	7,262,363	7,242,813	0	0	0	0	0	0	19,551	19,551	0	0
01F020-45-5	TBA UMBS SINGLE FAMILY 15YR 2		03/12/2021	CREDIT SUISSE FIRST BOSTON- NY BRANCH	03/24/2021	CREDIT SUISSE FIRST BOSTON-NY	12,000,000	12,341,250	12,319,219	12,341,250	0	0	0	0	0	0	(22,031)	(22,031)	0	0
01F020-46-3	TBA UMBS SINGLE FAMILY 30YR 2		03/24/2021	CREDIT SUISSE FIRST BOSTON- NY BRANCH	05/05/2021	CREDIT SUISSE AG, NEW YORK	12,000,000	12,301,875	12,377,813	12,301,875	0	0	0	0	0	0	75,938	75,938	0	0
01F020-6A-2	TBA UMBS SINGLE FAMILY 30YR 2		10/01/2021	VARIOUS	10/01/2021	VARIOUS	7,600,000	7,654,625	7,653,734	7,654,625	0	0	0	0	0	0	(891)	(891)	0	0
01F020-6C-8	TBA UMBS SINGLE FAMILY 30YR 2		09/30/2021	FENNER, CHARLOTTE	12/01/2021	MORGAN STANLEY & CO INC, NY	3,800,000	3,787,531	3,787,531	3,787,531	0	0	0	0	0	0	0	0	0	0
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2		02/01/2021	VARIOUS	02/01/2021	VARIOUS	12,000,000	12,389,297	12,381,992	12,389,297	0	0	0	0	0	0	(7,305)	(7,305)	0	0
01F020-66-1	TBA UMBS SINGLE FAMILY 30YR 2.5		05/27/2021	VARIOUS	05/27/2021	VARIOUS	14,000,000	14,069,453	14,099,805	14,069,453	0	0	0	0	0	0	30,352	30,352	0	0
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5		01/05/2021	VARIOUS	01/05/2021	VARIOUS	38,600,000	40,712,445	40,718,100	40,712,445	0	0	0	0	0	0	5,654	5,654	0	0
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5		09/13/2021	FENNER, CHARLOTTE	12/01/2021	CREDIT SUISSE	7,000,000	7,236,250	7,236,250	7,236,250	0	0	0	0	0	0	0	0	0	0
01F020-44-8	UMBS TBA 15YR TBA 02.000% APR		02/09/2021	CREDIT SUISSE FIRST BOSTON- NY BRANCH	03/12/2021	CREDIT SUISSE FIRST BOSTON-NY	12,000,000	12,514,375	12,359,531	12,514,375	0	0	0	0	0	0	(154,844)	(154,844)	0	0
01F020-43-0	UMBS TBA 15YR TBA 02.000% MAR		01/22/2021	CREDIT SUISSE	02/09/2021	CREDIT SUISSE FIRST BOSTON-NY	12,000,000	12,511,875	12,530,313	12,511,875	0	0	0	0	0	0	18,438	18,438	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

SCHEDULE D - PART 5

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

CUSIP Identification	Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value				17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)						16 Total Foreign Exchange Change in B./A. C.V.
01F020-64-6	UMBS TBA 30YR TBA 02.000% APR		..02/02/2021..	CREDIT SUISSE FIRST BOSTON-NY BRANCH	..02/23/2021..	CREDIT SUISSE FIRST BOSTON-NY MERRILL LYNCH PIERCE	7,000,000	7,195,781	7,070,957	7,195,781	0	0	0	0	0	(124,824)	(124,824)	0	0	
01F020-68-7	UMBS TBA 30YR TBA 02.000% AUG		..05/24/2021..	BANC OF AMERICA SEC LLC	..07/16/2021..	FENNER, C	3,800,000	3,819,594	3,854,699	3,819,594	0	0	0	0	0	35,105	35,105	0	0	
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		..01/04/2021..	BANC OF AMERICA SEC LLC	..01/06/2021..	BANC OF AMERICA SEC LLC	2,000,000	2,078,438	2,068,984	2,078,438	0	0	0	0	0	(9,453)	(9,453)	0	0	
01F020-67-9	UMBS TBA 30YR TBA 02.000% JUL		..07/01/2021..	VARIOUS	..07/01/2021..	VARIOUS	10,044,000	10,092,701	10,118,416	10,092,701	0	0	0	0	0	25,715	25,715	0	0	
01F020-63-8	UMBS TBA 30YR TBA 02.000% MAR		..03/01/2021..	VARIOUS	..03/01/2021..	VARIOUS	14,000,000	14,283,281	14,281,230	14,283,281	0	0	0	0	0	(2,051)	(2,051)	0	0	
01F020-65-3	UMBS TBA 30YR TBA 02.000% MAY		..02/23/2021..	CREDIT SUISSE FIRST BOSTON-NY BRANCH	..03/10/2021..	CREDIT SUISSE FIRST BOSTON-NY MERRILL LYNCH PIERCE	7,000,000	7,059,063	7,018,320	7,059,063	0	0	0	0	0	(40,742)	(40,742)	0	0	
01F020-68-0	UMBS TBA 30YR TBA 02.000% NOV		..08/18/2021..	FENNER, CHARLOTTE	..09/30/2021..	FENNER, C	3,800,000	3,832,656	3,795,547	3,832,656	0	0	0	0	0	(37,109)	(37,109)	0	0	
01F020-69-5	UMBS TBA 30YR TBA 02.000% SEP		..09/01/2021..	VARIOUS	..09/01/2021..	VARIOUS	7,600,000	7,697,672	7,698,043	7,697,672	0	0	0	0	0	371	371	0	0	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							410,544,000	424,511,255	424,259,309	424,510,283	0	(972)	0	(972)	0	0	(250,974)	(250,974)	13,247	8,367
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R-MJ-8	AT&T INC		..03/19/2021..	CITIGROUP GBL MKT INC/SAL	..10/05/2021..	VARIOUS	2,300,000	2,297,815	2,303,986	2,298,199	0	384	0	384	0	5,787	5,787	11,058	0	
161175-BP-8	CHARTER COMMUNICATIONS OPER		..05/24/2021..	MARKETAXESS CORP	..12/09/2021..	STIFEL NICOLAUS & CO INC	200,000	205,757	204,386	204,560	0	(1,197)	0	(1,197)	0	(175)	(175)	2,256	254	
30212P-AS-4	EXPEDIA GROUP INC 144A		..04/13/2021..	BARCLAYS CAPITAL INC, NEW YORK	..12/14/2021..	BARCLAYS CAPITAL INC, NEW YORK	2,000,000	2,321,000	2,261,860	2,266,102	0	(54,898)	0	(54,898)	0	(4,242)	(4,242)	140,625	56,944	
78449Y-AA-8	SMB PRIVATE ED LN TR 2021-B 144A		..05/11/2021..	GOLDMAN SACHS & CO, NY	..12/15/2021..	VARIOUS	2,400,000	2,399,961	2,383,827	2,399,965	0	4	0	4	0	(16,137)	(16,137)	16,748	0	
842400-HK-2	SOUTHERN CALIF EDISON CO		..08/05/2021..	NEW YORK	..10/05/2021..	WELLS FARGO SECURITIES LLC, CH	1,000,000	999,910	1,002,330	999,915	0	5	0	5	0	2,415	2,415	1,544	0	
06738E-AT-2	BARCLAYS PLC	C	..05/20/2021..	CITIGROUP GBL MKTS/SALOMON, NEW YORK	..11/29/2021..	STATE STREET BANK & TRUST CO	2,500,000	2,521,195	2,503,549	2,503,794	0	(17,401)	0	(17,401)	0	(245)	(245)	28,661	5,287	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,400,000	10,745,638	10,659,938	10,672,535	0	(73,103)	0	(73,103)	0	0	(12,597)	(12,597)	200,891	62,485
8399998 - Bonds - Subtotals - Bonds							426,144,000	440,436,225	440,055,903	440,363,928	0	(72,297)	0	(72,297)	0	0	(308,026)	(308,026)	246,674	72,442

E15.1

SCHEDULE D - PART 6 - SECTION 1

NONE

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

1.																
Line																
NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:																
1A	1A	\$ 0	1B	1B	\$ 0	1C	1C	\$ 0	1D	\$ 0	1E	\$ 0	1F	\$ 0	1G	\$ 0
1B	2A	\$ 0	2B	2B	\$ 0	2C	2C	\$ 0								
1C	3A	\$ 0	3B	3B	\$ 0	3C	3C	\$ 0								
1D	4A	\$ 0	4B	4B	\$ 0	4C	4C	\$ 0								
1E	5A	\$ 0	5B	5B	\$ 0	5C	5C	\$ 0								
1F	6	\$ 0														

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Horizon Insurance Company

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 Deposit	136,230	137,293	.0	.0
32. New Mexico	NM		.0	.0	.0	.0
33. New York	NY		.0	.0	.0	.0
34. North Carolina	NC		.0	.0	.0	.0
35. North Dakota	ND		.0	.0	.0	.0
36. Ohio	OH		.0	.0	.0	.0
37. Oklahoma	OK		.0	.0	.0	.0
38. Oregon	OR		.0	.0	.0	.0
39. Pennsylvania	PA		.0	.0	.0	.0
40. Rhode Island	RI		.0	.0	.0	.0
41. South Carolina	SC		.0	.0	.0	.0
42. South Dakota	SD		.0	.0	.0	.0
43. Tennessee	TN		.0	.0	.0	.0
44. Texas	TX		.0	.0	.0	.0
45. Utah	UT		.0	.0	.0	.0
46. Vermont	VT		.0	.0	.0	.0
47. Virginia	VA		.0	.0	.0	.0
48. Washington	WA		.0	.0	.0	.0
49. West Virginia	WV		.0	.0	.0	.0
50. Wisconsin	WI		.0	.0	.0	.0
51. Wyoming	WY		.0	.0	.0	.0
52. American Samoa	AS		.0	.0	.0	.0
53. Guam	GU		.0	.0	.0	.0
54. Puerto Rico	PR		.0	.0	.0	.0
55. US Virgin Islands	VI		.0	.0	.0	.0
56. Northern Mariana Islands	MP		.0	.0	.0	.0
57. Canada	CAN		.0	.0	.0	.0
58. Aggregate Alien and Other	OT		.0	.0	.0	.0
59. Total	XXX	XXX	136,230	137,293	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	.0	.0	.0	.0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0